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

ANNUAL STATEMENT

For the Year Ended December 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

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

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

Country of Domicile United States

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

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

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

Main Administrative Office 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code) 515-440-5500 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code) 515-440-5500 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.midlandnational.com

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

pglover@SFGMEMBERS.COM (E-Mail Address) 877-586-0249 (Fax Number)

OFFICERS

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

OTHER OFFICERS

Gerald Robert Blair	President, Sammons Life Insurance Group	William Leo Lowe	President, Sammons Institutional Group
Joseph Edward Paul	President, Sammons Corporate Markets	Robert Ray TeKolste	President, SIAG
Casey Charles Decker	Chief Operating Officer	David Christopher Attaway	Senior Vice President

DIRECTORS OR TRUSTEES

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

State of Iowa

County of Dallas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this 20 day of January, 2026

Heidi Lynn Coburn

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

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	57,892,649,758		57,892,649,758	55,583,610,659
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	665,185,040		665,185,040	781,852,420
	2.2 Common stocks	3,727,919,626		3,727,919,626	2,352,309,370
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,905,544,564		3,905,544,564	3,893,862,407
	3.2 Other than first liens	5,372,788		5,372,788	
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	94,447,701		94,447,701	95,965,693
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 782,905,627 , Schedule E-Part 1), cash equivalents ($ 620,677,382 , Schedule E-Part 2) and short-term investments ($ 15,445,231 , Schedule DA)	1,419,028,240		1,419,028,240	2,719,144,529
6.	Contract loans (including $ premium notes)	666,841,227	1,698,295	665,142,932	596,140,099
7.	Derivatives (Schedule DB)	898,227,000		898,227,000	749,023,510
8.	Other invested assets (Schedule BA)	5,276,932,951		5,276,932,951	4,573,699,226
9.	Receivables for securities	29,744,545		29,744,545	78,884,605
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				6,524,558
12.	Subtotals, cash and invested assets (Lines 1 to 11)	74,581,893,440	1,698,295	74,580,195,144	71,431,017,075
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	588,576,797		588,576,797	523,658,725
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	14,412,342	12,318,663	2,093,679	2,717,375
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	127,403,394		127,403,394	173,300,745
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	30,663,430	173,500	30,489,929	21,797,845
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	10,983,886		10,983,886	4,956,696
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	215,505,621		215,505,621	323,780,187
18.2	Net deferred tax asset	540,045,052	195,618,117	344,426,935	347,892,532
19.	Guaranty funds receivable or on deposit	22,053,342		22,053,342	20,063,258
20.	Electronic data processing equipment and software	23,993,244	19,900,062	4,093,181	4,933,296
21.	Furniture and equipment, including health care delivery assets ($)	565,606	565,606		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	8,536,239		8,536,239	9,850,606
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	2,618,212,222	88,951,259	2,529,260,963	2,282,960,689
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	78,782,844,614	319,225,503	78,463,619,111	75,146,929,030
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	9,774,789,273		9,774,789,273	7,566,443,733
28.	Total (Lines 26 and 27)	88,557,633,888	319,225,503	88,238,408,385	82,713,372,763
DETAILS OF WRITE-INS					
1101.	Receivable from central clearing house				6,524,558
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				6,524,558
2501.	Company owned life insurance	2,188,678,330		2,188,678,330	2,027,274,038
2502.	Admitted disallowed IMR	369,653,480	31,033,291	338,620,190	253,523,844
2503.	Miscellaneous assets	56,881,728	56,881,728		157,628
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,998,685	1,036,241	1,962,444	2,005,179
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,618,212,222	88,951,259	2,529,260,963	2,282,960,689

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 43,079,403,291 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ 308,007,505 Modco Reserve)	43,079,403,291	45,218,216,308
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	11,632	12,826
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	3,141,529,239	1,360,258,411
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	293,578,434	265,197,157
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	62,198	64,198
5. Policyholders' dividends/refunds to members $ 337 and coupons $ due and unpaid (Exhibit 4, Line 10)	337	354
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	590,889	624,239
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)	669	857
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	1,904,910	2,285,729
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 2,287,161 assumed and $ 56,051,736 Ceded	58,338,896	91,435,577
9.4 Interest Maintenance Reserve (IMR, Line 6)		
10. Commissions to agents due or accrued-life and annuity contracts $ 3,059,884 accident and health $ and deposit-type contract funds $	3,059,884	1,538,661
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	157,805,071	148,526,075
13. Transfers to Separate Accounts due or accrued (net) (including $ (27,840,064) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(34,204,950)	(16,730,509)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	6,452,560	8,717,791
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	1,239,724	1,329,832
17. Amounts withheld or retained by reporting entity as agent or trustee	1,028,729	1,296,463
18. Amounts held for agents' account, including $ 851,568 agents' credit balances	851,568	897,263
19. Remittances and items not allocated	346,671,979	278,880,908
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	170,182	178,004
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	947,393,729	894,782,020
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 851,004,810) reinsurers	851,004,810	780,066,057
24.04 Payable to parent, subsidiaries and affiliates	1,834,467	2,872,721
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	16,276,192,245	12,987,678,882
24.08 Derivatives	342,288,192	264,836,390
24.09 Payable for securities	29,764,723	60,274,466
24.10 Payable for securities lending	4,524,203,000	4,644,553,000
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	3,824,679,468	3,603,524,975
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	73,855,855,874	70,601,318,654
27. From Separate Accounts statement	9,242,639,114	7,109,659,322
28. Total liabilities (Lines 26 and 27)	83,098,494,988	77,710,977,976
29. Common capital stock	2,549,439	2,549,439
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	1,237,000,000	1,237,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	893,927,235	893,927,235
34. Aggregate write-ins for special surplus funds	338,620,190	253,523,844
35. Unassigned funds (surplus)	2,667,816,533	2,615,394,269
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 532,150,159 in Separate Accounts Statement)	5,137,363,958	4,999,845,348
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	5,139,913,397	5,002,394,787
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	88,238,408,385	82,713,372,763
DETAILS OF WRITE-INS		
2501. FHLB advances	3,072,795,000	3,072,795,000
2502. Derivative collateral liability	615,656,683	411,550,681
2503. Agent non-qualified deferred compensation	130,862,870	112,093,808
2598. Summary of remaining write-ins for Line 25 from overflow page	5,364,915	7,085,486
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,824,679,468	3,603,524,975
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401. Admitted disallowed IMR	338,620,190	253,523,844
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	338,620,190	253,523,844

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	2,815,483,381	6,393,790,723
2.	Considerations for supplementary contracts with life contingencies	13,109,886	12,051,405
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,262,784,191	3,312,930,369
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(19,398,835)	(16,825,636)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(7,052,888)	84,893,289
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	454,227,067	421,946,496
7.	Reserve adjustments on reinsurance ceded	(169,609,111)	(180,392,292)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	34,452,891	33,332,176
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	236,594,067	195,578,665
9.	Totals (Lines 1 to 8.3)	6,620,590,649	10,257,305,196
10.	Death benefits	393,928,666	383,827,482
11.	Matured endowments (excluding guaranteed annual pure endowments)	471,811	878,035
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	913,534,972	792,892,255
13.	Disability benefits and benefits under accident and health contracts	2,240,590	2,217,774
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,914,245,464	4,763,184,225
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	125,712,148	36,137,230
18.	Payments on supplementary contracts with life contingencies	16,753,992	16,419,206
19.	Increase in aggregate reserves for life and accident and health contracts	(2,138,729,211)	1,467,684,269
20.	Totals (Lines 10 to 19)	3,228,158,433	7,463,240,476
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	597,850,498	601,513,844
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	660,605	897,462
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	415,061,010	389,133,679
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	34,114,351	39,973,911
25.	Increase in loading on deferred and uncollected premiums	18,150,729	(2,977,969)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,081,480,348	270,991,148
27.	Aggregate write-ins for deductions	776,293,124	700,041,152
28.	Totals (Lines 20 to 27)	6,151,769,097	9,462,813,702
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	468,821,552	794,491,494
30.	Dividends to policyholders and refunds to members	569,971	598,566
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) minus Line 30)	468,251,581	793,892,928
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	71,330,178	51,048,323
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	396,921,403	742,844,605
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (9,552,108) (excluding taxes of $ (35,473,418) transferred to the IMR)	(114,018,880)	(16,328,508)
35.	Net income (Line 33 plus Line 34)	282,902,522	726,516,097
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,002,394,787	4,898,593,324
37.	Net income (Line 35)	282,902,522	726,516,097
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 9,610,729	(55,784,852)	41,947,481
39.	Change in net unrealized foreign exchange capital gain (loss)	6,153,193	1,087,492
40.	Change in net deferred income tax	26,862,333	(54,828,946)
41.	Change in nonadmitted assets	10,143,664	52,797,829
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(52,611,708)	(160,247,284)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts statement	82,418,636	26,369,166
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		100,000,000
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	210,057,230	(26,057,349)
52.	Dividends to stockholders	(383,020,814)	(600,000,000)
53.	Aggregate write-ins for gains and losses in surplus	10,398,406	(3,783,023)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	137,518,609	103,801,464
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	5,139,913,397	5,002,394,787
DETAILS OF WRITE-INS			
08.301	Company owned life insurance	165,639,948	167,408,799
08.302	Reinsurance experience refund	44,776,217	15,451,105
08.303	Miscellaneous income	14,802,059	2,180,967
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	11,375,843	10,537,795
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	236,594,067	195,578,665
2701.	Funds withheld coinsurance - ceded	735,851,849	669,285,908
2702.	Transfer to IMR - ceded	16,642,866	1,465,198
2703.	Transfer to IMR - MVA	16,065,965	21,039,167
2798.	Summary of remaining write-ins for Line 27 from overflow page	7,732,444	8,250,879
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	776,293,124	700,041,152
5301.	Prior year corrections	12,853,494	758,797
5302.	OPEB SSAP92 adjustment	(2,455,088)	(4,541,820)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	10,398,406	(3,783,023)

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	2,857,573,793	6,405,215,031
2. Net investment income	3,060,135,691	3,175,869,685
3. Miscellaneous income	896,574,679	498,131,414
4. Total (Lines 1 through 3)	6,814,284,163	10,079,216,130
5. Benefit and loss related payments	5,484,988,285	6,166,271,922
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,078,235,171	270,283,411
7. Commissions, expenses paid and aggregate write-ins for deductions	1,758,071,993	1,652,731,366
8. Dividends paid to policyholders	603,337	622,310
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(81,969,914)	11,230,387
10. Total (Lines 5 through 9)	8,239,928,873	8,101,139,395
11. Net cash from operations (Line 4 minus Line 10)	(1,425,644,710)	1,978,076,735
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	9,732,902,459	6,609,212,432
12.2 Stocks	123,237,489	247,622,732
12.3 Mortgage loans	737,157,427	662,926,801
12.4 Real estate		
12.5 Other invested assets	567,394,363	291,511,114
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,146)	1,880
12.7 Miscellaneous proceeds	56,569,924	6,178,207
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,217,253,516	7,817,453,166
13. Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
13.1 Bonds	12,741,850,411	7,499,618,854
13.2 Stocks	1,252,781,286	1,177,053,560
13.3 Mortgage loans	838,854,817	792,868,107
13.4 Real estate	1,109,712	160,974
13.5 Other invested assets	808,433,362	428,016,005
13.6 Miscellaneous applications	188,370,837	256,414,700
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,831,400,425	10,154,132,199
14. Net increase/(decrease) in contract loans and premium notes	69,212,363	67,477,284
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(4,683,359,272)	(2,404,156,317)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		100,000,000
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,749,186,860	901,050,365
16.5 Dividends to stockholders	360,000,000	600,000,000
16.6 Other cash provided (applied)	3,419,700,834	1,034,816,016
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	4,808,887,694	1,435,866,381
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,300,116,289)	1,009,786,799
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	2,719,144,529	1,709,357,730
19.2 End of year (Line 18 plus Line 19.1)	1,419,028,240	2,719,144,529

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

20.0001. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(31,297,944)	(339,634,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)		207,176,000
20.0003. Exchanges and asset in kind trades - other invested assets acquired (investing)	17,548,650	132,458,000
20.0004. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(75,185,959)	(268,694,026)
20.0005. Exchanges and asset in kind trades - other invested assets acquired (investing)	75,185,959	268,694,026
20.0006. Capitalized interest (operating)	(65,150,361)	(84,829,798)
20.0007. Capitalized interest - bonds (investing)	61,648,056	84,829,798
20.0008. Capitalized interest - other invested assets (investing)	3,502,305	
20.0009. Exchanges and asset in kind trades - bond proceeds (investing)	(864,991,161)	(698,154,755)
20.0010. Exchanges and asset in kind trades - stock proceeds (investing)		(1,976,428)
20.0011. Exchanges and asset in kind trades - other Invested assets acquired (investing)		(6,011)
20.0012. Exchanges and asset in kind trades - bonds acquired (investing)	878,740,455	681,361,233
20.0013. Exchanges and asset in kind trades - stocks acquired (investing)		8,257,290
20.0014. Exchanges and asset in kind trades - other invested asset acquired (investing)		2,230
20.0015. Exchanges and asset in kind trades -investment income (operating)		10,516,442
20.0016. Asset transfer bonds to other invested assets - bond proceeds (investing)	(665,732,737)	(999,381)
20.0017. Asset transfer bonds to other invested assets - other invested assets acquired (investing)	665,732,737	999,381
20.0018. Noncash dividend to parent - investment income (operating)	(3,020,814)	
20.0019. Noncash dividend to parent - other invested asset proceeds (investing)	(20,000,000)	
20.0020. Noncash dividend to parent - dividend to stockholders (financing)	23,020,814	
20.0021. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(148,159,246)	
20.0022. Exchanges and asset in kind trades - stocks acquired (investing)	148,159,246	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	2,815,483,381	(2,463,483,831)	18,871,326	3,476,003,767	1,784,090,716	1,402			
2. Considerations for supplementary contracts with life contingencies	13,109,886	XXX	XXX	13,109,886		XXX	XXX		XXX
3. Net investment income	3,262,784,191	889,766,789	20,444,283	1,999,614,011	352,959,108				
4. Amortization of Interest Maintenance Reserve (IMR)	(19,398,835)	(10,190,669)	(266,437)	(7,681,958)	(1,259,771)				
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(7,052,888)	49,389,008		(25,444,102)	(30,997,794)		XXX		
6. Commissions and expense allowances on reinsurance ceded	454,227,067	163,916,295		290,310,595	(180)	356	XXX		
7. Reserve adjustments on reinsurance ceded	(169,609,111)			(152,648,200)	(16,960,911)		XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	34,452,891	2,291,320	49,165	30,988,028	1,124,379		XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	236,594,067	112,088,203	1,264,356	109,205,007	14,036,500				
9. Totals (Lines 1 to 8.3)	6,620,590,649	(1,256,222,885)	40,362,694	5,733,457,035	2,102,992,048	1,757			
10. Death benefits	393,928,666	383,370,326	10,558,339			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	471,811	471,811				XXX	XXX		
12. Annuity benefits	913,534,972	XXX	XXX	560,682,173	352,852,799	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	2,240,590	2,068,609	79,079			92,902	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	3,914,245,464	859,185,498	10,549,721	2,708,062,616	336,447,630	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	125,712,148	11,279,741	44,328	112,052,730	2,335,349		XXX		
18. Payments on supplementary contracts with life contingencies	16,753,992			16,753,992		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(2,138,729,211)	(3,180,836,333)	3,479,388	322,825,614	715,803,314	(1,194)	XXX		
20. Totals (Lines 10 to 19)	3,228,158,433	(1,924,460,349)	24,710,856	3,720,377,125	1,407,439,092	91,709	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	597,850,498	146,791,699	425,909	439,218,824	11,413,860	206			XXX
22. Commissions and expense allowances on reinsurance assumed	660,605	2,207		658,247		150	XXX		
23. General insurance expenses and fraternal expenses	415,061,010	178,598,622	3,525,409	191,975,313	40,961,666				
24. Insurance taxes, licenses and fees, excluding federal income taxes	34,114,351	22,769,776	648,710	9,188,959	1,506,905				
25. Increase in loading on deferred and uncollected premiums	18,150,729	14,998,354	3,152,374				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,081,480,348	(136,077,050)	(178,916)	548,374,612	669,361,702		XXX		
27. Aggregate write-ins for deductions	776,293,124	132,140,717	186,581	589,204,218	54,761,608				
28. Totals (Lines 20 to 27)	6,151,769,097	(1,565,236,022)	32,470,924	5,498,997,299	2,185,444,832	92,064			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	468,821,552	309,013,137	7,891,770	234,459,736	(82,452,784)	(90,307)			
30. Dividends to policyholders and refunds to members	569,971	569,971					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	468,251,581	308,443,166	7,891,770	234,459,736	(82,452,784)	(90,307)			
32. Federal income taxes incurred (excluding tax on capital gains)	71,330,178	46,986,079	1,202,177	35,715,960	(12,560,282)	(13,757)			
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)	396,921,403	261,457,086	6,689,593	198,743,776	(69,892,502)	(76,550)			
34. Policies/certificates in force end of year	1,035,036	620,017	13,342	313,531	87,995	151	XXX		
DETAILS OF WRITE-INS									
08.301. Company owned life insurance	165,639,948	47,745,743	1,248,320	100,212,029	16,433,856				
08.302. Reinsurance experience refund	44,776,217	44,776,217							
08.303. Miscellaneous income	14,802,059	18,850,078		(1,467,754)	(2,580,266)				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	11,375,843	716,165	16,037	10,460,731	182,910				
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	236,594,067	112,088,203	1,264,356	109,205,007	14,036,500				
2701. Funds withheld coinsurance - ceded	735,851,849	125,226,536	186,581	555,832,595	54,606,138				
2702. Transfer to IMR - ceded	16,642,866			16,642,866					
2703. Transfer to IMR - MVA	16,065,965			16,065,965					
2798. Summary of remaining write-ins for Line 27 from overflow page	7,732,444	6,914,182		662,793	155,469				
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	776,293,124	132,140,717	186,581	589,204,218	54,761,608				

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – INDIVIDUAL LIFE INSURANCE (b)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	(2,463,483,831)		34,826,645	(109,550,052)	511,718,167	(2,931,113,197)	7,149,712		18,288,528		5,196,366	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	889,766,789		15,097,621	45,368,889	401,913,572	315,848,853	89,097,310		4,865,034		17,575,509	
4. Amortization of Interest Maintenance Reserve (IMR)	(10,190,669)		(227,680)	(408,013)	(3,577,121)	(4,354,594)	(1,284,846)		(73,367)		(265,048)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	49,389,008					49,389,008						
6. Commissions and expense allowances on reinsurance ceded	163,916,295		173,054	48,573,654	8,650,577	69,026,314	37,492,696					
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	2,291,320								2,291,320			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	112,088,203		810,153	50,167,731	21,567,070	32,810,634	4,781,048		1,008,449		943,119	
9. Totals (Lines 1 to 8.3)	(1,256,222,885)		50,679,793	34,152,209	940,272,265	(2,468,392,982)	137,235,920		26,379,964		23,449,946	
10. Death benefits	383,370,326		7,284,236	47,941,382	48,912,385	223,622,113	17,334,709		22,366,202		15,909,300	
11. Matured endowments (excluding guaranteed annual pure endowments)	471,811		243,529			137,969			280		90,033	
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	2,068,609		139,935	900,396	6,046	873,778	12,084		85,619		50,752	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	859,185,498		5,850,842	8,847	248,829,238	561,301,088	5,250,783		28,785,659		9,159,040	
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	11,279,741			4,986,099	2,088,010	3,288,513	231,612		487,488		198,019	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(3,180,836,333)		15,291,499	(178,831,335)	281,453,616	(3,286,329,664)	(16,085,361)		8,608,891		(4,943,980)	
20. Totals (Lines 10 to 19)	(1,924,460,349)		28,810,042	(124,994,611)	581,289,295	(2,497,106,204)	6,743,827		60,334,138		20,463,165	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	146,791,699		4,092,867	24,425,819	103,949,633	12,225,153	777,538		1,297,250		23,440	XXX
22. Commissions and expense allowances on reinsurance assumed	2,207		700	134		1,373						
23. General insurance expenses	178,598,622		13,610,873	49,729,134	66,783,671	33,558,991	9,901,759		2,938,270		2,075,925	
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,769,776		2,461,572	2,972,897	10,208,737	5,153,276	1,520,502		388,892		63,901	
25. Increase in loading on deferred and uncollected premiums	14,998,354		(81,578)	15,107,851							(27,918)	
26. Net transfers to or (from) Separate Accounts net of reinsurance	(136,077,050)					(91,142,108)			(44,934,943)			
27. Aggregate write-ins for deductions	132,140,717			20,915,450	25,922,046	27,092,877	58,210,344					
28. Totals (Lines 20 to 27)	(1,565,236,022)		48,894,476	(11,843,327)	788,153,381	(2,510,216,640)	77,153,969		20,023,607		22,598,512	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	309,013,137		1,785,318	45,995,535	152,118,884	41,823,659	60,081,951		6,356,358		851,434	
30. Dividends to policyholders and refunds to members	569,971		280,971	289,000								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	308,443,166		1,504,347	45,706,535	152,118,884	41,823,659	60,081,951		6,356,358		851,434	
32. Federal income taxes incurred (excluding tax on capital gains)	46,986,079		229,162	6,962,615	23,172,729	6,371,124	9,152,465		968,283		129,701	
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)	261,457,086		1,275,185	38,743,921	128,946,154	35,452,534	50,929,485		5,388,074		721,732	
34. Policies/certificates in force end of year	620,017		51,942	189,777	121,407	154,919	61,330		15,583		25,059	
DETAILS OF WRITE-INS												
08.301. Company owned life insurance	47,745,743		810,153	2,434,538	21,567,070	16,948,754	4,781,048		261,062		943,119	
08.302. Reinsurance expereience refund	44,776,217			44,776,217								
08.303. Miscellaneous income	18,850,078			2,988,198		15,861,880						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	716,165			(31,222)					747,387			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	112,088,203		810,153	50,167,731	21,567,070	32,810,634	4,781,048		1,008,449		943,119	
2701. Funds withheld coinsurance - ceded	125,226,536			18,313,291	25,922,046	27,092,877	53,898,321					
2702. Reinsurance ceded risk charge	6,914,182			2,602,159			4,312,023					
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	132,140,717			20,915,450	25,922,046	27,092,877	58,210,344					

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [d]	8 Other Group Life [a]	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	18,871,326	1,177	5,691,680	8,145,232		877,846		4,155,391	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	20,444,283	28,099	2,767,690	9,779,151		107,641		7,761,703	
4. Amortization of Interest Maintenance Reserve (IMR)	(266,437)	(424)	(38,924)	(147,475)		(1,623)		(77,990)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
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	49,165					49,165			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	1,264,356	1,716	168,994	597,111		22,609		473,926	
9. Totals (Lines 1 to 8.3)	40,362,694	30,567	8,589,439	18,374,019		1,055,638		12,313,030	
10. Death benefits	10,558,339		3,177,034	6,003,018		690,954		687,333	
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	79,079		11,352	67,410		317			
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	10,549,721		(86)	788,332		473,120		9,288,355	
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	44,328		23,830	19,626		592		280	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	3,479,388	(41,624)	(3,103,408)	8,571,264		36,334		(1,983,178)	
20. Totals (Lines 10 to 19)	24,710,856	(41,624)	108,723	15,449,650		1,201,317		7,992,790	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	425,909	27	128,456	183,831		19,812		93,783	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	3,525,409	3,144	1,422,090	1,427,664		63,046		609,463	
24. Insurance taxes, licenses and fees, excluding federal income taxes	648,710	83	402,292	219,230		8,344		18,761	
25. Increase in loading on deferred and uncollected premiums	3,152,374	(4)	3,152,379						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(178,916)					(178,916)			
27. Aggregate write-ins for deductions	186,581		186,581						
28. Totals (Lines 20 to 27)	32,470,924	(38,374)	5,400,521	17,280,375		1,113,605		8,714,798	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,891,770	68,942	3,188,918	1,093,644		(57,967)		3,598,233	
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)	7,891,770	68,942	3,188,918	1,093,644		(57,967)		3,598,233	
32. Federal income taxes incurred (excluding tax on capital gains)	1,202,177	10,502	485,778	166,598		(8,830)		548,130	
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)	6,689,593	58,440	2,703,141	927,046		(49,137)		3,050,103	
34. Policies/certificates in force end of year	13,342	12	5,427	5,775		416		1,712	
DETAILS OF WRITE-INS									
08.301. Company owned life insurance	1,248,320	1,716	168,994	597,111		6,573		473,926	
08.302. Separate account fund revenues	16,037					16,037			
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,264,356	1,716	168,994	597,111		22,609		473,926	
2701. Funds withheld coinsurance - ceded	186,581		186,581						
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	186,581		186,581						

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... Line 10 ..... Line 16 ..... Line 23 ..... Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on .....page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – INDIVIDUAL ANNUITIES [(a)]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	3,476,003,767	350,772,822	2,177,915,219	691,369,989	248,366,314		7,579,423
2. Considerations for supplementary contracts with life contingencies	13,109,886	XXX	XXX	XXX	XXX	13,109,886	XXX
3. Net investment income	1,999,614,011	420,075,771	1,437,505,902	4,000,431	2,214,096	17,620,582	118,197,230
4. Amortization of Interest Maintenance Reserve (IMR)	(7,681,958)	(1,563,000)	(6,005,995)	(5,002)	(20,964)	(66,952)	(20,044)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(25,444,102)			(25,444,102)			
6. Commissions and expense allowances on reinsurance ceded	290,310,595	47,470,648	242,839,947				
7. Reserve adjustments on reinsurance ceded	(152,648,200)	(152,648,200)					
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	30,988,028				30,988,028		
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	109,205,007	21,239,548	72,689,640	202,267	9,097,355		5,976,198
9. Totals (Lines 1 to 8.3)	5,733,457,035	685,347,589	3,924,944,713	670,123,583	290,644,828	30,663,515	131,732,806
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	560,682,173	143,043,569	283,277,092	2,333,484	123,104,367		8,923,660
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	2,708,062,616	561,174,827	1,866,792,264	14,266,488	265,712,173		116,864
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	112,052,730	4,994,752	3,037,673	14,043	501,462	5,411,725	98,093,075
18. Payments on supplementary contracts with life contingencies	16,753,992		34,816		246,057	16,465,878	7,241
19. Increase in aggregate reserves for life and accident and health contracts	322,825,614	(193,019,027)	552,060,773	(28,991,803)	(11,495,211)	2,861,532	1,409,350
20. Totals (Lines 10 to 19)	3,720,377,125	516,194,121	2,705,202,618	(12,377,787)	378,068,848	24,739,134	108,550,190
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	439,218,824	41,634,602	335,618,441	30,410,550	31,089,097		466,136
22. Commissions and expense allowances on reinsurance assumed	658,247	658,247					
23. General insurance expenses	191,975,313	36,266,389	138,334,127	5,398,317	2,496,221	1,486,781	7,993,478
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,188,959	1,733,671	6,612,897	258,060	119,329	82,883	382,119
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	548,374,612			673,242,648	(124,868,036)		
27. Aggregate write-ins for deductions	589,204,218	68,213,780	520,327,645				662,793
28. Totals (Lines 20 to 27)	5,498,997,299	664,700,811	3,706,095,728	696,931,788	286,905,458	26,308,798	118,054,715
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	234,459,736	20,646,778	218,848,984	(26,808,205)	3,739,370	4,354,717	13,678,091
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)	234,459,736	20,646,778	218,848,984	(26,808,205)	3,739,370	4,354,717	13,678,091
32. Federal income taxes incurred (excluding tax on capital gains)	35,715,960	1,612,231	35,492,593	(5,629,726)	740,024	663,367	2,837,471
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)	198,743,776	19,034,547	183,356,392	(21,178,479)	2,999,346	3,691,350	10,840,620
34. Policies/certificates in force end of year	313,531	57,514	231,783	6,616	12,528	3,254	1,836
DETAILS OF WRITE-INS							
08.301. Company owned life insurance	100,212,029	21,239,548	72,682,069	202,267	111,947		5,976,198
08.302. Separate account fund revenues	10,460,731				10,460,731		
08.303. Miscellaneous income	(1,467,754)		7,570		(1,475,324)		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	109,205,007	21,239,548	72,689,640	202,267	9,097,355		5,976,198
2701. Funds withheld coinsurance - ceded	555,832,595	68,213,780	487,618,814				
2702. Transfer to IMR - ceded	16,642,866		16,642,866				
2703. Transfer to IMR - MVA	16,065,965		16,065,965				
2798. Summary of remaining write-ins for Line 27 from overflow page	662,793						662,793
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	589,204,218	68,213,780	520,327,645				662,793

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP ANNUITIES [a]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	1,784,090,716	182,100	4,096,460		2,810,006		1,777,002,150
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	352,959,108	19,974,866	166,015,475		3,896,116		163,072,650
4. Amortization of Interest Maintenance Reserve (IMR)	(1,259,771)	(56,920)	(530,544)		(15,321)		(656,986)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(30,997,794)						(30,997,794)
6. Commissions and expense allowances on reinsurance ceded	(180)		(180)				
7. Reserve adjustments on reinsurance ceded	(16,960,911)	(16,960,911)					
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts	1,124,379				1,124,379		
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	14,036,500	1,728,739	14,367,925		519,071		(2,579,234)
9. Totals (Lines 1 to 8.3)	2,102,992,048	4,867,874	183,949,137		8,334,251		1,905,840,786
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	352,852,799	9,980,124	67,689,755		2,349,810		272,833,109
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	336,447,630	22,223,434	301,349,307		12,874,889		
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	2,335,349	1,833,661					501,688
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	715,803,314	(33,869,827)	(273,698,520)		(6,263,850)		1,029,635,511
20. Totals (Lines 10 to 19)	1,407,439,092	167,392	95,340,542		8,960,850		1,302,970,308
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,413,860	110,580	2,934,839		267,192		8,101,249
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	40,961,666	3,111,113	28,998,231		837,400		8,014,922
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,506,905	114,452	1,066,792		30,806		294,854
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	669,361,702						669,361,702
27. Aggregate write-ins for deductions	54,761,608		54,606,138				155,469
28. Totals (Lines 20 to 27)	2,185,444,832	3,503,537	182,946,542		10,096,249		1,988,898,504
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(82,452,784)	1,364,337	1,002,595		(1,761,998)		(83,057,719)
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)	(82,452,784)	1,364,337	1,002,595		(1,761,998)		(83,057,719)
32. Federal income taxes incurred (excluding tax on capital gains)	(12,560,282)	501,346	2,212,997		(312,194)		(14,962,432)
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)	(69,892,503)	862,991	(1,210,402)		(1,449,804)		(68,095,287)
34. Policies/certificates in force end of year	87,995	3,198	41,647		1,091		42,059
DETAILS OF WRITE-INS							
08.301. Company owned life insurance	16,433,856	1,728,739	14,367,925		337,192		
08.302. Separate account fund revenues	182,910				182,910		
08.303. Miscellaneous income	(2,580,266)				(1,031)		(2,579,234)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,036,500	1,728,739	14,367,925		519,071		(2,579,234)
2701. Funds withheld coinsurance - ceded	54,606,138		54,606,138				
2702. Miscellaneous expense	155,469						155,469
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	54,761,608		54,606,138				155,469

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – ACCIDENT AND HEALTH [(a)]

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	1,402												1,402
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	356												356
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	1,757												1,757
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	92,902												92,902
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(1,194)												(1,194)
20. Totals (Lines 10 to 19)	91,709												91,709
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	206												206
22. Commissions and expense allowances on reinsurance assumed	150												150
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	92,064												92,064
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(90,307)												(90,307)
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)	(90,307)												(90,307)
32. Federal income taxes incurred (excluding tax on capital gains)	(13,757)												(13,757)
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)	(76,550)												(76,550)
34. Policies/certificates in force end of year	151												151
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	14,828,923,514		337,030,722	275,797,579	4,761,471,856	8,230,411,250	714,119,618		106,679,150		403,413,340	
2. Tabular net premiums or considerations	(2,267,969,617)		32,579,376	(19,272,139)	432,470,548	(2,738,042,818)	2,357,454		17,083,876		4,854,085	
3. Present value of disability claims incurred	(3,545,123)		(79,205)	(141,939)	(1,244,407)	(1,514,873)	(446,971)		(25,523)		(92,205)	
4. Tabular interest	650,036,848		7,996,905	14,330,803	417,746,451	152,948,205	45,128,182		2,576,910		9,309,392	
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(4,897,632)				(4,812,174)		(85,458)					
8. Totals (Lines 1 to 7)	13,202,547,990		377,527,797	270,714,304	5,605,632,274	5,643,801,763	761,072,825		126,314,413		417,484,613	
9. Tabular cost	709,196,558		15,831,984	171,780,867	269,312,668	168,593,831	51,531,449		26,079,610		6,066,150	
10. Reserves released by death	119,615,383		3,139,286	1,057,951	44,558,850	59,955,619	6,244,252		1,010,147		3,649,277	
11. Reserves released by other terminations (net)	859,185,498		5,850,842	8,847	248,829,238	561,301,088	5,250,783		28,785,659		9,159,040	
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,540,420		383,465	900,396	6,046	1,011,747	12,084		85,898		140,785	
13. Net transfers to or (from) Separate Accounts	(136,077,050)					(91,142,108)			(44,934,943)			
14. Total deductions (Lines 9 to 13)	1,554,460,808		25,205,577	173,748,061	562,706,802	699,720,177	63,038,568		11,026,372		19,015,252	
15. Reserve December 31 current year	11,648,087,182		352,322,220	96,966,243	5,042,925,473	4,944,081,586	698,034,257		115,288,041		398,469,361	
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	10,170,803,345		183,678,826		4,595,914,880	4,659,207,114	304,361,496		104,634,901		323,006,128	
17. Amount available for policy loans based upon Line 16 CSV	10,170,803,345		183,678,826		4,595,914,880	4,659,207,114	304,361,496		104,634,901		323,006,128	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP LIFE INSURANCE [a]
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b] (N/A Fraternal)	8 Other	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	401,302,119	661,815	60,433,253	218,801,274		2,437,391		118,968,387	
2. Tabular net premiums and considerations	17,628,285	1,099	5,316,773	7,608,711		820,023		3,881,679	
3. Present value of disability claims incurred	6		1	4				2	
4. Tabular interest	18,962,350	16,606	1,525,397	5,779,332		63,614		11,577,402	
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	437,892,761	679,520	67,275,423	232,189,320		3,321,028		134,427,469	
9. Tabular cost	18,568,393	52,820	9,336,357	1,695,546		527,845		6,955,826	
10. Reserves released by death	4,092,976	6,510	597,955	2,265,495		24,937		1,198,080	
11. Reserves released by other terminations (net)	10,549,721		(86)	788,332		473,120		9,288,355	
12. Annuity, supplementary contract, and disability payments involving life contingencies	79,079		11,352	67,410		317			
13. Net transfers to or (from) Separate Accounts	(178,916)					(178,916)			
14. Total deductions (Lines 9 to 13)	33,111,254	59,329	9,945,578	4,816,783		847,303		17,442,260	
15. Reserve December 31 of current year	404,781,507	620,191	57,329,845	227,372,538		2,473,725		116,985,209	
Cash Surrender Value and Policy Loans									
16. CSV ending balance December 31, current year	195,862,040	6,872		101,448,242		2,192,107		92,214,819	
17. Amount available for policy loans based upon Line 16 CSV	195,862,040	6,872		101,448,242		2,192,107		92,214,819	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – INDIVIDUAL ANNUITIES [(a)]

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	25,686,383,084	7,812,959,776	17,516,512,595	29,009,571	119,474,018	144,821,686	63,605,437
2. Tabular net premiums and considerations	2,880,244,548	343,757,365	1,464,155,378	775,642,093	278,640,049	12,585,491	5,464,172
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	1,124,167,093	103,834,480	1,017,276,013	120	1,724,884		1,331,596
5. Tabular less actual reserve released	155,010,750	63,607,527	223,710,233	(114,791,395)	(27,911,640)	6,741,919	3,654,106
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(3,096,543)		(3,096,543)				
8. Totals (Lines 1 to 7)	29,842,708,933	8,324,159,149	20,218,557,676	689,860,388	371,927,311	164,149,096	74,055,311
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	2,708,062,616	561,174,827	1,866,792,264	14,266,488	265,712,173		116,864
12. Annuity, supplementary contract, and disability payments involving life contingencies	577,148,051	143,043,569	283,277,092	2,333,484	123,104,367	16,465,878	8,923,660
13. Net transfers to or (from) Separate Accounts	548,374,612			673,242,648	(124,868,036)		
14. Total deductions (Lines 9 to 13)	3,833,585,279	704,218,397	2,150,069,356	689,842,621	263,948,504	16,465,878	9,040,524
15. Reserve December 31 of current year	26,009,123,654	7,619,940,752	18,068,488,320	17,768	107,978,807	147,683,218	65,014,787
Cash Surrender Value and Policy Loans							
16. CSV ending balance December 31, current year	24,794,468,326	7,207,582,456	17,480,012,808		106,873,062		
17. Amount available for policy loans based upon Line 16 CSV	416,856,811	6,054,818	409,250,591		1,551,402		

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP ANNUITIES [(a)]
(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	4,301,607,590	185,476,766	2,129,541,953		60,676,169		1,925,912,703
2. Tabular net premiums and considerations	1,982,444,588	150,143	4,595,783		3,152,522		1,974,546,139
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	150,957,020	3,069,369	111,634,030		826,164		35,427,457
5. Tabular less actual reserve released	(57,699,996)	(4,885,782)	(19,653,104)		4,982,164		(38,143,273)
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(1,236,167)		(1,236,167)				
8. Totals (Lines 1 to 7)	6,376,073,034	183,810,496	2,224,882,495		69,637,019		3,897,743,025
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	336,447,630	22,223,434	301,349,307		12,874,889		
12. Annuity, supplementary contract, and disability payments involving life contingencies	352,852,799	9,980,124	67,689,755		2,349,810		272,833,109
13. Net transfers to or (from) Separate Accounts	669,361,702						669,361,702
14. Total deductions (Lines 9 to 13)	1,358,662,131	32,203,558	369,039,062		15,224,700		942,194,811
15. Reserve December 31 of current year	5,017,410,904	151,606,939	1,855,843,433		54,412,319		2,955,548,214
Cash Surrender Value and Policy Loans							
16. CSV ending balance December 31, current year	1,973,471,045	137,437,424	1,782,440,692		53,592,930		
17. Amount available for policy loans based upon Line 16 CSV	66,914,111	3,598,908	60,932,794		2,382,409		

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 150,041,361	170,851,718
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,501,985,228	2,534,194,291
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 36,766,156	37,049,998
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,142,620	15,142,620
2.21	Common stocks of affiliates	135,006,156	135,006,156
3.	Mortgage loans	(c) 221,256,198	226,650,221
4.	Real estate	(d)	6,525,000
5.	Contract loans	29,448,416	30,453,828
6.	Cash, cash equivalents and short-term investments	(e) 99,020,152	98,997,585
7.	Derivative instruments	(f) 220,390,584	224,491,315
8.	Other invested assets	288,758,895	288,566,335
9.	Aggregate write-ins for investment income	3,495,473	4,390,966
10.	Total gross investment income	3,701,311,238	3,772,320,034
11.	Investment expenses		(g) 92,105,861
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,328,479
13.	Interest expense		(h) 79,550,000
14.	Depreciation on real estate and other invested assets		(i) 2,627,704
15.	Aggregate write-ins for deductions from investment income		332,923,798
16.	Total deductions (Lines 11 through 15)		509,535,843
17.	Net investment income (Line 10 minus Line 16)		3,262,784,191
DETAILS OF WRITE-INS			
0901.	Miscellaneous investment income	3,495,473	4,390,966
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	3,495,473	4,390,966
1501.	Security lending and FHLB expenses		315,387,559
1502.	Collateral expense		17,536,239
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		332,923,798

(a) Includes $ 141,090,999 accrual of discount less $ 45,562,110 amortization of premium and less $ 54,529,315 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ amortization of premium and less $ 5,961 paid for accrued dividends on purchases.
(c) Includes $ 813,608 accrual of discount less $ 432,235 amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 63,807,394 accrual of discount less $ amortization of premium and less $ 41,399 paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 79,550,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ 2,627,704 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	9,036,193		9,036,193		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(161,720,010)	(57,996,274)	(219,716,284)	308,988	5,268,750
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	1,581,461		1,581,461	(6,621,006)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(130,107)		(130,107)	2,522	
2.21	Common stocks of affiliates				(13,593,036)	
3.	Mortgage loans	833,807	(66,507,532)	(65,673,725)	(19,350,095)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	33,388		33,388	(41,534)	
7.	Derivative instruments		(5,565,160)	(5,565,160)	3,290,698	(2,385,392)
8.	Other invested assets	(6,526,753)	(5,531,040)	(12,057,793)	(10,174,050)	3,269,835
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(156,892,022)	(135,600,006)	(292,492,028)	(46,177,512)	6,153,193
DETAILS OF WRITE-INS						
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	62,650	62,650						
2. Deferred and accrued	5,278,872	5,278,872						
3. Deferred , accrued and uncollected:								
3.1 Direct	6,482,735	6,482,735						
3.2 Reinsurance assumed								
3.3 Reinsurance ceded	1,141,213	1,141,213						
3.4 Net (Line 1 + Line 2)	5,341,522	5,341,522						
4. Advance	26,619	26,619						
5. Line 3.4 - Line 4	5,314,903	5,314,903						
6. Collected during year:								
6.1 Direct	6,959,495,005	226,718,842		6,730,519,005	2,257,158			
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	3,424,352,274	62,867		3,424,289,406				
6.4 Net	3,535,142,731	226,655,975		3,306,229,599	2,257,158			
7. Line 5 + Line 6.4	3,540,457,634	231,970,877		3,306,229,599	2,257,158			
8. Prior year (uncollected + deferred and accrued - advance)	7,191,902	7,191,902						
9. First year premiums and considerations:								
9.1 Direct	6,958,759,218	225,983,055		6,730,519,005	2,257,158			
9.2 Reinsurance assumed								
9.3 Reinsurance ceded	3,425,493,487	1,204,080		3,424,289,406				
9.4 Net (Line 7 - Line 8)	3,533,265,731	224,778,975		3,306,229,599	2,257,158			
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	1,785,257,516	539,266		7,748,898	1,776,969,352			
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	1,785,257,516	539,266		7,748,898	1,776,969,352			
RENEWAL								
11. Uncollected	(262,222)	(262,222)						
12. Deferred and accrued	59,661,244	59,661,206	38					
13. Deferred, accrued and uncollected:								
13.1 Direct	93,244,704	93,244,584	83			37		
13.2 Reinsurance assumed	4,835	4,835						
13.3 Reinsurance ceded	33,850,516	33,850,435	45			37		
13.4 Net (Line 11 + Line 12)	59,399,023	59,398,985	38					
14. Advance	1,878,291	1,878,246	44					
15. Line 13.4 - Line 14	57,520,732	57,520,738	(6)					
16. Collected during year:								
16.1 Direct	1,152,350,323	930,932,234	18,871,374	195,759,460	6,776,140	11,116		
16.2 Reinsurance assumed	2,133,179	2,129,848		3,331				
16.3 Reinsurance ceded	3,631,410,872	3,595,751,701		33,737,520	1,911,934	9,717		
16.4 Net	(2,476,927,369)	(2,662,689,619)	18,871,374	162,025,271	4,864,207	1,399		
17. Line 15 + Line 16.4	(2,419,406,637)	(2,605,168,881)	18,871,367	162,025,271	4,864,207	1,399		
18. Prior year (uncollected + deferred and accrued - advance)	83,633,232	83,633,191	41					
19. Renewal premiums and considerations:								
19.1 Direct	1,156,043,134	934,625,109	18,871,306	195,759,460	6,776,140	11,119		
19.2 Reinsurance assumed	2,131,867	2,128,537		3,331				
19.3 Reinsurance ceded	3,661,214,871	3,625,555,718	(20)	33,737,520	1,911,934	9,720		
19.4 Net (Line 17 - Line 18)	(2,503,039,870)	(2,688,802,072)	18,871,326	162,025,271	4,864,207	1,399		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	9,900,059,868	1,161,147,431	18,871,306	6,934,027,362	1,786,002,650	11,119		
20.2 Reinsurance assumed	2,131,867	2,128,537		3,331				
20.3 Reinsurance ceded	7,086,708,357	3,626,759,798	(20)	3,458,026,926	1,911,934	9,720		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,815,483,378	(2,463,483,831)	18,871,326	3,476,003,767	1,784,090,716	1,399		

EXHIBIT 1 – PART 2 – POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (includedin Part 1)								
21. To pay renewal premiums	6,510	6,510						
22. All other	497,162	497,162						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	207,588,145	36		207,588,109				
23.2 Reinsurance assumed								
23.3 Net ceded less assumed	207,588,145	36		207,588,109				
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	246,638,922	163,916,260		82,722,486	(180)	356		
25.2 Reinsurance assumed	660,605	2,207		658,247		150		
25.3 Net ceded less assumed	245,978,317	163,914,053		82,064,239	(180)	206		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	454,227,067	163,916,295		290,310,595	(180)	356		
26.2 Reinsurance assumed (Page 6, Line 22)	660,605	2,207		658,247		150		
26.3 Net ceded less assumed	453,566,462	163,914,088		289,652,348	(180)	206		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	490,591,544	116,634,766	368,428	373,588,350				
28. Single	8,495,965			394,973	8,100,992			
29. Renewal	98,762,988	30,156,933	57,481	65,235,501	3,312,868	206		
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	597,850,498	146,791,699	425,909	439,218,824	11,413,860	206		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	3,794,298				4,409		3,798,707
2. Salaries and wages	167,188,166				3,149,708		170,337,874
3.11 Contributions for benefit plans for employees	49,835,590				930,753		50,766,343
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare							
3.32 Other agent welfare							
4.1 Legal fees and expenses	12,713,409				3,048		12,716,457
4.2 Medical examination fees	3,047,588						3,047,588
4.3 Inspection report fees	1,085,566						1,085,566
4.4 Fees of public accountants and consulting actuaries	3,030,369				498,933		3,529,302
4.5 Expense of investigation and settlement of policy claims	171,193						171,193
5.1 Traveling expenses	5,051,358				43,563		5,094,921
5.2 Advertising							
5.3 Postage, express, telegraph and telephone	5,437,108				35,499		5,472,607
5.4 Printing and stationery	3,245,840				7,898		3,253,738
5.5 Cost or depreciation of furniture and equipment	16,928,150				100,383		17,028,534
5.6 Rental of equipment	1,004,279				401		1,004,681
5.7 Cost or depreciation of EDP equipment and software	43,843,104				1,200,361		45,043,465
6.1 Books and periodicals	483,778				218,480		702,259
6.2 Bureau and association fees	3,214,925				20,169		3,235,095
6.3 Insurance, except on real estate	11,876,775				8		11,876,783
6.4 Miscellaneous losses	27,765				526		28,292
6.5 Collection and bank service charges	6,355,228				41,711		6,396,940
6.6 Sundry general expenses	4,808,363				161,495		4,969,859
6.7 Group service and administration fees	10,470,197						10,470,197
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)	612,680						612,680
7.3 Agency conferences other than local meetings	6,940,809				32		6,940,842
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	2,177,533				53,930		2,231,463
9.2 Investment expenses not included elsewhere					85,198,740		85,198,740
9.3 Aggregate write-ins for expenses	51,716,938				435,810		52,152,749
10. General expenses incurred	415,061,010				92,105,861	(b)	(a) 507,166,872
11. General expenses unpaid December 31, prior year	140,679,633				7,846,442		148,526,075
12. General expenses unpaid December 31, current year	138,643,475				19,161,597		157,805,071
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	417,097,169				80,790,707		497,887,876
DETAILS OF WRITE-INS							
09.301. Outside Consulting	48,655,049				428,866		49,083,916
09.302. Donations	2,557,851				292		2,558,143
09.303. Maintenance & Repair	504,038				6,652		510,690
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	51,716,938				435,810		52,152,749

(a) Includes management fees of $ 18,413,000 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only)

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes				2,153,301		2,153,301
2. State insurance department licenses and fees	3,802,640					3,802,640
3. State taxes on premiums	20,239,844					20,239,844
4. Other state taxes, incl. $ for employee benefits	1,165,511			2,628		1,168,140
5. U.S. Social Security taxes	9,631,732			171,634		9,803,367
6. All other taxes	(725,377)			916		(724,461)
7. Taxes, licenses and fees incurred	34,114,351			2,328,479		36,442,830
8. Taxes, licenses and fees unpaid December 31, prior year	8,555,759			162,032		8,717,791
9. Taxes, licenses and fees unpaid December 31, current year	6,277,381			175,178		6,452,559
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	36,392,728			2,315,333		38,708,062

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	6,510	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	497,162	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	503,671	
6. Paid-in cash	14,592	
7. Left on deposit	118,373	
8. Aggregate write-ins for dividend or refund options	(33,299)	
9. Total Lines 5 through 8	603,337	
10. Amount due and unpaid	337	
11. Provision for dividends or refunds payable in the following calendar year	590,889	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	591,226	
16. Total from prior year	624,592	
17. Total dividends or refunds (Lines 9 + 15 - 16)	569,971	
DETAILS OF WRITE-INS		
0801. Dividends recovered on coinsurance ceded	(33,299)	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)	(33,299)	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1	2	3	4	5	6
	Valuation Standard	Total [a]	Industrial	Ordinary	Credit (Group and Individual)	Group
	LIFE INSURANCE					
0100001.	AE 3% NLP 1944-1958	364,251		364,251		
0100002.	AE 3.5% CRVM 1937-1946	1,669		1,669		
0100003.	AE 3.5% NLP 1929-1961	677,881		677,881		
0100004.	1941 SI 3% NLP 1949	868		868		
0100005.	1941 SI 3% CRVM 1952-1956	664		664		
0100006.	41 CSO 2.5% NLP 1939-1967	1,848,694		1,848,694		
0100007.	41 CSO 2.5% CRVM 1949-1962	154,514		154,514		
0100008.	41 CSO 3% NLP 1938-1967	1,599,286		1,599,286		
0100009.	41 CSO 3% CRVM 1952-1969	900,760		900,760		
0100010.	41 CSO 3.5% NLP 1960-1967	911,254		911,254		
0100011.	41 CSO 3.5% CRVM 1957-1967	118,731		118,731		
0100012.	41 CET/41 CSO ANB 3% NLP 1956-1967	56,812		56,812		
0100013.	58 CSO 2.5% NLP ANB 1962-1987	1,516,129		1,516,129		
0100014.	58 CSO 2.5% CRVM ANB 1963-1988	3,400,770		3,369,956		30,814
0100015.	58 CSO 3% NLP ANB 1962-1988	10,283,271		10,283,271		
0100016.	58 CSO 3% CRVM ANB 1962-1988	8,388,620		8,388,620		
0100017.	58 CSO 3.5% NLP ANB 1962-1986	1,856,756		1,856,756		
0100018.	58 CSO 3.5% CRVM ANB 1962-1988	6,360,110		6,360,110		
0100019.	58 CSO 4% NLP ANB 1975-1988	3,750,475		3,750,475		
0100020.	58 CSO 4% CRVM ANB 1975-1988	138,104,482		138,083,451		21,032
0100021.	58 CSO 4.5% NLP ANB 1980-1988	1,007,008		1,007,008		
0100022.	58 CSO 4.5% CRVM ANB 1980-1988	5,072,169		5,072,169		
0100023.	58 CSO 5.5% NLP ANB 1983-1988	1,387,000		1,387,000		
0100024.	58 CSO 5.5% CRVM ANB 1983-1988	7,121,138		7,121,138		
0100025.	58 CSO 6.0% NLP ANB 1983-1986	215,732		215,732		
0100026.	58 CSO 6.0% CRVM ANB 1983-1986	16,062,721		16,062,721		
0100027.	58 CET 2.5% NLP ANB 1966-1981	38,863		38,863		
0100028.	58 CET 3% NLP ANB 1962-1988	679,876		679,876		
0100029.	58 CET 3.5% NLP ANB 1963-1988	399,334		399,334		
0100030.	58 CET 4% NLP ANB 1976-1988	9,348		8,050		1,298
0100031.	58 CET 4.5% NLP ANB 1981-1988	89,444		89,444		
0100032.	58 CET 5.5% NLP ANB 1984	22,759		22,759		
0100033.	58 CSO 2.5% NLP ALB 1968-1988	14,115,460		14,115,460		
0100034.	58 CSO 2.5% CRVM ALB 1968-1988	12,425,045		12,425,045		
0100035.	58 CSO 3% NLP ALB 1962-1988	2,215,405		2,215,405		
0100036.	58 CSO 3% CRVM ALB 1962-1988	7,502,128		7,502,128		
0100037.	58 CSO 3.5% NLP ALB 1962-1985	2,859,195		2,859,195		
0100038.	58 CSO 3.5% CRVM ALB 1968-1985	1,620,122		1,620,122		
0100039.	58 CSO 4% NLP ALB 1976-1988	229,197		229,197		
0100040.	58 CSO 4% CRVM ALB 1975-1988	3,213,908		3,213,908		
0100041.	58 CSO 4.5% NLP ALB 1981-1988	16,274,982		16,274,982		
0100042.	58 CSO 4.5% CRVM ALB 1981-1988	228,933,571		228,933,571		
0100043.	58 CSO 5% NLP ALB 1993-1994	148		148		
0100044.	58 CSO 5% CRVM ALB 1993	2,554		2,554		
0100045.	58 CSO 5.5% NLP ALB 1984-1988	7,385		7,385		
0100046.	58 CSO 5.5% CRVM ALB 1983-1988	553,355		553,355		
0100047.	58 CSO 6.0% NLP ALB 1983-1986	19,551		19,551		
0100048.	58 CSO 6.0% CRVM ALB 1983-1984	43,098		43,098		
0100049.	58 CET 2.5% NLP ALB 1968-1988	706,337		706,337		
0100050.	58 CET 3% NLP ALB 1962-1988	368,230		368,230		
0100051.	58 CET 3.5% NLP ALB 1972-1977	60,227		60,227		
0100052.	58 CET 4% NLP ALB 1977-1988	36,887		36,887		
0100053.	58 CET 4.5% NLP ALB 1981-1988	1,374,638		1,374,638		
0100054.	80 CSO 3.5% NLP ANB 2013-2017	319		319		
0100055.	80 CSO 3.5% CRVM ANB 2014-2018					
0100056.	80 CSO 4% NLP ANB 1984-2011	177,450		177,450		
0100057.	80 CSO 4% CRVM ANB 1983-2012	514,507,045		496,562,210		17,944,835
0100058.	80 CSO 4.5% NLP ANB 1983-2005	1,321,089		1,321,089		
0100059.	80 CSO 4.5% CRVM ANB 1982-2005	1,808,094,708		1,789,634,621		18,460,087
0100060.	80 CSO 5% NLP ANB 1993-1994	193,496		193,496		
0100061.	80 CSO 5% CRVM ANB 1989-1994	87,819,449		87,819,449		
0100062.	80 CSO 5.25% NLP ANB 1990	299,413		299,413		
0100063.	80 CSO 5.5% NLP ANB 1983-1992	12,037,251		12,037,251		
0100064.	80 CSO 5.5% CRVM ANB 1984-1992	229,204,109		229,204,109		
0100065.	80 CSO 6% NLP ANB 1984-1986	6,932,594		6,932,594		
0100066.	80 CSO 6% CRVM ANB 1983-1986	13,170,014		13,170,014		
0100067.	80 CET 4% NLP ANB 1983-2006	248,351		248,351		
0100068.	80 CET 4.5% NLP ANB 1989-2004	9,185		9,185		
0100069.	80 CET 5% NLP ANB 1985	29,363		29,363		
0100070.	80 CET 5.5% NLP ANB 1983-1990	64,013		64,013		
0100071.	80 CET 6% NLP ANB 1984-1986	103,550		103,550		
0100072.	80 CSO 3% NLP ALB 1985-2008	130,710		130,710		
0100073.	80 CSO 3% CRVM ALB 1983-2008	58		58		
0100074.	80 CSO 3.5% NLP ALB 1993-2008	47,817		47,817		
0100075.	80 CSO 3.5% CRVM ALB 2013-2019	24,974		24,974		
0100076.	80 CSO 4% NLP ALB 1988-2012	371,052		371,052		
0100077.	80 CSO 4% CRVM ALB 1987-2012	213,785,177		210,740,326		3,044,850
0100078.	80 CSO 4.5% NLP ALB 1985-2005	9,879,311		9,879,311		
0100079.	80 CSO 4.5% CRVM ALB 1985-2007	591,926,261		584,254,752		7,671,509
0100080.	80 CSO 5.0% NLP ALB 1993-1994	3,254,218		3,254,218		
0100081.	80 CSO 5.0% CRVM ALB 1989-1994	153,078,464		153,078,464		
0100082.	80 CSO 5.5% NLP ALB 1985-1992	46,736,688		46,736,688		
0100083.	80 CSO 5.5% CRVM ALB 1985-1992	283,290,939		283,290,939		
0100084.	80 CSO 6% NLP ALB 1985-1986	16,629,324		16,629,324		
0100085.	80 CSO 6% CRVM ALB 1985-1986	14,101,627		14,101,627		
0100086.	80 CET 4% NLP ALB 2006	87,246		87,246		
0100087.	80 CET 4.5% NLP ALB 1995-2005	2,328,373		2,328,373		
0100088.	80 CET 5% NLP ALB 1993-1994	398,182		398,182		
0100089.	80 CET 5.5% NLP ALB 1987-1992	1,027,132		1,027,132		
0100090.	80 CET 6% NLP ALB 1986	176,340		176,340		
0100091.	2001 CSO 3.0% NLP ANB 2021-2022	104		104		
0100092.	2001 CSO 3.5% NLP ANB 2013-2020	22,683		22,683		
0100093.	2001 CSO 3.5% CRVM ANB 2013-2019	4,107,276,890		3,949,941,200		157,335,690
0100094.	2001 CSO 4.0% NLP ANB 2007-2012	3,042		3,042		
0100095.	2001 CSO 4.0% CRVM ANB 2006-2015	1,597,904,603		1,508,857,939		89,046,664
0100096.	2001 CSO 4.5% CRVM ANB 2004-2005	15,332,035		14,045,997		1,286,038
0100097.	2001 CSO 3.0% NLP ALB 2021-2022	164,843		164,843		
0100098.	2001 CSO 3.5% NLP ALB 2007-2019	968,511		968,511		
0100099.	2001 CSO 3.50% CRVM ALB 2013-2019	2,414,713,831		2,359,894,903		54,818,928
0100100.	2001 CSO 4.0% NLP ALB 1993-2012	3,380,922		3,380,922		
0100101.	2001 CSO 4.0% CRVM ALB 2006-2012	841,588,769		804,896,432		36,692,337
0100102.	2001 CSO 4.5% NLP ALB 1995-2006	1,683,856		1,683,856		
0100103.	2001 CSO 4.5% CRVM ALB 2003-2005	17,268,885		17,268,885		
0100104.	2017 CSO 3.0% NLP ANB 2021-2024	16,539		16,539		
0100105.	2017 CSO 3.5% NLP ANB 2019-2025	158,062		158,062		
0100106.	2017 CSO 3.5% CRVM ANB 2019-2025	11,861,879		11,861,879		
0100107.	2017 CSO 3.0% NLP ALB 2021-2024	2,458		2,458		
0100108.	2017 CSO 3.5% NLP ALB 2019-2025	1,203		1,203		
0100109.	2017 CSO 3.5% CRVM ALB 2019-2025	43,403,128		43,403,128		
0100110.	2017 CSO 3.0% VM-20 NPR 2021-2024	2,564,597,528		2,548,972,362		15,625,165
0100111.	2017 CSO 3.50% VM-20 NPR 2020-2025	691,208,313		688,394,849		2,813,464
0100112.	2017 CSO 3.75% VM-20 NPR 2021-2024	1,056,919,509		1,056,919,509		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100113. 2017 CSO 4.50% VM-20 NPR 2019-2025	408,422,409		408,422,409		
0100114. VM-20 DET/STO 2019-2025	89,382,006		89,382,006		
0100115. INT GUAR BEYOND END OF VAL PERIOD	18		18		
0100116. ADDITIONAL RESERVE FOR AG38	293,939,099		293,939,099		
0199997 Totals (gross)	18,676,669,229		18,271,876,518		404,792,711
0199998 Reinsurance ceded	6,718,300,591		6,718,285,037		15,554
0199999 Totals (net)	11,958,368,638		11,553,591,481		404,777,157
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37 SA 3.50% IMM 1970	348	XXX	348	XXX	
0200002. 71 GAM 5.50% IMM 1981	10,396	XXX		XXX	10,396
0200003. 71 GAM 9.50% IMM 1983	3,828	XXX		XXX	3,828
0200004. 71 IAM 4.00% IMM 1977	648	XXX	648	XXX	
0200005. 71 IAM 5.50% IMM 1981-1983	21,003,404	XXX	21,003,404	XXX	
0200006. 71 IAM 6.00% IMM 1984	13,554	XXX	13,554	XXX	
0200007. 71 IAM 7.50% IMM 1981-1983	31,439,761	XXX	31,439,761	XXX	
0200008. 71 IAM 7.75% IMM 1981-1983	640,389	XXX	640,389	XXX	
0200009. 71 IAM 11.25% IMM 1981-1983	115,730	XXX	115,730	XXX	
0200010. 83 GAM 5.75% IMM 1987-1992	321,977	XXX		XXX	321,977
0200011. 83 GAM 6.00% IMM 1988-1996	147,252	XXX		XXX	147,252
0200012. 83 GAM 6.25% IMM 1998-1999	433,820	XXX		XXX	433,820
0200013. 83 GAM 6.50% IMM 1985-1995	116,523	XXX		XXX	116,523
0200014. 83 GAM 6.75% IMM 1984-1997	713,311	XXX		XXX	713,311
0200015. 83 GAM 7.00% IMM 1990-1993	212,365	XXX		XXX	212,365
0200016. 83 GAM 7.25% IMM 1989-1995	401,010	XXX		XXX	401,010
0200017. 83 GAM 7.75% IMM 1992	24,349	XXX		XXX	24,349
0200018. 83 GAM 8.00% IMM 1987-1991	218,347	XXX		XXX	218,347
0200019. 83 GAM 8.75% IMM 1988-1989	128,308	XXX		XXX	128,308
0200020. 83 GAM 9.25% IMM 1986	5,382	XXX		XXX	5,382
0200021. 83 GAM 9.50% IMM 1984-1985	134,529	XXX		XXX	134,529
0200022. 83a 6.25% IMM 1998-1999	468,402	XXX	468,402	XXX	
0200023. 83a 6.50% IMM 1994	285,278	XXX	285,278	XXX	
0200024. 83a 6.75% IMM 1996-1997	705,555	XXX	705,555	XXX	
0200025. 83a 7.00% IMM 1993	322,518	XXX	322,518	XXX	
0200026. 83a 7.25% IMM 1995	210,710	XXX	210,710	XXX	
0200027. 83a 7.75% IMM 1992	147,830	XXX	147,830	XXX	
0200028. 83a 8.00% IMM 1986-1991	379,896	XXX	379,896	XXX	
0200029. 1994 GAR VM-22 Non-Jumbo 1.00%-1.49% IMM 2021-2022	358,506	XXX		XXX	358,506
0200030. 1994 GAR VM-22 Non-Jumbo 1.50%-1.99% IMM 2020-2022	6,230,885	XXX		XXX	6,230,885
0200031. 1994 GAR VM-22 Non-Jumbo 2.00%-2.49% IMM 2020-2022	78,852,285	XXX		XXX	78,852,285
0200032. 1994 GAR VM-22 Non-Jumbo 2.50%-2.99% IMM 2020-2022	71,577,049	XXX		XXX	71,577,049
0200033. 1994 GAR VM-22 Non-Jumbo 3.00%-3.49% IMM 2020-2022	17,624,956	XXX		XXX	17,624,956
0200034. 1994 GAR VM-22 Non-Jumbo 3.50%-3.99% IMM 2022	11,609,400	XXX		XXX	11,609,400
0200035. 1994 GAR VM-22 Non-Jumbo 4.00%-4.49% IMM 2022-2025	418,737,470	XXX		XXX	418,737,470
0200036. 1994 GAR VM-22 Non-Jumbo 4.50%-4.99% IMM2023-2025	821,951,819	XXX		XXX	821,951,819
0200037. 1994 GAR VM-22 Non-Jumbo 5.00%-5.49% IMM2023-2025	1,504,647,685	XXX		XXX	1,504,647,685
0200038. a-2000 4.00% IMM 2013-2015	5,024,015	XXX	3,618,381	XXX	1,405,635
0200039. a-2000 4.25% IMM 2012	3,536,984	XXX	1,655,342	XXX	1,881,642
0200040. a-2000 4.50% IMM 2014	2,767,088	XXX	2,089,298	XXX	677,790
0200041. a-2000 4.75% IMM 2006	24,365	XXX	24,365	XXX	
0200042. a-2000 5.00% IMM 2001-2011	2,374,722	XXX	2,104,665	XXX	270,056
0200043. a-2000 5.25% IMM 2005-2010	13,999,856	XXX	12,304,971	XXX	1,694,885
0200044. a-2000 5.50% IMM 2004-2008	12,063,702	XXX	9,375,999	XXX	2,687,702
0200045. a-2000 6.00% IMM 2001-2009	4,237,464	XXX	3,411,452	XXX	826,011
0200046. a-2000 6.25% IMM 2002	31,532	XXX		XXX	31,532
0200047. a-2000 6.50% IMM 2001-2002	996,736	XXX	382,357	XXX	614,379
0200048. a-2000 6.75% IMM 2001	2,250,373	XXX	679,762	XXX	1,570,612
0200049. a-2000 7.00% IMM 2000	1,129,436	XXX	327,341	XXX	802,095
0200050. 2012 IAR 3.75% IMM 2017	3,317,061	XXX	2,731,178	XXX	585,882
0200051. 2012 IAR 4.00% IMM 2016	2,954,753	XXX	1,244,911	XXX	1,709,842
0200052. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM 2020-2021	1,429,801	XXX	864,543	XXX	565,257
0200053. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM 2019-2022	1,858,154	XXX	1,707,572	XXX	150,582
0200054. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM 2018-2022	7,197,762	XXX	5,429,047	XXX	1,768,715
0200055. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM 2018-2019	4,758,306	XXX	3,694,118	XXX	1,064,188
0200056. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM 2018-2022	2,511,879	XXX	1,785,528	XXX	726,351
0200057. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM 2023-2025	8,244,116	XXX	7,826,428	XXX	417,687
0200058. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM 2023-2025	2,911,935	XXX	1,355,446	XXX	1,556,489
0200059. a-1949 2.50% DEF CARVM 1967-1984	58,794	XXX	58,794	XXX	
0200060. a-1949 3.50% DEF CARVM 1968-1975	304,435	XXX	304,435	XXX	
0200061. 71 IAM 3.00% DEF CARVM 1976-1982	37,104	XXX	37,104	XXX	
0200062. 71 IAM 3.50% DEF CARVM 1974-1981	865,097	XXX	865,097	XXX	
0200063. 71 IAM 4.00% DEF CARVM 1975-1984	27,274,032	XXX	27,274,032	XXX	
0200064. 71 IAM 4.50% DEF CARVM 1980-1989	4,073,675	XXX	4,073,675	XXX	
0200065. 71 IAM 5.50% DEF CARVM 1976-1982	671,941	XXX	671,941	XXX	
0200066. 83a 3.00% DEF CARVM 1994-2000	12,747,689	XXX	12,747,689	XXX	
0200067. 83a 3.50% DEF CARVM 1966-1986	216,612	XXX	216,612	XXX	
0200068. 83a 4.00% DEF CARVM 1975-2000	84,443,009	XXX	84,443,009	XXX	
0200069. 83a 4.25% DEF CARVM 1988-1996	12,974,173	XXX	12,974,173	XXX	
0200070. 83a 4.50% DEF CARVM 1969-1994	15,613,186	XXX	15,613,186	XXX	
0200071. 83a 5.25% DEF CARVM 1998	4,622,472	XXX	4,622,472	XXX	
0200072. 83a 5.50% DEF CARVM 1980-1997	3,651,521	XXX	3,651,521	XXX	
0200073. 83a 5.75% DEF CARVM 1993	24,279,253	XXX	24,279,253	XXX	
0200074. 83a 6.00% DEF CARVM 1995	1,970,928	XXX	1,970,928	XXX	
0200075. 83a 6.25% DEF CARVM 1992	7,193,131	XXX	7,193,131	XXX	
0200076. 83a 6.50% DEF CARVM 1987-1990	5,412,269	XXX	5,412,269	XXX	
0200077. 83a 6.75% DEF CARVM 1991	5,524,185	XXX	5,524,185	XXX	
0200078. 83a 7.00% DEF CARVM 1988-1989	3,402,768	XXX	3,402,768	XXX	
0200079. 83a 7.25% DEF CARVM 1986	4,263,761	XXX	4,263,761	XXX	
0200080. 83a 8.50% DEF CARVM 1984-1985	2,912,360	XXX	2,912,360	XXX	
0200081. 83a 8.75% DEF CARVM 1983	1,757,728	XXX	1,757,728	XXX	
0200082. 83 GAM 5.00% DEF CARVM 1996	9,199	XXX		XXX	9,199

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200083. 83 GAM 6.00% DEF CARVM 1990		XXX		XXX	
0200084. 83 GAM 6.75% DEF CARVM 2002	37,736	XXX		XXX	37,736
0200085. 83 GAM 7.00% DEF CARVM 1992	23,511	XXX		XXX	23,511
0200086. 1994 GAR 4.00% DEF CARVM 2007-2011	52,279	XXX		XXX	52,279
0200087. a-2000 3.00% DEF CARVM 2000-2015	21,502,153	XXX	8,340,929	XXX	13,161,224
0200088. a-2000 3.25% DEF CARVM 2002-2015	11,219,050	XXX	7,414,331	XXX	3,804,719
0200089. a-2000 3.50% DEF CARVM 2000-2015	20,405,590	XXX	9,853,020	XXX	10,552,570
0200090. a-2000 3.75% DEF CARVM 2012-2015	480,267,726	XXX	479,857,935	XXX	409,791
0200091. a-2000 4.00% DEF CARVM 2002-2015	2,324,436,606	XXX	1,953,885,185	XXX	370,551,421
0200092. a-2000 4.25% DEF CARVM 2003-2013	78,231,208	XXX	75,967,202	XXX	2,264,006
0200093. a-2000 4.50% DEF CARVM 2003-2014	1,676,184,584	XXX	1,386,706,629	XXX	289,477,954
0200094. a-2000 4.75% DEF CARVM 2004-2010	48,029,534	XXX	23,433,936	XXX	24,595,598
0200095. a-2000 5.00% DEF CARVM 2000-2015	92,422,296	XXX	57,735,535	XXX	34,686,761
0200096. a-2000 5.25% DEF CARVM 1999-2015	826,637,041	XXX	661,850,434	XXX	164,786,607
0200097. a-2000 5.50% DEF CARVM 1999-2010	1,391,454,680	XXX	848,842,871	XXX	542,611,809
0200098. a-2000 5.75% DEF CARVM 2000-2007	360,643,102	XXX	276,818,177	XXX	83,824,925
0200099. a-2000 6.00% DEF CARVM 2001-2008	936,410,156	XXX	519,681,268	XXX	416,728,888
0200100. a-2000 6.25% DEF CARVM 2000-2003	352,201,417	XXX	76,332,188	XXX	275,869,229
0200101. a-2000 6.50% DEF CARVM 2009	374,753,336	XXX	329,493,723	XXX	45,259,614
0200102. a-2000 7.00% DEF CARVM 2002	379,251,235	XXX	86,162,933	XXX	293,088,302
0200103. 2012 IAR 3.00% DEF CARVM 2016-2021	1,923,646,680	XXX	1,903,222,051	XXX	20,424,628
0200104. 2012 IAR 3.25% DEF CARVM 2016-2022	1,991,258,658	XXX	1,979,840,966	XXX	11,417,692
0200105. 2012 IAR 3.50% DEF CARVM 2016-2022	3,613,432,451	XXX	3,611,260,950	XXX	2,171,501
0200106. 2012 IAR 3.75% DEF CARVM 2016-2019	240,791,404	XXX	240,612,512	XXX	178,892
0200107. 2012 IAR 4.00% DEF CARVM 2017-2018	2,543,699,123	XXX	2,374,385,127	XXX	169,313,996
0200108. 2012 IAR 4.25% DEF CARVM 2016-2023	2,956,845,145	XXX	2,722,973,403	XXX	233,871,742
0200109. 2012 IAR 4.50% DEF CARVM 2024-2025	18,873,850	XXX	18,873,850	XXX	
0200110. 2012 IAR 5.00% DEF CARVM 2016-2023	5,669,935,066	XXX	5,669,791,265	XXX	143,800
0200111. 2012 IAR 5.25% DEF CARVM 2016-2025	14,187,976,881	XXX	14,184,870,694	XXX	3,106,187
0200112. VM-21 DIM 1994-2025	162,350,137	XXX	107,996,575	XXX	54,353,562
0200113. INT GUAR. BEYOND END OF VAL PERIOD	26	XXX	26	XXX	
0299997 Totals (gross)	45,981,067,497	XXX	39,958,820,571	XXX	6,022,246,926
0299998 Reinsurance ceded	15,122,366,445	XXX	14,114,677,664	XXX	1,007,688,781
0299999 Totals (net)	30,858,701,052	XXX	25,844,142,907	XXX	5,014,558,145
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71-IAM 6.00% IMM 1979,1984	25,157		25,157		
0300002. 71-IAM 7.50% IMM 1980	110,764		110,764		
0300003. 83a 6.25% IMM 1998-1999	468,959		468,959		
0300004. 83a 6.50% IMM 1994	111,962		111,962		
0300005. 83a 6.75% IMM 1996-1997	464,226		464,226		
0300006. 83a 7.00% IMM 1993	89,181		89,181		
0300007. 83a 7.25% IMM 1995	567,079		567,079		
0300008. 83a 7.75% IMM 1992	16,711		16,711		
0300009. 83a 8.00% IMM 1986-1991	246,226		246,226		
0300010. a-2000 4.00% IMM 2013, 2015	12,890,353		12,890,353		
0300011. a-2000 4.25% IMM 2012	5,153,466		5,153,466		
0300012. a-2000 4.50% IMM 2014	5,195,490		5,195,490		
0300013. a-2000 5.00% IMM 2011	4,752,855		4,752,855		
0300014. a-2000 5.25% IMM 2005-2006, 2010	8,421,446		8,421,446		
0300015. a-2000 5.50% IMM 2004, 2007-2009	8,059,260		8,059,260		
0300016. a-2000 6.00% IMM 2003, 2009	5,336,194		5,336,194		
0300017. a-2000 6.50% IMM 2002	844,176		844,176		
0300018. a-2000 6.75% IMM 2001	256,300		256,300		
0300019. a-2000 7.00% IMM 2000	715,163		715,163		
0300020. 2012 IAR 3.75% IMM 2017	7,789,227		7,789,227		
0300021. 2012 IAR 4.00% IMM 2016	7,446,583		7,446,583		
0300022. 2012 IAR VM-22 Non-Jumbo 1.0% IMM-1.49% IMM 2021	6,095		6,095		
0300023. 2012 IAR VM-22 Non-Jumbo 1.5% IMM-1.99% IMM 2020-2022	3,216,361		3,216,361		
0300024. 2012 IAR VM-22 Non-Jumbo 2.00% IMM-2.49% IMM 2019-2022	8,913,079		8,913,079		
0300025. 2012 IAR VM-22 Non-Jumbo 2.50% IMM-2.99% IMM 2018-2022	9,164,604		9,164,604		
0300026. 2012 IAR VM-22 Non-Jumbo 3.00% IMM-3.49% IMM 2018-2022	9,955,298		9,955,298		
0300027. 2012 IAR VM-22 Non-Jumbo 3.50% IMM-3.99% IMM 2018-2019,2022	7,992,546		7,992,546		
0300028. 2012 IAR VM-22 Non-Jumbo 4.00% IMM-4.49% IMM 2018-2019,2022,2024	7,801,290		7,801,290		
0300029. 2012 IAR VM-22 Non-Jumbo 4.50% IMM-4.99% IMM 2023-2025	16,569,108		16,569,108		
0300030. 2012 IAR VM-22 Non-Jumbo 5.00% IMM-5.49% IMM 2023-2025	15,104,059		15,104,059		
0399997 Totals (gross)	147,683,218		147,683,218		
0399998 Reinsurance ceded					
0399999 Totals (net)	147,683,218		147,683,218		
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI W/41 CSO 2.5%	126		126		
0400002. 59 ADB W/ 58 CSO 2.5%	6,086		6,086		
0400003. 59 ADB W/ 58 CSO 3.0%	536,256		536,256		
0400004. 59 ADB W/ 58 CSO 4.5%	339		339		
0400005. 59 ADB W/ 80 CSO 3.0%	80		80		
0400006. 59 ADB W/ 80 CSO 6.0%	179		179		
0400007. 59 ADB W/ 01 CSO 3.0%	13,103		13,103		
0400008. UNEARNED PREMIUM RESERVE	932		932		
0499997 Totals (gross)	557,101		557,101		
0499998 Reinsurance ceded	28,859		28,859		
0499999 Totals (net)	528,242		528,242		
DISABILITY-ACTIVE LIVES:					
0500001. 52 Dis w/ 58 CSO 2.50%	202		202		
0500002. 52 Dis w/ 58 CSO 3.00%	4,279,284		4,279,284		
0500003. 52 Dis w/ 58 CSO 6.00%	94		94		
0500004. 52 Dis w/ 80 CSO 4.00%	1,626,205		1,626,205		
0500005. Unearned Premium Reserve	797		797		
0599997 Totals (gross)	5,906,582		5,906,582		
0599998 Reinsurance ceded	1,454,524		1,454,524		
0599999 Totals (net)	4,452,058		4,452,058		
DISABILITY-DISABLED LIVES:					
0600001. 52 INTERCO DIS W/58 CSO 3.0%	33,983,650		33,979,300		4,350
0600002. 2001 CSO 3.5%	3,285,546		3,285,546		
0600003. 71 GP DISA (MOD) 4.5%					
0699997 Totals (gross)	37,269,196		37,264,846		4,350
0699998 Reinsurance ceded	6,618,185		6,618,185		
0699999 Totals (net)	30,651,011		30,646,661		4,350

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
MISCELLANEOUS RESERVES					
0700001. DEFICIENCY	282,841,011		282,841,011		
0700002. DEFICIENCY - VM20	6,192,216		6,192,216		
0700003. FIA VOLUNTARY	20,150,332		17,297,574		2,852,759
0700004. IUL VOLUNTARY	6,280,697		6,280,697		
0700005. Reserve for the Value of Variable Units	188,024		188,024		
0799997 Totals (gross)	315,652,281		312,799,522		2,852,759
0799998 Reinsurance ceded	236,633,209		236,633,209		
0799999 Totals (net)	79,019,071		76,166,313		2,852,759
9999999 Totals (net) - Page 3, Line 1	43,079,403,291		37,657,210,880		5,422,192,411

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 2,591,576 .
Supplemental Contracts with ; Accidental Death ; Disability – Active ; Disability – Disabled ; Miscellaneous
Life Contingencies $ 7,415,449 Benefits $ Lives $ Lives $ Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued:

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued:
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]
If so, state:

4.1 Amount of insurance: ..... $

4.2 Amount of reserve: ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:
1.5%, 2.5%, and 3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 6,008,493

8.2 State the amount of reserves established for this business: ..... $ 8,983

8.3 Identify where the reserves are reported in the blank:
Exhibit 5, line 299999

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 4,279,329,819

9.2 State the amount of reserves established for this business: ..... $ 4,755,480,686

9.3 Identify where the reserves are reported in the blank:
Exhibit 5, line 299999

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	2,886												2,886
2. Additional contract reserves (b)	8,328												8,328
3. Additional actuarial reserves - asset/liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (gross)	11,214												11,214
8. Reinsurance ceded	11,214												11,214
9. Totals (net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	62,426												62,426
11. Additional actuarial reserves-asset/liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (gross)	62,426												62,426
15. Reinsurance ceded	50,794												50,794
16. Totals (net)	11,632												11,632
17. **TOTAL (net)**	11,632												11,632
18. **TABULAR FUND INTEREST**													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

		1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	1,360,879,924	1,043,846,863	39,931,573	211,097,085	9,300,317	56,704,085
2.	Deposits received during the year	1,856,685,980	1,780,076,020	17,836,955	52,610,545	254,250	5,908,210
3.	Investment earnings credited to the account	114,521,508	98,692,809	1,922,783	12,084,950	255,600	1,565,365
4.	Other net change in reserves	15,358,389		(586,419)	803,926	(35,345)	15,176,227
5.	Fees and other charges assessed	42			42		
6.	Surrender charges						
7.	Net surrender or withdrawal payments	205,302,968	96,811,430	13,579,422	72,212,859	486,026	22,213,232
8.	Other net transfers to or (from) Separate Accounts						
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	3,142,142,790	2,825,804,262	45,525,471	204,383,605	9,288,796	57,140,656
10.	Reinsurance balance at the beginning of the year	(621,513)		(69,566)		(517,861)	(34,086)
11.	Net change in reinsurance assumed						
12.	Net change in reinsurance ceded	(7,962)		2,502		(12,122)	1,659
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	(613,551)		(72,068)		(505,739)	(35,744)
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	3,141,529,239	2,825,804,262	45,453,403	204,383,605	8,783,057	57,104,911

(a) FHLB funding agreements:

1. Reported as GICs (captured in column 2) $
2. Reported as annuities certain (captured in column 3) $
3. Reported as supplemental contracts (captured in column 4) $
4 Reported as dividend accumulations or refunds (captured in column 5) $
5. Reported as premium or other deposit funds (captured in column 6) $
6. Total reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	374,237,407	154,478,641	3,003,235	178,980,951	37,774,580			
	2.22 Reinsurance assumed	2,148,235			2,148,235				
	2.23 Reinsurance ceded	107,292,565	56,355,657	897,575	42,516,097	7,523,237			
	2.24 Net	269,093,076	(b) 98,122,984	(b) 2,105,660	(b) 138,613,089	30,251,344	(b)		
3. Incurred but unreported:									
	3.1 Direct	38,253,058	38,189,861				63,198		
	3.2 Reinsurance assumed	3,954,431					3,954,431		
	3.3 Reinsurance ceded	17,659,934	13,704,503				3,955,431		
	3.4 Net	24,547,555	(b) 24,485,358	(b)	(b)		(b) 62,198		
4. TOTALS	4.1 Direct	412,490,465	192,668,501	3,003,235	178,980,951	37,774,580	63,198		
	4.2 Reinsurance assumed	6,102,666			2,148,235		3,954,431		
	4.3 Reinsurance ceded	124,952,499	70,060,160	897,575	42,516,097	7,523,237	3,955,431		
	4.4 Net	293,640,632	(a) 122,608,342	(a) 2,105,660	138,613,089	30,251,344	62,198		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements during the year:								
1.1 Direct	1,805,601,911	689,643,021	21,012,170	714,330,384	380,508,535	107,801		
1.2 Reinsurance assumed	11,243,020	239,484		9,768,188	1,081,304	154,044		
1.3 Reinsurance ceded	508,890,066	308,160,901	10,342,424	161,391,424	28,828,375	166,943		
1.4 Net	(c) 1,307,954,865	381,721,604	10,669,746	562,707,149	352,761,464	94,902		
2. Liability December 31, current year from Part 1:								
2.1 Direct	412,489,796	192,668,501	3,003,235	178,980,282	37,774,580	63,198		
2.2 Reinsurance assumed	6,102,666			2,148,235		3,954,431		
2.3 Reinsurance ceded	124,952,499	70,060,160	897,575	42,516,097	7,523,237	3,955,431		
2.4 Net	293,639,963	122,608,342	2,105,660	138,612,421	30,251,344	62,198		
3. Amounts recoverable from reinsurers December 31, current year	16,253,959	15,531,722	722,237					
4. Liability December 31, prior year:								
4.1 Direct	352,511,649	157,950,017	3,538,148	152,023,262	38,935,024	65,198		
4.2 Reinsurance assumed	9,643,106			3,751,531		5,891,575		
4.3 Reinsurance ceded	96,893,926	48,386,930	1,948,016	31,891,389	8,775,015	5,892,575		
4.4 Net	265,260,829	109,563,087	1,590,132	123,883,404	30,160,009	64,198		
5. Amounts recoverable from reinsurers December 31, prior year	6,849,991	6,675,609	174,382					
6. Incurred benefits:								
6.1 Direct	1,865,580,059	724,361,505	20,477,257	741,287,404	379,348,092	105,801		
6.2 Reinsurance assumed	7,702,580	239,484		8,164,892	1,081,304	(1,783,099)		
6.3 Reinsurance ceded	546,352,608	338,690,243	9,839,838	172,016,131	27,576,596	(1,770,201)		
6.4 Net	1,326,930,031	385,910,746	10,637,419	577,436,165	352,852,799	92,902		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 471,811 in Line 1.1, $ 471,811 in Line 1.4.
$ 471,811 in Line 6.1 and $ 471,811 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1 and $ in Line 6.4.

(c) Includes $ 2,145,302 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6. Contract loans	1,698,295	1,488,765	(209,531)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)			
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,698,295	1,488,765	(209,531)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	12,318,663	13,309,689	991,026
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	173,500	36,961	(136,539)
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	195,618,117	174,248,298	(21,369,819)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	19,900,062	43,745,276	23,845,214
21. Furniture and equipment, including health care delivery assets	565,606	745,205	179,599
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	88,951,259	95,794,973	6,843,714
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	319,225,503	329,369,167	10,143,664
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	319,225,503	329,369,167	10,143,664
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Miscellaneous assets	56,881,728	59,797,379	2,915,652
2502. IMR Asset	31,033,291	34,789,681	3,756,390
2503. Leasehold improvements	1,036,241	1,207,913	171,672
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	88,951,259	95,794,973	6,843,714

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Bulletin 07-06 - In September 2006 the Commissioner of Insurance of the state of Iowa issued Bulletin 07-06 that provides a prescribed practice for Iowa domiciled companies. The bulletin allows assets held in a separate account where general account guarantees are present, to be carried at other than fair value with prior approval of the commissioner. The Company has received such approval for certain assets within its bank-owned life insurance ("BOLI"), pension risk transfer ("PRT") and registered index-linked annuity ("RILA") separate accounts. As a result of that approval and in accordance with SSAP No. 56 - Separate Accounts, those certain assets held in the separate accounts are carried at the same basis they would be if they were held by the general account. The impact of applying this prescribed practice had no impact on 2025 statutory net income; however, Capital and Surplus as of December 31, 2025 is increased by $212,455,191 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2024 statutory net income; however, Capital and Surplus as of December 31, 2024 is increased by $299,072,616 as a result of this prescribed practice.

2. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2025 by $192,110,098 and the cumulative effect on Capital and Surplus at December 31, 2025 was a decrease of $443,667,001. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2024 by $25,433,843 and the cumulative effect on Capital and Surplus at December 31, 2024 was a decrease of $251,556,903.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of December 31, 2025 is $26,431,029 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 $470,098,031 would have been established as of December 31, 2025 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2025 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2025. The voluntary reserve established as of December 31, 2024 is $35,575,913 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $287,132,816 would have been established as of December 31, 2024 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2024 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2024. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

3. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2025 by $2,249,690 and the cumulative effect on Capital and Surplus at December 31, 2025 was an increase of $17,686,144. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $390,917 and the cumulative effect on Capital and Surplus at December 31, 2024 was an increase of $19,935,834.

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

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 282,902,522	$ 726,516,097
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ (192,110,098)	$ 25,433,843
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$ (2,249,690)	$ (390,917)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 477,262,310	$ 701,473,171
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 5,139,913,397	$ 5,002,394,787
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Book value of Separate Account assets	00	2	27	$ 212,455,191	$ 299,072,616
Economic hedge of call option derivative assets	86,51,00	3	1	$ (443,667,001)	$ (251,556,903)
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$ 17,686,144	$ 19,935,834
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,353,439,063	$ 4,934,943,240

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

The preparation of the financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. The Company does not hold any SVO-Identified bond ETF's.

(3) Common stocks are stated at market except that investments in stocks of uncombined subsidiaries and affiliates (other than insurance subsidiaries) in which the Company has an interest of 20% or more are carried on an equity basis.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32R, *Preferred Stock.*

(5) Mortgage loans on real estate, including both first and other than first liens, that are not in default are stated at the aggregate unpaid balance. Mortgage loans in default are stated at the lower of aggregate unpaid balance or market.

(6) Asset-backed securities, CMO's and other structured securities are stated at amortized cost using the interest method including anticipated prepayments.

(7) The Company has three subsidiary life insurance companies, which are valued at their statutory capital and surplus. The Company has three investment subsidiaries, which are valued at their GAAP equity.

(8) The Company has ownership interest in joint ventures and limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.

(9) Certain derivatives are valued in accordance with IAC 191-97; all others are valued in accordance with the NAIC Accounting Practices and Procedures Manual and the Purpose and Procedures Manual of the SVO.

(10) The Company has no premium deficiency calculation for Individual and Group, Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimated and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

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.

Note 2 - Accounting Changes and Corrections of Errors

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

As a result of the adoption of the new guidance, the Company identified debt securities with an aggregate book adjusted carrying value of $665,732,737 that do not qualify as bonds and were therefore reclassified off Schedule D. Securities with an aggregate book adjusted carrying value of $396,663,540 that were reclassified off Schedule D and resulted in a change in measurement basis under the lower of amortized cost or fair value approach. The Company recognized an unrealized loss on these securities of ($68,667,197), in change in net unrealized capital gains (losses) as of January 1, 2025.

This new guidance also impacted debt securities held in a separate account in which assets are carried at other than fair value. The aggregate book adjusted carrying value of securities in the separate account that were reclassified off the separate account's Schedule D is $10,717,179. Securities in the separate account with an aggregate book adjusted carrying value of $446,998 resulted in a change in measurement basis under the lower of amortized cost or fair value approach, resulting in recognition of an unrealized loss of $219,903, in change in net unrealized capital gains (losses) as of January 1, 2025.

The Company also adopted the new accounting for residual tranches or interests as of January 1, 2025. This guidance allows the Company to 1) carry residual interests at the lower of amortized cost under the allowance earned yield method or fair value, or 2) apply a cost recovery method. The Company elected to carry residual interests at the lower of amortized cost under the allowable earned yield or fair value. As a result of the adoption of this guidance, the Company recognized a gain of $5,134,102, in net realized capital gains (losses) in the Statement of Operations, on the population of residual interests previously accounted for under the equity method. The new guidance is applicable to residual interests previously accounted for under SSAP No. 43 on a prospective basis with no transition impact.

During 2025, the Company recorded a correction of error related to an understatement of bond book value on a specific security during an investment accounting system conversion in 2024. The Summary of Operations in the Capital and Surplus section (page 4, line 53), contains an adjustment of a positive $12,853,494 to correct this prior period error.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company was not subject to any business combinations in 2025.

B. Statutory Merger

The Company does not carry any goodwill resulting from a statutory merger.

C. Assumption Reinsurance

The Company does not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above.

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

The Company does not carry any goodwill.

Note 4 - Discontinued Operations

The Company does not have any amounts related to Discontinued Operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The company acquired 24 new commercial mortgage loans with interest rates ranging from 5.78% to 8.29% per annum.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 75.68%.

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$	$

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 3,184,426,861	$ 5,372,788	$ 3,189,799,649
(b) 30-59 Days Past Due					89,392,701		89,392,701
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due					11,598,124		11,598,124
(e) 180+ Days Past Due					95,902,544		95,902,544
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 524,224,335	$	$ 524,224,335
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 3,033,685,649	$	$ 3,033,685,649
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due					60,922,711		60,922,711
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due					45,570,380		45,570,380
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 753,683,667	$	$ 753,683,667

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

	Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$	$	$	$	$ 66,486,174	$	$ 66,486,174
2. No Allowance for Credit Losses							
3. Total (1+2)					66,486,174		66,486,174
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
b. Prior Year							
1. With Allowance for Credit Losses	$	$	$	$	$ 57,011,893	$	$ 57,011,893
2. No Allowance for Credit Losses							
3. Total (1+2)					57,011,893		57,011,893
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$	$	$	$	$ 66,486,174	$	$ 66,486,174
2. Interest Income Recognized					2,064,914		2,064,914
3. Recorded Investments on Nonaccrual Status					89,237		89,237
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting					2,064,914		2,064,914
b. Prior Year							
1. Average Recorded Investment	$	$	$	$	$ 57,011,893	$	$ 57,011,893
2. Interest Income Recognized					275,254		275,254
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting					275,254		275,254

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 17,949,898	$ 12,206,873
b.	Additions charged to operations	$ 19,350,095	$ 5,743,025
c.	Direct write-downs charged against the allowances	$	$
d.	Recoveries of amounts previously charged off	$	$
e.	Balance at end of period (a+b-c-d)	$ 37,299,993	$ 17,949,898

(8) The Company did not have any mortgage loans derecognized as a result of foreclosure.

(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	$ 32,790,667	$
(2)	The realized capital losses related to these loans	$ 64,622,525	$
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ 66,486,174	$

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

C. Reverse Mortgages

(1) As of December 31, 2025 the Company had $7,784,489 in reverse mortgages as reported on Schedule BA with an outstanding commitment of $8,017,885.

(2) Reverse mortgages are carried at amortized cost.

(3)-(4) As of December 31, 2025, the actuarial reserve of $1,369,552 reduced the asset value of the group of reverse mortgages.

The Company did not record an unrealized loss as a result of the re-estimate of the cash flows.

D. Asset-Backed Securities

(1) The Company obtains its prepayment assumptions on asset-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 asset-backed securities as of December 31, 2025.

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 49,288,372	$ 722,579	$	$ 48,565,793
c. Total 1st Quarter (a+b)	$ 49,288,372	$ 722,579	$	$ 48,565,793
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 21,786,140	$ 930,806	$	$ 20,855,334
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 49,897,946	$ 2,414,013	$	$ 47,483,933
f. Total 2nd Quarter (d+e)	$ 71,684,086	$ 3,344,819	$	$ 68,339,267
OTTI recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 13,131,995	$ 6,049,246	$	$ 7,082,749
i. Total 3rd Quarter (g+h)	$ 13,131,995	$ 6,049,246	$	$ 7,082,749
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	$ 1,064,339	$ 219,891	$	$ 844,448
l. Total 4th Quarter (j+k)	$ 1,064,339	$ 219,891	$	$ 844,448
m. Annual Aggregate Total (c+f+i+l)		$ 10,336,535	$	

(3)
The following table summarizes the asset-backed securities with a recognized other than temporary impairment as of December 31, 2025.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12667G-AY-9	671,012	123,874	524,293	141,038	147,539	03/31/2025
83546D-AQ-1	43,663,351	42,321,660	61,790	43,578,413	37,574,336	03/31/2025
927149-AA-2	5,388,810	5,374,100	15,218	5,374,100	4,071,799	03/31/2025
BAN0VU-VS-6	222,684	101,405	121,279	87,417	87,417	03/31/2025
00216A-AC-1	6,710,087	7,017,874	380,367	6,329,721	6,526,062	06/30/2025
04682A-AC-8	10,520,103	10,910,090	392,139	10,127,964	10,297,100	06/30/2025
04682A-AL-8	4,555,950	4,658,295	158,300	4,397,650	4,474,910	06/30/2025
38375B-C3-4	85,376	69,410	8,985	69,410	45,175	06/30/2025
456606-AF-9	71,836	69,721	1,752	69,721	67,642	06/30/2025
61748J-AE-7	926,185	880,308	44,568	874,151	874,151	06/30/2025
83546D-AQ-1	43,503,148	42,262,850	2,285,097	41,180,418	38,189,218	06/30/2025
927149-AA-2	5,374,100	5,357,527	73,611	5,300,489	4,079,172	06/30/2025
09261W-AN-4	8,440,217	7,517,277	4,998,783	2,459,010	2,495,522	09/30/2025
12530M-AC-9	3,437,892	1,751,766	280,226	1,018,207	1,019,282	09/30/2025
12530M-AG-0	1,253,886	548,490	770,237	2,747,519	2,450,621	09/30/2025
12530M-AG-0	1,018,207	22,896	205,493	812,714	803,144	12/31/2025
05532V-BB-2	46,132	10,325	14,398	31,735	32,513	12/31/2025
Total	XXX	XXX	$ 10,336,536	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):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 11,012,680
2. 12 Months or Longer $ 933,741,531

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

1. Less than 12 Months $ 1,588,713,969
2. 12 Months or Longer $ 9,420,327,557

(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 asset-backed security holdings. The Company performs various stress tests on the cash flow projections for asset-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 $10,336,536 of other-than-temporary impairments on asset-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	YES
b. Tri-Party (YES/NO)	YES	YES	YES	YES

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity		30,000,000	15,000,000	2,000,000
2. Overnight		545,000,000	230,000,000	160,000,000
3. 2 Days to 1 Week		545,000,000	230,000,000	160,000,000
4. > 1 Week to 1 Month		895,000,000	230,000,000	243,000,000
5. > 1 Month to 3 Months	650,000,000	895,000,000	295,000,000	284,000,000
6. > 3 Months to 1 Year	1,619,000,000	1,114,000,000	932,000,000	1,250,800,000
7. > 1 Year	3,224,553,000	3,389,203,000	3,581,903,000	3,468,403,000
b. Ending Balance				
1. Open – No Maturity		15,000,000		2,000,000
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month			160,000,000	60,000,000
5. > 1 Month to 3 Months	650,000,000	230,000,000	135,000,000	284,000,000
6. > 3 Months to 1 Year	1,114,000,000	932,000,000	850,400,000	1,105,800,000
7. > 1 Year	2,880,553,000	3,389,203,000	3,405,803,000	3,072,403,000

(4) Counterparty, Jurisdiction and Fair Value (FV)

Not applicable to the Company.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	6,041,474,919
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	5,352,756,183	5,352,756,183	5,352,756,183	5,352,756,183
b. Ending Balance				
1. BACV	XXX	XXX	XXX	5,893,475,941
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	5,321,848,667	5,165,121,640	5,130,415,519	5,220,507,692

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO – BACV		1,486,239,706	1,426,833,730	
b. ICO – FV		1,212,706,808	1,249,032,601	
c. ABS – BACV		2,980,402,506		
d. ABS – FV		2,758,768,283		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV		4,466,642,212	1,426,833,730	
q. Total Assets – FV		3,971,475,091	1,249,032,601	

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. ICO – BACV				
b. ICO – FV				

c. ABS – BACV				
d. ABS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV				
q. Total Assets – FV p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o				

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	5,493,553,000	7,413,203,000	5,513,903,000	5,568,203,000
2. Securities (FV)				
b. Ending Balance				
1. Cash	4,644,553,000	4,566,203,000	4,551,203,000	4,524,203,000
2. Securities (FV)				

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	4,524,203,000			
b. ICO – FV				
c. ABS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	4,524,203,000			

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	2,000,000
b. 30 Days or Less	60,000,000
c. 31 to 90 Days	284,000,000
d. > 90 Days	4,178,203,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years	3,010,010	2,973,694
h. 2 to 3 Years	10,373,926	10,335,347
i. > 3 Years	4,915,319,886	4,510,893,353

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	5,493,553,000	7,413,203,000	5,513,903,000	5,568,203,000
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	4,644,553,000	4,566,203,000	4,551,203,000	4,524,203,000
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable to the Company.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

J. Real Estate

Not applicable to the Company.

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

(1) Sioux Empire Housing and Dakota Equities tax credits are exhausted. There is not a required holding period.

(2) Not applicable to the Company.

(3) Not applicable to the Company.

(4) Not applicable to the Company.

(5) Not applicable to the Company.

(6) Not applicable to the Company.

(7) Not applicable to the Company.

(8) Not applicable to the Company.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	5,893,475,941				5,893,475,941	6,000,372,140	(106,896,199)
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	148,275,800				148,275,800	148,275,800	
j. On deposit with states	3,183,992				3,183,992	3,149,266	34,726
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	4,903,230,140				4,903,230,140	5,222,590,420	(319,360,280)
m. Pledged as collateral not captured in other categories	598,788,222				598,788,222	602,935,064	(4,146,843)
n. Other restricted assets							
o. Collateral assets received and on balance sheet							
p. Assets held under modco reinsurance agreements	308,093,641				308,093,641	466,303,348	(158,209,707)
q. Assets held under funds withheld reinsurance agreements	17,990,954,820				17,990,954,820	15,525,185,301	2,465,769,518
r. Total restricted assets (Sum of a through q)	$ 29,846,002,555	$	$	$	$ 29,846,002,555	$ 27,968,811,340	$ 1,877,191,216

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

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10	11			
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements							25.04 + 25.05
c. Subject to repurchase agreements		5,893,475,941	6.7	6.7	5,893,475,941		26.21
d. Subject to reverse repurchase agreements							26.22
e. Subject to dollar repurchase agreements							26.23
f. Subject to dollar reverse repurchase agreements							26.24
g. Placed under option contracts							26.25
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							26.26
i. FHLB capital stock		148,275,800	0.2	0.2	148,275,800		26.27
j. On deposit with states		3,183,992	0.0	0.0	3,183,992		26.28
k. On deposit with other regulatory bodies							26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		4,903,230,140	5.5	5.6	4,903,230,140		26.31
m. Pledged as collateral not captured in other categories		598,788,222	0.7	0.7	598,788,222		26.30
n. Other restricted assets							26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements		308,093,641	0.3	0.3	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements		17,990,954,820	20.3	20.4	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$	$ 29,846,002,555	33.7 %	33.8 %	XXX	XXX	XXX

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

Reporting entities shall explain the differences between amounts reported in Note 5L(1) and the general interrogatories. This shall include all instances in which an amount is reported in column 13 above.

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation

25.04 + 25.05		No difference
26.21		No difference
26.22		No difference
26.23		No difference
26.24		No difference
26.25		No difference
26.26		No difference
26.27		No difference
26.28		No difference
26.29		No difference
26.31		No difference
26.30		No difference
26.32		No difference

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 21,049,097	$	$	$	$ 21,049,097	$ 20,047,500	$ 1,001,597	$ 21,049,097	0.0 %	0.0 %
SFA Bond Collateral	$ 577,739,124	$	$	$	$ 577,739,124	$ 582,887,564	$ (5,148,440)	$ 577,739,124	0.7 %	0.7 %
Total (c)	$ 598,788,222	$	$	$	$ 598,788,222	$ 602,935,064	$ (4,146,843)	$ 598,788,222	0.7 %	0.7 %
Amount of Total pledged under derivative contracts	$ 21,049,097	$	$	$	$ 21,049,097	$ 20,047,500	$ 1,001,597	$ 21,049,097	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 577,739,124	$	$	$	$ 577,739,124	$ 582,887,564	$ (5,148,440)	$ 577,739,124	XXX	XXX

(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
Note: The amount of pledged under derivative contracts should agree to Schedule DB and agree to what is subtracted from the life RBC formula.

(3) Not applicable to the Company.

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

Assets	1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$	$ 29,867,500	$ 521,974,639	$	$ 29,867,500	$ 522,013,600	0.7 %	0.7 %
b. Schedule D, Part 1, Section 1		117,094,588	4,291,075,726		112,203,118	4,176,580,992	5.6 %	5.6 %
c. Schedule D, Part 1, Section 2		140,430,504	12,348,098,533		133,598,073	11,625,978,250	15.9 %	15.9 %
d. Schedule D, Part 2, Section 1			114,939,009			112,791,809	0.1 %	0.1 %
e. Schedule D, Part 2, Section 2			233,014,862			233,014,862	0.3 %	0.3 %
f. Schedule B		20,701,049	236,036,949		18,884,835	219,836,517	0.3 %	0.3 %
g. Schedule A							%	%
h. Schedule BA, Part 1			236,725,808			243,009,054	0.3 %	0.3 %
i. Schedule DL, Part 1							%	%
j. Other			9,089,294			9,089,294	0.0 %	0.0 %
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$	$ 308,093,641	$ 17,990,954,820	$	$ 294,553,526	$ 17,142,314,378	23.2 %	23.3 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	$	$	$	$	$	$	%	%
n. Schedule D, Part 1, Section 1							%	%
o. Section D, Part 1, Section 2							%	%
p. Schedule D, Part 2, Section 1							%	%
q. Schedule D, Part 2, Section 2							%	%
r. Schedule B							%	%
s. Schedule A							%	%
t. Schedule BA, Part 1							%	%
u. Schedule DL, Part 1							%	%
v. Other							%	%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$	$	$	$	$	%	%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Sum of Column 1, 2 and 3 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 1)
w = Sum of Column 1, 2 and 3 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 27 (Column 1)

** k = Sum of Column 1, 2 and 3 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 3)
w = Sum of Column 1, 2 and 3 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	$ 551,842,139	$	$	$	$	$	$ 551,842,139
b. Schedule D, Part 1, Section 1	4,408,170,313	1,000,000					4,407,170,313
c. Schedule D, Part 1, Section 2	12,488,529,037			24,329,169			12,464,199,868
d. Schedule D, Part 2, Section 1	114,939,009						114,939,009
e. Schedule D, Part 2, Section 2	233,014,862				233,014,862		
f. Schedule B	256,737,997						256,737,997
g. Schedule A							
h. Schedule BA, Part 1	236,725,808						236,725,808

i.	Schedule DL, Part 1							
j.	Other	$ 9,089,294	$	$	$	$	$	$
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 18,299,048,460	$ 1,000,000	$	$ 24,329,169	$ 233,014,862	$	$ 18,031,615,135
l.	Percentage to Total FWH Assets (including Modco)	100.0 %	0.0 %	%	0.1 %	1.3 %	%	98.5 %
	Separate Account:							
m.	Cash, Cash Equivalents and Short-Term Investments	$	$	$	$	$	$	$
n.	Schedule D, Part 1, Section 1							
o.	Section D, Part 1, Section 2							
p.	Schedule D, Part 2, Section 1							
q.	Schedule D, Part 2, Section 2							
r.	Schedule B							
s.	Schedule A							
t.	Schedule BA, Part 1							
u.	Schedule DL, Part 1							
v.	Other							
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$	$	$	$	$	$
x.	Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%

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

		Collateral Held	Modco	FWH
a.	Securities Lending			
b.	Repo / repurchase Agreements		382,484	943,884,631
c.	Placed under option contracts			
d.	On deposit with states			
e.	On deposit with other regulatory bodies			
f.	Pledged as collateral to FHLB (including assets backing funding agreements)			
g.	Pledged as collateral not captured in other categories			
h.	Total (a+b+c+d+e+f+g)		382,484	943,884,631

M. Working Capital Finance Investments

Not applicable to the Company.

N. Offsetting and Netting of Assets and Liabilities

Not applicable to the Company.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO – AC	8	8	$ 3,536,506	$ 7,245,433	$ 3,475,192	$ 6,020,816
(2) ABS – AC						
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	8	8	$ 3,536,506	$ 7,245,433	$ 3,475,192	$ 6,020,816

AC – Amortized Cost FV – Fair Value

P. Short Sales

Not applicable to the Company.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	15	
(2)	Aggregate Amount of Investment Income	1,314,442	

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

Not applicable to the Company.

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	170,539,665	170,539,665	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	170,539,665	170,539,665	

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

Note 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

The Company has no investments in Joint Ventures, Partnerships, or Limited Liability Companies that exceed 10% of its admitted assets.

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

The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships, and Limited Liability Companies during the statement periods.

Note 7 - Investment Income

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

There was no due and accrued income excluded from surplus in 2025.

B. Total Amount Excluded
There was no due and accrued income excluded from investment income in 2025.

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

Interest Income Due and Accrued	Amount

1.	Gross	$ 588,576,797
2.	Nonadmitted	$
3.	Admitted	$ 588,576,797

D. Aggregate deferred interest.

Not applicable to the Company.

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	$ 212,588,100

Note 8 - Derivative Instruments

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

(1) The Company utilizes foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At December 31, 2025, the Company had foreign currency forwards with a fair value of $(199,221) and carrying value of $(199,221).

The Company utilizes financial options to hedge certain indexed liabilities. At December 31, 2025, the Company had financial options with a fair value of $1,365,471,957 and carrying value of $549,920,842.

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 December 31, 2025, the Company had financial futures with a carrying value of $6,217,187.

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.

(2) The Company uses derivative instruments for hedging purposes, although not all qualify for hedge accounting, and replication purposes. The change in fair value of hedging derivatives that do not qualify for hedge accounting is reported as a component of unrealized gain or loss for the period. The change in fair value of derivatives used in replication is not recognized to align the accounting for the derivative component to the accounting for the cash component of the replication asset.

(3) The Company recognizes income (expense) on interest rate swaps and foreign currency forwards through investment income.

The Company carries financial options at amortized cost, as permitted by IAC 191-97 and recognizes amortization of the options and any payout at expiration as net investment income.

The Company recognizes the daily change in variation margin on futures as net investment income.

(4) The Company did not have any derivative contracts with financial premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

(6) There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) Cash flows associated with option and future derivative instruments, including related gains and losses, are reported in the statement of cash flows within Line 2, Net investment income. Net realized gains and losses from foreign currency forward derivative instruments are deferred in the Interest Maintenance Reserve (IMR), in accordance with SSAP No. 86.

(8) There were no swaps, forwards, financial options or financial futures accounted for as cash flow hedges of a forecasted transaction.

(9) a. The Company did not have any derivative contracts with premium costs or financing premiums.

(10) The Company did not have any aggregate excluded components.

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

Not applicable to the Company.

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

		12/31/2025		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 569,452,206	$ 116,681,579	$ 686,133,785
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 569,452,206	$ 116,681,579	$ 686,133,785
(d)	Deferred Tax Assets Nonadmitted	$ 195,618,117	$	$ 195,618,117
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 373,834,089	$ 116,681,579	$ 490,515,668
(f)	Deferred Tax Liabilities	$ 84,805,902	$ 61,282,831	$ 146,088,733
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 289,028,187	$ 55,398,748	$ 344,426,935

		12/31/2024		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 612,141,917	$ 94,399,415	$ 706,541,332
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 612,141,917	$ 94,399,415	$ 706,541,332
(d)	Deferred Tax Assets Nonadmitted	$ 174,248,298	$	$ 174,248,298
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 437,893,619	$ 94,399,415	$ 532,293,034
(f)	Deferred Tax Liabilities	$ 108,517,449	$ 75,883,053	$ 184,400,502
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 329,376,170	$ 18,516,362	$ 347,892,532

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ (42,689,711)	$ 22,282,164	$ (20,407,547)
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ (42,689,711)	$ 22,282,164	$ (20,407,547)
(d)	Deferred Tax Assets Nonadmitted	$ 21,369,819	$	$ 21,369,819
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ (64,059,530)	$ 22,282,164	$ (41,777,366)
(f)	Deferred Tax Liabilities	$ (23,711,547)	$ (14,600,222)	$ (38,311,769)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ (40,347,983)	$ 36,882,386	$ (3,465,597)

2.

		12/31/2025		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
	Admission Calculation Components SSAP No. 101			
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 281,950,355	$ 62,476,580	$ 344,426,935
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following	$ 281,950,355	$ 62,476,580	$ 344,426,935

	the Balance Sheet Date.			
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 718,708,992
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 91,883,734	$ 54,204,999	$ 146,088,733
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 373,834,089	$ 116,681,579	$ 490,515,668

		12/31/2024		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$ . . . . .
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 297,113,845	$ 50,778,687	$ 347,892,532
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 297,113,845	$ 50,778,687	$ 347,892,532
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 697,435,344
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 140,779,774	$ 43,620,728	$ 184,400,502
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 437,893,619	$ 94,399,415	$ 532,293,034

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$ . . . . .
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ . . . . . (15,163,490)	$ 11,697,893	$. . . . . (3,465,597)
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ . . . . . (15,163,490)	$ 11,697,893	$. . . . . (3,465,597)
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 21,273,648
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ . . . . . (48,896,040)	$ 10,584,271	$ . . . . . (38,311,769)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ . . . . . (64,059,530)	$ 22,282,164	$ . . . . . (41,777,366)

3.

		2025	2024
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	. . . . . 760.000	. . . . . 767.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 4,791,393.281	$ 4,649,568.959

4.

		12/31/2025	
		(1) Ordinary	(2) Capital
	Impact of Tax-Planning Strategies		
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	 569,452,206	 116,681,579
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	. . . . . 1.9	. . . . . 8.1
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	 373,834,089	 116,681,579
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	. . . . . 3.7	. . . . . 16.1

		12/31/2024	
		(3) Ordinary	(4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	 612,141,917	 94,399,415
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	. . . . . 5.9	. . . . . 2.6
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	 437,893,619	 94,399,415
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	. . . . . 11.9	. . . . . 5.3

		Change	
		(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	. . . . . (42,689,711)	 22,282,164
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	. . . . . (4.0)	. . . . . 5.5
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	. . . . . (64,059,530)	 22,282,164
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	. . . . . (8.2)	. . . . . 10.8

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes . . . . . No . . . . . X . . . . .

B. Deferred Tax Liabilities Not Recognized

Not applicable to the Company.

C. Current income taxes incurred consist of the following major components

		(1) 12/31/2025	(2) 12/31/2024	(3) (Col 1-2) Change
1.	Current Income Tax			
(a)	Federal	$ 134,404,611	$ 176,229,810	$ . . . . . (41,825,199)
(b)	Foreign	$	$	$ . . . . .
(c)	Subtotal (1a+1b)	$ 134,404,611	$ 176,229,810	$ . . . . . (41,825,199)
(d)	Federal income tax on net capital gains	$ . . . . . (45,025,526)	$ . . . . . (88,014,218)	$ 42,988,692
(e)	Utilization of capital loss carry-forwards	$	$	$ . . . . .
(f)	Other	$ . . . . . (63,074,435)	$ . . . . . (125,181,487)	$ 62,107,052
(g)	Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 26,304,650	$ . . . . . (36,965,895)	$ 63,270,545
2.	Deferred Tax Assets:			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$ . . . . .
(2)	Unearned premium reserve	$	$	$ . . . . .
(3)	Policyholder reserves	$ 235,060,251	$ 272,454,752	$ . . . . . (37,394,501)
(4)	Investments	$ 3,054,846	$ 2,784,232	$ 270,614
(5)	Deferred acquisition costs	$ 264,520,141	$ 265,370,490	$ . . . . . (850,349)
(6)	Policyholder dividends accrual	$	$	$ . . . . .
(7)	Fixed assets	$ 4,297,790	$ 9,343,001	$. . . . . (5,045,211)
(8)	Compensation and benefits accrual	$ 2,586,919	$ 2,795,035	$ . . . . . (208,116)
(9)	Pension accrual	$ 36,443,192	$ 33,646,719	$ 2,796,473
(10)	Receivables - nonadmitted	$ 36,435	$ 7,762	$ 28,673
(11)	Net operating loss carry-forward	$	$	$ . . . . .

(12)	Tax credit carry-forward	$ 772,544	$ 2,273,973	$ (1,501,429)
(13)	Other	$ 22,680,088	$ 23,465,953	$ (785,865)
(99)	Subtotal (sum of 2a1 through 2a13)	$ 569,452,206	$ 612,141,917	$ (42,689,711)
(b)	Statutory valuation allowance adjustment	$	$	$
(c)	Nonadmitted	$ 195,618,117	$ 174,248,298	$ 21,369,819
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 373,834,089	$ 437,893,619	$ (64,059,530)
(e)	Capital:			
(1)	Investments	$ 62,476,580	$ 88,828,126	$ (26,351,546)
(2)	Net capital loss carry-forward	$ 54,204,999	$ 5,571,289	$ 48,633,710
(3)	Real estate	$	$	$
(4)	Other	$	$	$
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 116,681,579	$ 94,399,415	$ 22,282,164
(f)	Statutory valuation allowance adjustment	$	$	$
(g)	Nonadmitted	$	$	$
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 116,681,579	$ 94,399,415	$ 22,282,164
(i)	Admitted deferred tax assets (2d + 2h)	$ 490,515,668	$ 532,293,034	$ (41,777,366)
3.	Deferred Tax Liabilities:			
(a)	Ordinary			
(1)	Investments	$ 47,638,389	$ 47,640,417	$ (2,028)
(2)	Fixed assets	$ 5,285,217	$ 5,969,376	$ (684,159)
(3)	Deferred and uncollected premium	$ 27,194,385	$ 36,963,805	$ (9,769,420)
(4)	Policyholder reserves	$	$ 12,603,321	$ (12,603,321)
(5)	Other	$ 4,687,911	$ 5,340,530	$ (652,619)
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 84,805,902	$ 108,517,449	$ (23,711,547)
(b)	Capital:			
(1)	Investments	$ 61,282,831	$ 75,883,053	$ (14,600,222)
(2)	Real estate	$	$	$
(3)	Other	$	$	$
(99)	Subtotal (3b1+3b2+3b3)	$ 61,282,831	$ 75,883,053	$ (14,600,222)
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 146,088,733	$ 184,400,502	$ (38,311,769)
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 344,426,935	$ 347,892,532	$ (3,465,597)

D. Among the more significant book to tax adjustments were the following:

The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal Income tax rate to income before income taxes. The significant items causing this difference are as follows:

	12/31/2025	Effective Tax Rate
Provision computed at statutory rate	36,909,506	21.0%
IMR amortization	3,611,878	2.1%
Tax exempt income	(44,094,614)	-25.1%
Tax credits	(24,278,695)	-13.8%
Change in nonadmitted assets	5,828,990	3.3%
Other	21,465,255	12.2%
Total	(557,680)	-0.3%
Federal and Foreign income tax incurred	26,304,650	15.0%
Change in net deferred income taxes, including cumulative effect	(26,862,330)	-15.3%
Total statutory income taxes	(557,680)	-0.3%

E. Operating Loss and Tax Credit Carryforwards

(1) At December 31,2025, the Company had a foreign tax credit carryforward of $772,544. The Company did not have any unused operating loss available to offset against future taxable income.

(2) The following are income taxes on capital gains incurred in the current and prior years that will be available for recoupment in the event of a future capital loss:

Year	Amount
2025	$0
2024	$0
2023	$0

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

(1) The Company's Federal Income Tax return is consolidated with the following entities for the current year:

MNL Reinsurance Company
Solberg Reinsurance Company
Canal Reinsurance Company

(2) The method of federal income tax allocation is subject to a written agreement. Allocation is based upon separate return calculations with benefits paid to loss members at the time such losses are absorbed in the consolidated return.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company has no outstanding liabilities related to the repatriation transition tax.

I. Alternative Minimum Tax Credit

Not applicable to the Company.

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022 (the Act). The Act contained various tax-related provisions, including the establishment of a new 15 percent corporate alternative minimum tax (CAMT) on adjusted financial statement income for certain large corporations effective for tax years beginning on or after January 1, 2023. The Company has determined it is an applicable corporation subject to the new CAMT for 2023 and future years. The Company did not record a liability for 2024 or 2025

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.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

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

B. Detail of Transactions

The Company paid dividends to the parent company, SFG of $360,000,000 during the twelve months ended December 31, 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the twelve months ended December 31, 2025.

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

The Company does not have any transactions with related parties who are not reported on Schedule Y.

D. Amounts Due From or To Related Parties

Amounts due/to from related parties at December 31, 2025 are presented on Page 2, Line 23 and Page 3, Line 24.04 of this statement. The terms of the settlement require that these amounts be settled within 90 days.

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

The following describes the management or service contracts and all cost sharing arrangements involving the Company or any affiliated insurer with any affiliate during 2025.

(1) The Company receives management services from SEI, in return for which the Company pays a fee.

(2) The Company provides certain insurance and non-insurance services to North American Company for Life and Health Insurance (NACOLAH), Beacon Capital Management, Inc., SFG Bermuda, LTD, Sammons Institutional Group (SIG), SFG Asset Management (SFGAM), Sammons Financial Network (SFN), MNL Reinsurance, Canal Reinsurance, Solberg Reinsurance, Lantern Insurance Company and NorthRock Financial Services in return for which the Company is reimbursed for the costs incurred to render such services.

(3) The Company received investment management services from SFGAM, in return for which the Company pays a fee.

(4) During 2025, Midland was paid the following management fees: North American Company for Life and Health Insurance (NACOLAH) paid $221,884,231, Sammons Financial Network (SFN) paid $24,216,828, Sammons Institutional Group (SIG) paid $11,692,523, SFG Bermuda, LTD paid $2,938,000, Beacon Capital Management, Inc. paid $1,210,000, SFG Asset Management (SFGAM) paid $2,026,000, MNL Reinsurance paid $100,000, Canal Reinsurance paid $100,000, Solberg Reinsurance paid $100,000, Lantern Insurance Company paid $1,069,000 and NorthRock Financial Services paid $293,000.

F. Guarantees or Undertakings

The Company is not a party to any guarantee or undertaking for the benefit of an affiliate, which results in a material contingent exposure of the Company or any affiliated insurer's assets or liabilities.

G. Nature of the Control Relationship

The Company's outstanding shares are 100% owned by SFG, which is in turn 100% owned by Consolidated Investment Services, Inc., which is in turn 100% owned by SEI, which is in turn 100% owned by Sammons Enterprises, Inc. ESOP. More detailed information concerning the domiciliary of the above corporations and other affiliated corporations of the Company are reflected on the organizational chart of Schedule Y - Part 1 of this statement.

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

The Company does not own shares, either directly or indirectly via a downstream subsidiary, controlled or affiliated company, of an upstream intermediate or ultimate parent.

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

The Company does not hold a Subsidiary, Controlled or Affiliated Company that exceeds 10% of admitted assets of the insurer.

J. Investments in Impaired SCAs

The Company did not recognize an impairment write-down for investment in Subsidiary, Controlled, or Affiliated Companies in 2025.

K. Investment in Foreign Insurance Subsidiary

The Company has no investment in a foreign subsidiary.

L. Investment in Downstream Noninsurance Holding Company

The Company does not hold any investments in a downstream non-insurance holding company.

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots M Trust	100.0	$ 1,750,274,976	$ 1,750,274,976	$
Stone Roots M Trust	100.0	$ 828,651,065	$ 828,651,065	$
Ton Roots M Trust	100.0	$ 356,980,768	$ 356,980,768	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 2,935,906,808	$ 2,935,906,808	$

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resubmission Required Yes/No	Code**
c. SSAP No. 97 8b(iii) Entities						
New Roots M Trust	S2	05/22/2025	$ 1,112,951,000	YES	NO	M
Stone Roots M Trust	S2	05/22/2025	$ 649,179,000	YES	NO	M
Ton Roots M Trust	S1	10/29/2025	$	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 1,762,130,000	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,762,130,000	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,762,130,000	XXX	XXX	XXX

*S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M - Material

N. Investment in Insurance SCAs

The following describes disclosures related to the Company's ownership of insurance SCAs for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

(1) The Company has coinsurance agreements with MNL Re, Canal Re and Solberg Re, which are affiliated limited purpose subsidiary life insurance companies. The Company recognizes reserve credits under these agreements. The reserve credits at MNL Re, Canal Re and Solberg Re are supported by contingent note guarantees ("LLC Notes"). The LLC Notes held by MNL Re, Canal Re and Solberg Re function in a manner similar to a standby letter of credit and which the Company is a beneficiary, are admitted assets under Iowa prescribed practice and the surplus generated by the prescribed practice has been retained in the carrying value of MNL Re, Canal Re and Solberg Re. Under NAIC Accounting principle, the LLC Notes would be non-admitted assets.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC Statutory Accounting Practices and Procedures (NAIC SAP), the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase/ (Decrease)	Surplus Increase/ (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
MNL Re	$	$ 795,861,967	$ 91,574,032	$ (704,287,935)
Solberg Re	$	$ 444,568,786	$ 65,398,215	$ (379,170,571)
Canal Re	$	$ 608,077,099	$ 165,320,475	$ (442,756,624)

* Per AP&P Manual (without permitted or prescribed practices)

(3) If the Company had not used this prescribed practice, the result would not have triggered a regulatory event at the Company.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company's investment in all SCAs exceeds the loss in Capital and Surplus recognized on the entities.

Note 11 - Debt

A. All Other Debt

The Company has no capital note obligations, no outstanding liabilities for borrowed money, and no reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $3,870,545,656 The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.).

(2) FHLB Capital Stock

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

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year				
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	138,275,800	138,275,800	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	148,275,800	148,275,800	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,870,545,656	XXX	XXX

		1 Total 2+3	2 General Account	3 Separate Accounts
2. Prior Year-end				
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	138,275,800	138,275,800	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	148,275,800	148,275,800	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,825,323,590	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	4,435,617,477	4,903,230,140	3,072,795,000
2. Current Year General Account Total Collateral Pledged	4,435,617,477	4,903,230,140	3,072,795,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,548,429,467	5,222,590,420	3,072,795,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	4,810,145,091	5,413,718,478	3,072,795,000
2. Current Year General Account Maximum Collateral Pledged	4,810,145,091	5,413,718,478	3,072,795,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,659,507,132	5,437,458,368	3,072,795,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000		

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000		

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt			
2.	Funding Agreements			
3.	Other	3,072,795,000	3,072,795,000	
4.	Aggregate Total (Lines 1+2+3)	3,072,795,000	3,072,795,000	

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

c. FHLB – Prepayment Obligations

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

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

	Current Year Unused Commitments	Current Year Unused Lines Of Credit	Prior Year Unused Commitments	Prior Year Unused Lines Of Credit
Short-Term (contracts terminating in 12 months or less)	$	$	$	$
Long-Term (contracts terminating in more than 12 months)	$	$ 797,750,656	$	$ 752,528,590
Total	$	$ 797,750,656	$	$ 752,528,590

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

A. Defined Benefit Plan

The Company provides certain postretirement health care and life insurance benefits for eligible active employees through heath and welfare benefit plans. Substantially all employees working for the Company are eligible for those benefits at retirement. The type and amount of benefit varies based on the plan in effect for a particular employee group.

(1) Change in benefit obligation

a. Pension Benefits

		Overfunded		Underfunded	
		2025	2024	2025	2024
1.	Benefit obligation at beginning of year	$	$	$	$
2.	Service cost	$	$	$	$
3.	Interest cost	$	$	$	$
4.	Contribution by plan participants	$	$	$	$
5.	Actuarial gain/loss	$	$	$	$
6.	Foreign currency exchange rate changes	$	$	$	$
7.	Benefits paid	$	$	$	$
8.	Plan amendments	$	$	$	$
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$	$	$
10.	Benefit obligation at end of year	$	$	$	$

b. Postretirement Benefits

		Overfunded		Underfunded	
		2025	2024	2025	2024
1.	Benefit obligation at beginning of year	$	$	$ 2,692,352	$ 1,023,302
2.	Service cost	$	$	$ 13,391	$ 11,533
3.	Interest cost	$	$	$ 107,872	$ 98,537
4.	Contribution by plan participants	$	$	$	$ 413,152
5.	Actuarial gain/loss	$	$	$ 197,715	$ 860,758
6.	Foreign currency exchange rate changes	$	$	$	$
7.	Benefits paid	$	$	$ (494,021)	$ (1,608,021)
8.	Plan amendments	$	$	$	$ 1,893,091
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$	$	$
10.	Benefit obligation at end of year	$	$	$ 2,517,309	$ 2,692,352

c. Special or Contractual Benefits Per SSAP No. 11

		Overfunded		Underfunded	
		2025	2024	2025	2024
1.	Benefit obligation at beginning of year	$	$	$	$
2.	Service cost	$	$	$	$
3.	Interest cost	$	$	$	$
4.	Contribution by plan participants	$	$	$	$
5.	Actuarial gain/loss	$	$	$	$
6.	Foreign currency exchange rate changes	$	$	$	$
7.	Benefits paid	$	$	$	$
8.	Plan amendments	$	$	$	$
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$	$	$
10.	Benefit obligation at end of year	$	$	$	$

(2) Change in plan assets

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2025	2024	2025	2024	2025	2024
a.	Fair value of plan assets at beginning of year	$	$	$	$	$	$
b.	Actual return on plan assets	$	$	$	$	$	$
c.	Foreign currency exchange rate changes	$	$	$	$	$	$
d.	Reporting entity contribution	$	$	$	$ 1,194,869	$	$
e.	Plan participants' contributions	$	$	$ 494,021	$ 413,152	$	$
f.	Benefits paid	$	$	$ (494,021)	$ (1,608,021)	$	$
g.	Business combinations, divestitures and settlements	$	$	$	$	$	$
h.	Fair value of plan assets at end of year	$	$	$	$	$	$

(3) Not applicable to the Company.

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2025	2024	2025	2024	2025	2024
a.	Service cost	$	$	$ 13,391	$ 11,533	$	$
b.	Interest cost	$	$	$ 107,872	$ 98,537	$	$
c.	Expected return on plan assets	$	$	$	$	$	$
d.	Transition asset or obligation	$	$	$	$	$	$
e.	Gains and losses	$	$	$ (474,166)	$ (559,465)	$	$
f.	Prior service cost or credit	$	$	$ (2,453,901)	$ (2,453,901)	$	$
g.	Gain or loss recognized due to a settlement or curtailment	$	$	$	$	$	$
h.	Total net periodic benefit cost	$	$	$ (2,806,804)	$ (2,903,296)	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Items not yet recognized as a component of net periodic cost - prior year	$	$	$	$
b.	Net transition asset or obligation recognized	$	$	$	$
c.	Net prior service cost or credit arising during the period	$	$	$	$
d.	Net prior service cost or credit recognized	$	$	$ 2,453,901	$ 2,453,901
e.	Net gain and loss arising during the period	$	$	$ 197,715	$ 860,758
f.	Net gain and loss recognized	$	$	$ 474,166	$ 559,465
g.	Items not yet recognized as a component of net periodic cost - current year	$	$	$	$

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Net transition asset or obligation	$	$	$ (22,467,999)	$ (25,593,781)
b.	Net prior service cost or credit	$	$	$ (18,964,079)	$ (21,417,980)
c.	Net recognized gains and losses	$	$	$ (3,503,920)	$ (4,175,801)

(7) Weighted-average assumptions used to determine net periodic benefit cost as of Dec. 31:

		2025	2024
a.	Weighted-average discount rate	4.970	4.540
b.	Expected long-term rate of return on plan assets		
c.	Rate of compensation increase		
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

Weighted-average assumptions used to determine projected benefit obligations as of Dec. 31 :

		2025	2024
e.	Weighted-average discount rate	4.210	4.970
f.	Rate of compensation increase		
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		

(8) Not applicable to the Company.

(9) The assumed health care cost trend rate for 2025 is 6.8%.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Year(s)	Amount
a.	2026	$ 516,350
b.	2027	$ 453,695
c.	2028	$ 420,911
d.	2029	$ 394,769
e.	2030	$ 348,137
f.	Thereafter Total	$ 725,052

(11) The Company anticipates a contribution to the health care plan of approximately $516,350 in 2026.

(12) Not applicable to the Company.

(13) Not applicable to the Company.

(14) Not applicable to the Company.

(15) See Note A.

(16) Not applicable to the Company.

(17) Not applicable to the Company.

B. Investment Policies and Strategies

Not applicable to the Company.

C. Fair Value of Plan Assets

Not applicable to the Company.

D. Basis Used to Determine Expected Long-Term Rate-of-Return

Not applicable to the Company.

E. Defined Contribution Plans

(1) The Company offers a 401(k) plan to qualified employees. The Company does not provide a contribution match so there is no cost for this plan.

(2) The Company has a deferred compensation program for select senior officers. The level of participation is based upon company growth and/or statutory maximum contribution levels for qualified retirement programs.

(3) The Company has a long-term incentive plan for select senior officers. The plan provides compensation based upon the achievement of specific financial results.

(4) The Company has non-qualified non-contributory defined benefit retirement plans covering certain regional sales directors, general agents, and agents. The benefits are based on the agent's years of service and the annual premium produced by the agent still in force at his retirement. Since the plans are provided for the benefit of independent contractors, the plans are not tax-qualified plans under the Internal Revenue Code and are not subject to ERISA. The Company's funding and accounting policy is to make annual contributions based on the maximum and minimum levels prescribed by the Internal Revenue Code and ERISA, as if they are qualified plans, and to charge such contributions to expense in the year made. As of December 31, 2025 and 2024, the plan's accumulated benefit obligation was $19,232,766 and $18,564,608, respectively.

(5) The Company has a non-qualified non-contributory incentive deferral compensation plan for which all Regional Sales Directors are eligible. Since the Plan is provided for the benefit of independent contractors, the Plan is not tax-qualified under the Internal Revenue Code and it is not subject to ERISA. The Company contributes a percentage of each participating Regional Sales Director's qualifying renewal compensation to the Plan. Upon retirement, the accumulation of these contributions will purchase a retirement benefit, provided the Regional Sales Director's annual compensation shall have exceeded the appropriate minimum requirement for each of the ten years. No contributions were made in 2025 or 2024.

(6) The Company has an agent's non-qualified deferred compensation plan. Since the plan is provided for the benefit of independent contractors, the plan is not a tax-qualified plan under the Internal Revenue Code and is not subject to ERISA. Under the terms of the plan, agents eligible to participate in the plan may elect to defer receipt of certain first year commissions that would otherwise be payable to the agent. A separate account is established for each agent participating in the plan to which all deferrals of the agent are credited. Agents eligible to participate in the plan may elect to have deferred commissions invested in certain mutual fund investments made available by the plan. The plan is an unfunded plan, but the Company has established a trust for the purpose of facilitating payments under the plan. The assets of the trust are assets of the Company and are subject to the claims and creditors of the Company as provided in the trust agreements. No agent or beneficiary of an agent has any beneficial ownership or preferred claim on the assets of the trust. The trust is intended to assist the Company in meeting the obligations under the plan and substantially conforms to the terms of the model trust described in the Internal Revenue Service Revenue Procedure 92-64 or any successor model trust. The fair value of the plan's assets as of December 31, 2025 and 2024 was $ 130,819,946 and $112,054,877 , respectively.

F. Multiemployer Plans

Not applicable to the Company.

G. Consolidated/Holding Company Plans

The Company participates in an Employee Stock Ownership Plan ("ESOP") covering full-time employees. The majority of SEI's stock is held in the ESOP as unallocated shares. The ESOP currently owns all of the outstanding stock of SEI. Compensation expense is recognized as shares to participants are committed to be released. The expense for 2025 and 2024 was $48,615,011 and $34,318,954, respectively.

H. Postemployment Benefits and Compensated Absences

An obligation for compensated absences is accrued in accordance with SSAP No. 11.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) Recognition of the existence of the Act:

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the Act) was signed into law in December of 2003. The Act included the following two new features to Medicare Part D that could affect the measurement of the accumulated postretirement benefit obligation (APBO) and net periodic postretirement cost for the Plan:

a. A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug cost between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is a least actuarially equivalent to Medicare Part D; and

b. The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

The Company has determined that, for the majority of the plan participants, the drug benefits provided by its existing postretirement health plan are actuarially equivalent to the new Medicare benefit, and as a result the Company is eligible for the government subsidy. Accordingly, the plan's accumulated postretirement benefit obligation was reduced upon the adoption of this new guidance. This reduction was treated as a deferred experience gain, which will be amortized as a reduction of net periodic postretirement costs over the average remaining service period of participating employees to receive benefits under the plan.

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost - Not applicable to 2025 and 2024.

(3) Payment and subsidies:

The Company’s gross benefit payment for 2025 was $494,021 including the prescription drug benefit, and estimates future payments to be $516,350 in 2026.

Note 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

The Company has 2,549,439 shares authorized, issued, and outstanding.

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

The Company has no preferred stock outstanding.

C. Dividend Restrictions

Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Iowa, to an amount that is based on restrictions relating to statutory surplus.

D. Dates and Amounts of Dividends Paid

The Company paid ordinary dividends in cash in the amounts of $150,000,000 in March 2025, $60,000,000 in June 2025, and $150,000,000 in September 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the twelve months ended December 31, 2025.

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

Within the limitations of (C) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to its stockholders.

F. Restrictions on Unassigned Funds (Surplus)

The unassigned surplus of $2,667,816,533 is unrestricted and held for the benefit or obligation of the Company's stockholders.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

The Company has no unpaid advances to surplus.

H. Amount of Stock Held for Special Purposes

The Company holds no stock, including stock of affiliated companies, for special purposes such as conversion of preferred stock and employee stock options.

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. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ (55,164,843)

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	10/28/2013	7.500	142,000,000	YES	142,000,000	142,000,000	
0002	12/30/2014	7.000	200,000,000	YES	200,000,000	200,000,000	
0003	06/30/2017	6.000	295,000,000	YES	295,000,000	295,000,000	
0004	12/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
0005	12/30/2020	6.500	200,000,000	YES	200,000,000	200,000,000	
0006	05/04/2022	6.100	200,000,000	YES	200,000,000	200,000,000	
Total	XXX	XXX	$ 1,237,000,000	XXX	$ 1,237,000,000	$ 1,237,000,000	$

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider).	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	10,650,000	127,449,863				10/31/2043
0002	14,000,000	154,000,000				12/30/2044
0003	17,700,000	148,146,573				06/30/2047
0004	12,000,000	96,000,000				12/30/2047
0005	13,000,000	62,863,014				12/30/2050
0006	12,200,000	41,580,274				03/31/2052
Total	$ 79,550,000	$ 630,039,724	XXX	$	$	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	NO	NO	NO	NO	
0002	NO	NO	NO	NO	
0003	NO	NO	NO	NO	
0004	NO	NO	NO	NO	
0005	NO	NO	NO	NO	
0006	NO	NO	NO	NO	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001			NO
0002			NO
0003			NO
0004			NO
0005			NO
0006			NO
Total			XXX

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

The Company has never been involved in quasi-reorganization.

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

The Company has never been involved in quasi-reorganization.

Note 14 - Liabilities, Contingencies and Assessments

A. Contingent Commitments

At December 31, 2025 the Company had outstanding capital commitments to limited partnerships of $726,272,193. At December 31, 2025 the Company had a $47,826,099 decrease in capital commitments to limited partnerships from prior year end.

B. Assessments

No change.

C. Gain Contingencies

Not applicable to the Company.

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

The Company is a defendant in various lawsuits related to the normal conduct of its insurance business, including certain claims asserted as class actions purporting to represent a group of similarly situated individuals. Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predictable with assurance. However, in light of established reserves and existing insurance, it is the opinion of management that the ultimate resolution of such litigation will not have a material adverse effect on the Company's financial position.

E. Joint and Several Liabilities

Not applicable to the Company.

F. All Other Contingencies

Not applicable to the Company.

Note 15 - Leases

A. Lessee Operating Lease

(1) The Company leases office equipment and office space under various non-cancelable lease agreements that expire through September 2038. Rental expense for 2025 and 2024 was $1,340,643 and $1,347,816, respectively.

(2) a. At December 31, the minimum aggregate rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2026	$ 427,119
2.	2027	$ 447,017
3.	2028	$ 449,345
4.	2029	$ 451,720
5.	2030	$ 454,141
6.	Thereafter	$ 2,058,429
7.	Total (sum of 1 through 6)	$ 4,287,771

(3) The Company is not involved in any material sale-leaseback transactions.

B. Lessor Leases

Leasing is not part of the Company's business activities.

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

The Company does not have any financial instruments with off-balance sheet risk.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable to the Company.

B. Transfer and Servicing of Financial Assets

The Company had a security lending liability of $4,524,203,000 as of December 31, 2025.

C. Wash Sales

Not applicable to the Company.

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

The Company does not administer an uninsured accident and health plan or a partially uninsured plan.

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

The Company had no direct premiums written through a managing general agent or third party administrator.

Note 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 December 31, 2025 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					
Asset-backed Securities	$	$	$ 1,778,652	$	$ 1,778,652
Issuer Credit Obligations	$	$	$ 3,325,011	$	$ 3,325,011
Preferred stocks	$	$ 450,883,895	$ 2,071,798	$	$ 452,955,693
Common stocks - unaffiliated	$ 168,891,596	$ 148,275,800	$ 78,911	$ 152,473,789	$ 469,720,096
Derivatives - futures contracts	$ 6,217,187	$	$	$	$ 6,217,187
Other Invested Assets	$	$ 75,772,789	$ 324,019,764	$	$ 399,792,553
Separate account assets	$ 3,479,003,479	$ 308,464,929	$	$	$ 3,787,468,408
Total assets at fair value/NAV	$ 3,654,112,262	$ 983,397,413	$ 331,274,136	$ 152,473,789	$ 5,121,257,600
b. Liabilities at fair value					
Derivatives - foreign exchange contracts	$	$ 199,221	$	$	$ 199,221
Separate account liabilities	$	$ 23,444,493	$	$	$ 23,444,493
Total liabilities at fair value	$	$ 23,643,714	$	$	$ 23,643,714

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

Description	Beginning Balance at 01/01/2025	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 at 12/31/2025
a. Assets:										
Asset-backed Securities		1,778,652								1,778,652
Issuer Credit Obligations	1,486,010	2,690,877			(851,876)					3,325,011
Preferred stocks	4,441,607				(2,369,809)					2,071,798
Common stocks - unaffiliated	119,591				(41,563)					78,028
Other Invested Assets	141,640,539	324,019,764	141,320,644					319,895		324,019,764
Total Assets	147,687,747	328,489,293	141,320,644		(3,263,248)			319,895		331,273,253

(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.

Non-insulated separate account assets consist of cash equivalents, preferred stocks and options, and non-insulated separate account liabilities consist of written options. The fair value methodology of these assets and liabilities are disclosed above. Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

B. Other Fair Value Disclosures

Not applicable to the Company.

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 - ICO	$ 32,518,649,509	$ 36,180,294,592	$	$ 31,069,694,415	$ 1,448,955,094	$	$
Bonds - ABS	$ 21,037,840,725	$ 21,712,355,167	$	$ 15,181,647,776	$ 5,856,192,949	$	$
Preferred stocks	$ 608,903,660	$ 665,185,040	$	$ 606,831,862	$ 2,071,798	$	$
Common stock - unaffiliated	$ 469,720,096	$ 469,720,096	$ 168,891,596	$ 148,275,800	$ 78,911	$ 152,473,789	$
Mortgage loans	$ 3,847,990,200	$ 3,910,917,351	$	$	$ 3,847,990,200	$	$
Cash, cash equivalents and short terms	$ 1,419,040,163	$ 1,419,028,240	$ 782,905,627	$ 625,637,105	$ 10,497,431	$	$
Contract Loans	$ 665,142,932	$ 665,142,932	$	$ 665,142,932	$	$	$
Derivative instruments	$ 2,508,711,320	$ 898,227,000	$ 6,217,187	$ 2,502,494,133	$	$	$
Other invested assets	$ 1,587,873,245	$ 1,653,466,603	$	$ 780,555,894	$ 807,317,351	$	$ 714,130
Separate accounts	$ 9,505,858,652	$ 9,774,789,273	$ 3,611,672,070	$ 5,692,997,805	$ 201,188,778	$	$
Liabilities for future policy benefits	$ 3,151,671,675	$ 3,141,529,239	$	$	$ 3,151,671,675	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 8,228,138,480	$ 8,212,654,683	$ 615,656,683	$ 7,612,481,797	$	$	$
Derivative instruments	$ 1,137,221,398	$ 342,288,192	$	$ 1,137,221,398	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 714,130			This represents the remaining amortized amount of Tax Credits at 12/31/2025. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity

E. Investments Measured using the NAV as Practical Expedient

The Company values $152,473,789 of common stocks using NAV as a practical expedient. Included within this amount is an investment of $148,159,250 in a closed-end secondaries fund. The fund is subject to an early repurchase fee of 2% for any shares held less than one year and redemptions are executed through a quarterly tender offer process capped at 5% of fund NAV.

Note 21 - Other Items

A. Unusual or Infrequent Items

Not applicable to the Company.

B. Troubled Debt Restructuring: Debtors

Not applicable to the Company.

C. Other Disclosures

Not applicable to the Company.

D. Business Interruption Insurance Recoveries

Not applicable to the Company.

E. State and Federal Tax Credits

Not applicable to the Company.

F. Subprime-Mortgage-Related Risk Exposure

(1) At December 31, 2025 the Company's securities with subprime exposure are rated as investment grade. The Company's direct exposure to subprime lending is through CMO's and other asset-backed securities. The unrealized gain to subprime exposure is $152,485 resulting from changes in asset values. The Company does not have any subprime losses resulting from receiving less cash than anticipated or due to sale of assets to meet future cash flow requirements. The Company is exposed to credit risk associated with the subprime lending market and continues to monitor these investments in connection with the Company's other-than-temporary impairment policy.

(2) The Company did not have any direct exposure through investments in subprime mortgage loans.

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Asset-backed securities	6,871,159	7,684,902	7,837,387	1,752
b. Collateralized loan obligations				
c. Equity investment in SCAs *				
d. Other assets				
e. Total (a+b+c+d)	6,871,159	7,684,902	7,837,387	1,752

* Company's subsidiary Company has investments in subprime mortgages. These investments comprise _ % of the companies invested assets.

(4) The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Company offers retained asset accounts for the settlement of life or annuity proceeds greater than $15,000. At the time of claim, beneficiaries may select a retained asset account from a list of settlement options. Written information describing the accounts is provided to the beneficiaries to consider as part of their selection process. Such information includes, but is not limited to, the type of account, how to access the funds, how often account statements are generated, and the minimum interest rate description and how credited. The Company carries its liability for retained assets on Page 3, line 3 of its statutory financial statements. During 2025 interest was credited to the accounts at 0.25%. The Company charges the accounts for check copies and stop-check service as requested by the account owners.

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	15	$ 941,663	22	$ 2,513,707
b. 13 to 24 months	11	$ 274,989	10	$ 996,493
c. 25 to 36 months	8	$ 414,613	14	$ 921,467
d. 37 to 48 months	12	$ 515,703	9	$ 790,681
e. 49 to 60 months	7	$ 777,056	12	$ 382,561
f. Over 60 months	488	$ 19,423,225	540	$ 18,714,773
g. Total (a+b+c+d+e+f)	541	$ 22,347,249	607	$ 24,319,682

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	607	$ 24,319,682		$
b. Number/amount of retained asset accounts issued/added during the year	27	$ 3,384,936		$
c. Investment earnings credited to retained asset accounts during the year	N/A	$ 3,786,640	N/A	$
d. Fees and other charges assessed to retained asset accounts during the year	NA	$ 42	NA	$
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		$		$
f. Number/amount of retained asset accounts closed/withdrawn during the year	93	$ 9,143,967		$
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	541	$ 22,347,249		$

H. Insurance–Linked Securities (ILS) Contracts

Not applicable to the Company.

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

(1) Amount of admitted balance that could be from an investment vehicle	$ 1,708,028,252
(2) Percentage Bonds	9.0 %
(3) Percentage Stocks	2.0 %
(4) Percentage Mortgage Loans	%
(5) Percentage Real Estate	%
(6) Percentage Cash and Short-Term Investments	4.0 %
(7) Percentage Derivatives	%
(8) Percentage Other Invested Assets	85.0 %

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

(1) Net negative (disallowed) IMR

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 382,825,958	$ 369,653,480	$	$ 13,172,478

* Line 1 General Account should equal Interest Maintenance Reserve exhibit Line 6.
** Line 1 Insulated and Non-Insulated Separate Accounts should equal the total reported in Interest Maintenance Reserve exhibit Line 6 for each type of separate account (insulated / non-insulated).

(2) Negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 353,474,310	$ 338,620,190	$	$ 14,854,120

* Line 2 General Account should equal Assets Page write-in for Line 25 for Admitted Disallowed IMR.
** Line 2 Insulated and Non-Insulated Separate Accounts should equal the total reported in Assets Page write-in for Line 15 for Admitted Disallowed IMR for each type of separate

account (insulated / non-insulated).

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 4,744,932,459
b. Net Positive Goodwill (admitted)	$
c. EDP Equipment & Operating System Software (admitted)	$ 4,860,090
d. Net DTAs (admitted)	$ 341,589,695
e. Net Negative (disallowed) IMR (admitted)	$ 335,259,467
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 4,063,223,206

(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	8.7 %

(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	$	$ 23,816,616
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 4,396,476
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 10,352,280
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (5a4=5a1+5a2-5a3)	$	$ 17,860,813

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 (5b4=5b1+5b2-5b3)	$	$

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 (5c4=5c1+5c2-5c3)	$	$

Note 22 - Events Subsequent

The Company is not aware of any recognized event 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 February 27, 2026.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company? Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? N/A

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in the statement? N/A

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amount which, in aggregate and allowing for offset of mutual credit from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) The estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than the nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement is approximately $889,510,970.

(2) Have any new agreements been executed or existing agreements amended by the Company since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement? Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken on such new agreements or amendments? $3,168,327,389

B. Uncollectible Reinsurance

Not applicable to the Company.

C. Commutation of Reinsurance Reflected in Income and Expenses

Not applicable to the Company.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable to the Company.

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

Not applicable to the Company.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

Not applicable to the Company.

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

The Company does not utilize captive reinsurers in which a risk-based capital shortfall exists.

H. Reinsurance Credit

Not applicable to the Company.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

Note 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.

Note 26 - Intercompany Pooling Arrangements

The Company was not involved in any intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company does not operate in the structured settlement market and carries no reserves associated with such products.

Note 28 - Health Care Receivables

The Company does not operate in the health care market and carries no receivables associated with such products.

Note 29 - Participating Policies

As of December 31, 2025 the Company maintained approximately $39.7 million individual life participating insurance in force, which represents less than 0.02% of the total individual life in force. Policyholder dividends are recognized when declared rather than over the term of the related policies. The company paid $569,971 to policyholders and did not allocated any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company did not carry a premium deficiency reserve as of December 31, 2025.

Note 31 - Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured. For policies effective before January 1, 1948 the Company does not return any portion of the premium paid beyond the date of death. For policies without flexible premiums effective after December 31, 1947 the Company returns any portion of the final premium beyond the policy month of death. Reserves in Exhibit 5, Life Insurance, include any excess of the surrender value over the reserve as otherwise computed for products other than current interest products. Reserves in Exhibit 5, Miscellaneous Reserves, include the excess of the surrender value over the reserve as otherwise computed for current interest products.

(2) Extra premiums plus the regular gross premium for the true age are charged for substandard lives. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition, one-half (50%) of the extra premium charge for the year for fixed premium plans and one-half of the extra risk charge for the month for the flexible premium plans.

(3) As of December 31, 2025, the Company had $10,619,183,418 of insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above insurance totaled $289,833,667 at year end and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest (Page 7, line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, line 9) has been determined by formula as described in the instructions for Page 7.

(5) The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, line 5) and Tabular Cost (Page 7, line 9) has been determined by the formula as described in the instructions for Page 7.

(6) The Company has "Other Increases" (net) shown under Page 7, line 7. Significant amounts included are a reduction of reserves established to offset certain timing variations within hedge positions held for indexed products.

-

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 30,810,971,785	$	$	$ 30,810,971,785	70.227 %
b. At book value less current surrender charge of 5% or more	19,846,927			19,846,927	0.045
c. At fair value		1,167,155,536	2,599,596,957	3,766,752,493	8.586
d. Total with market value adjustment or at fair value (total of a through c)	30,830,818,711	1,167,155,536	2,599,596,957	34,597,571,205	78.858
e. At book value without adjustment (minimal or no charge or adjustment)	9,009,655,104			9,009,655,104	20.536
(2) Not subject to discretionary withdrawal	266,029,974			266,029,974	0.606
(3) Total (gross: direct + assumed)	40,106,503,789	1,167,155,536	2,599,596,957	43,873,256,283	100.000
(4) Reinsurance ceded	14,114,677,664			14,114,677,664	
(5) Total (net) (3) - (4)	$ 25,991,826,126	$ 1,167,155,536	$ 2,599,596,957	$ 29,758,578,619	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 8,519,357	$	$	$ 8,519,357	

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 809,423,365	$	$	$ 809,423,365	11.292 %
b. At book value less current surrender charge of 5% or more	1,311,512			1,311,512	0.018
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	810,734,877			810,734,877	11.310
e. At book value without adjustment (minimal or no charge or adjustment)	2,255,963,836			2,255,963,836	31.471
(2) Not subject to discretionary withdrawal	2,955,548,214	1,146,153,376		4,101,701,590	57.219
(3) Total (gross: direct + assumed)	6,022,246,926	1,146,153,376		7,168,400,302	100.000
(4) Reinsurance ceded	1,007,688,781			1,007,688,781	
(5) Total (net) (3) - (4)	$ 5,014,558,145	$ 1,146,153,376	$	$ 6,160,711,521	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$	$	$	$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)	144,812,279			144,812,279	4.607
(2) Not subject to discretionary withdrawal	2,996,824,771	1,366,949		2,998,191,720	95.393
(3) Total (gross: direct + assumed)	3,141,637,051	1,366,949		3,143,004,000	100.000
(4) Reinsurance ceded	107,812			107,812	
(5) Total (net) (3) - (4)	$ 3,141,529,239	$ 1,366,949	$	$ 3,142,896,188	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

D.

		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 30,858,701,052
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	147,683,218
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	3,141,529,239
(4)	Subtotal (1+2+3)	34,147,913,510
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	4,912,905,870
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	1,366,949
(11)	Subtotal (5+6+7+8+9+10)	4,914,272,818
(12)	Combined Total (4+11)	$ 39,062,186,328

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life	8,607,697,394	8,589,547,215	8,521,994,781
c.	Universal Life with Secondary Guarantees	360,755,257	341,467,920	2,353,228,989
d.	Indexed Universal Life	5,109,075,385	4,662,789,069	4,670,591,122
e.	Indexed Universal Life with Secondary Guarantees	809,625,690	631,020,197	1,267,291,556
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance	211,610,100	211,610,100	352,160,247
h.	Variable Life			
i.	Variable Universal Life	113,644,111	113,069,841	117,539,136
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	1,393,863,398
b.	Accidental Death Benefits	XXX	XXX	557,101
c.	Disability – Active Lives	XXX	XXX	5,906,582
d.	Disability – Disabled Lives	XXX	XXX	37,269,196
e.	Miscellaneous Reserves	XXX	XXX	315,652,281
(3)	Total (gross: direct + assumed)	15,212,407,936	14,549,504,342	19,036,054,389
(4)	Reinsurance Ceded	3,662,939,746	3,553,498,025	6,963,035,369
(5)	Total (net) (3) – (4)	11,549,468,190	10,996,006,317	12,073,019,020

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life	3,011,388,743	3,011,388,743	3,010,578,296
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	3,011,388,743	3,011,388,743	3,010,578,296
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	3,011,388,743	3,011,388,743	3,010,578,296

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life			
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life	856,362,743	850,867,503	851,566,458
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	856,362,743	850,867,503	851,566,458
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	856,362,743	850,867,503	851,566,458

D.

		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 11,958,368,638
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	528,242
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	4,452,058
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	30,651,011
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	79,019,071
(6)	Subtotal (1+2+3+4+5)	12,073,019,020
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	3,862,144,754
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (7+8+9)	3,862,144,754
(11)	Combined Total (6+10)	$ 15,935,163,774

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2025 , were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business	$ 5,341,522	$ 180,358
(3)	Ordinary renewal	$ 59,398,985	$ 129,316,682
(4)	Credit Life	$	$
(5)	Group Life	$ 38	$ 33
(6)	Group Annuity	$	$
(7)	Totals (1+2+3+4+5+6)	$ 64,740,544	$ 129,497,073

Note 35 - Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current year, Midland National reported assets and liabilities from the following product lines/transactions into a separate account:

- Variable Life Insurance Products
- Variable Annuities
- Bank Owned Life Insurance

- Pension Risk Transfer
- Registered Indexed Linked Annuities

(2) As of December 31, 2025 and 2024 the Company separate account statement included legally insulated assets of $3,479,003,479 and $3,184,059,856, respectively. The assets legally insulated from the general account as of December 31, 2025 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuity	$ 2,620,634,285	$
Variable Universal Life	$ 858,369,194	$
Pension Risk Transfer	$	$ 1,521,714,729
Registered Indexed Linked Annuity	$	$ 1,299,773,550
Bank Owned Life Insurance	$	$ 3,474,297,515
Total	3,479,003,479	6,295,785,794

(3) As of December 31, 2025, the general account of the Company had paid $1,275,127 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2024, 2023, 2022, and 2021 was $948,168, $4,111,436, $5,550,662, and $2,483,168 respectively.

(4) Not applicable to the Company.

(5) Not applicable to the Company.

B. General Nature and Characteristics of Separate Accounts Business:

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2025	$	$ 764,264,822	$	$ 979,753,627	$ 1,744,018,449
	Reserves at 12/31/2025					
(2)	For accounts with assets at:					
	a. Fair value	$ 1,167,155,536	$	$	$ 3,451,163,415	$ 4,618,318,952
	b. Amortized cost	$	$ 4,156,731,672	$	$	$ 4,156,731,672
	c. Total Reserves* (a+b)	$ 1,167,155,536	$ 4,156,731,672	$	$ 3,451,163,415	$ 8,775,050,623
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$	$	$	$	$
	2. At book value without market value adjustment and with current surrender charge of 5% or more	$	$	$	$	$
	3. At fair value	$ 1,167,155,536	$	$	$	$ 1,167,155,536
	4. At book value without market value adjustment and with current surrender charge less than 5%	$	$ 3,010,578,296	$	$ 3,451,163,415	$ 6,461,741,711
	5. Subtotal (1+2+3+4)	$ 1,167,155,536	$ 3,010,578,296	$	$ 3,451,163,415	$ 7,628,897,247
	b. Not subject to discretionary withdrawal	$	$ 1,146,153,376	$	$	$ 1,146,153,376
	c. Total (a+b)	$ 1,167,155,536	$ 4,156,731,672	$	$ 3,451,163,415	$ 8,775,050,623
	* Line 2(c) should equal Line 3(c).					
(4)	Reserves for Asset Default Risk in Lieu of AVR	$	$	$	$	$

The Company has two types of separate accounts.

The separate account assets and liabilities in the nonguaranteed separate accounts represent funds held for the exclusive benefit of variable universal life and annuity contract holders. Fees are received for administrative expenses and for assuming certain mortality, distribution and expense risks. Operations of the separate account are not included in these statutory financial statements. The assets of these accounts are carried at market value.

Separate account assets and liabilities related to Bank Owned Life Insurance and Pension Risk Transfer business are shown in the Non-indexed Guaranteed Less than or equal to 4% category. Separate account assets and liabilities related to Registered Indexed Linked Annuities are shown in the Index category. Operations of the separate account are not included in these statutory financial statements. The assets of these accounts are carried at book value as discussed in Note 1.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 2,415,283,563
b.	Transfers from Separate Accounts (Page 4, Line 10)	$ 1,333,803,216
c.	Net transfers to or (From) Separate Accounts (a) - (b)	$ 1,081,480,347

(2) The Company has no reconciling adjustments.

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) $ 1,081,480,347

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State Regulating? Iowa

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

3.2 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

3.3 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

3.4 By what department or departments? Iowa Insurance Division

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

6.1 Has the 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]

6.2 If yes, give full information

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the DIHC.

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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to theFederal Reserve Board's capital rule? Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 699 Walnut Street, Des Moines, IA 50309

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Eric Lin, SVP & Corporate Actuary, 8300 Mills Civic Parkway, West Des Moines, IA 50266

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company: See Schedule BA

12.12 Number of parcels involved: 159

12.13 Total book/adjusted carrying value: $ 1,156,760,239

12.2 If yes, provide explanation
See schedule BA joint venture, partnerships with underlying characteristics of real estate - unaffiliated

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is no, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
20.11 To directors or other officers $
20.12 To stockholders not officers $
20.13 Trustees, supreme or grand (Fraternal only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
20.21 To directors or other officers $
20.22 To stockholders not officers $
20.23 Trustees, supreme or grand (Fraternal only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
21.21 Rented from others $
21.22 Borrowed from others $
21.23 Leased from others $
21.24 Other $

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
22.21 Amount paid as losses or risk adjustment $
22.22 Amount paid as expenses $
22.23 Other amounts paid $

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes [X] No [ ]

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Refer to Note 17 for further detail.....

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $.....

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $.....

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] NA [X]

25.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$4,524,202,393
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$4,928,703,822
25.093	Total payable for securities lending reported on the liability page	$4,524,203,000

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$5,893,475,941
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale – excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$148,275,800
26.28	On deposit with states	$3,183,992
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral – excluding collateral pledged to an FHLB	$598,788,222
26.31	Pledged as collateral to FHLB – including assets backing funding agreements	$4,903,230,140
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $216,985,410

29. 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 [ ]

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

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

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Name of Firm or Individual	2 Affiliation
Sammons Financial Group Asset Management, LLC	A
Guggenheim Partners Investment Management, LLC	U
Milliman Financial Risk Management, LLC	U
Athene Asset Management, L.P.	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U
Neuberger Berman Investment Advisers, LLC	U
Blackstone Real Estate Special Situations Advisors	U
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
26 North Partners, LP	U

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 [ ] NA [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No [ ] NA [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
137432	Guggenheim Partners Investment Management, LLC	Securities Exchange Commissions	DS
321109	Sammons Financial Group Asset Management	Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	Securities Exchange Commissions	DS
143161	Athene Asset Management, L.P.	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	Securities Exchange Commissions	DS
107105	Blackrock Financial Mangement Inc., CRD	Securities Exchange Commissions	DS
124687	Neuberger Berman Investment Advisers, LLC	Securities Exchange Commissions	DS
146043	Blackstone Real Estate Special Situations Advisors	Securities Exchange Commissions	DS
107738	Goldman Sachs Asset Management LP	Securities Exchange Commissions	DS
120934	Blackstone Asset Based Finance Advisors LP	Securities Exchange Commissions	DS
146629	KKR Credit Advisors (US) LLC	Securities Exchange Commissions	DS
141772	Ellington Global Asset Management, LLC	Securities Exchange Commissions	DS
322923	26 North Partners, LP	Securities Exchange Commissions	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [X] No [ ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001 000000-00-0	Agents Deferred Comp Rabbi Trust	130,819,946
30.2999 TOTAL		130,819,946

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Fidelity Investments	Various	130,819,946	12/31/2025

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	36,816,429,127	33,154,784,045	(3,661,645,082)
31.2 Asset-Backed Securities	21,712,355,167	21,037,840,725	(674,514,442)
31.3 Preferred Stocks	665,185,040	608,903,660	(56,281,380)
31.4 Totals	59,193,969,334	54,801,528,430	(4,392,440,904)

31.5 Describe the sources or methods utilized in determining the fair values:
Third party pricing services, independent broker quotes and pricing models

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
An internal pricing validation is performed quarterly

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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. Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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?

35. 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]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a -37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] NA [ ]

38.1 Does the reporting entity directly hold cryptocurrencies? Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported? .....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 3,724,684

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
	$
	$
	$

41.1 Amount of payments for legal expenses, if any? $ 12,581,219

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Alston & Bird	$ 5,476,729

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 130,017

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	$ 80,003
	$
	$

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. ..... $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding: .....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$	$
2.2	Premium Denominator	$ 2,815,483,381	$ 6,393,790,723
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator	$	$
2.5	Reserve Denominator	$ 43,373,055,555	$ 45,483,490,489
2.6	Reserve Ratio (2.4/2.5)		

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $

3.4 State the authority under which Separate Accounts are maintained: Section 508A if the Iowa Insurance Code .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" ..... $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of the funds administered as of the reporting date. ..... $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
MNL Reinsurance Company	00000	IA	1,301,956,362	303,747,081		998,209,281
Solberg Reinsurance Company	00000	IA	436,725,059	256,717,218		180,007,842
Canal Reinsurance Company	00000	IA	490,962,981	320,160,897		170,802,083

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1	Direct Premium Written	$ 1,151,599,574
7.2	Total Incurred Claims	$ 720,854,013
7.3	Number of Covered Lives	620,430

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

8.1 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 [ ]

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:
   a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.
   b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains gains were reversed to IMR and amortized in lieu of being upon derivative termination.
   c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.
   d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

   Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

	Individual and Industrial Life	Amount at Risk
10.01	Modified Coinsurance Assumed Reserves	$
10.02	Modified Coinsurance Ceded Reserves	$

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed - Ceded) in Force	$ (53,491,134,410)
10.04	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ (60,089,025)
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.06	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$ (60,089,025)
10.08	Life Net Amount at Risk (10.03 - 10.07)	$ (53,431,045,385)

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed - Ceded) in Force	$ 4,957,012,716
10.10	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ 85,740,263
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.12	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.13	Life Reserves (10.10 + 10.11 + 10.12)	$ 85,740,263
10.14	Life Net Amount at Risk (10.09 - 10.13)	$ 4,871,272,454

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount at Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$
10.18	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount at Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 1,861,277,156
10.24	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ 57,329,845
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 57,329,845
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 1,803,947,310

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount at Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ (1,195,944,144)
10.30	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ (2,002,514)
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ (2,002,514)
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ (1,193,941,630)

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 18,413,000

11.22 Received $ 265,629,582

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [X] No [ ]

12.2 If yes, what amount pertaining to these items is included in:

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 893,927,235

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employer's liability exposures, of business originally written as workers' compensation insurance.

14.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [ ] No [ ]

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 – 99,999		
14.43	$100,000 – 249,999		
14.44	$250,000 – 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]

16. How often are meetings of the subordinate branches required to be held?

17. How are the subordinate branches represented in the supreme or governing body?

18. What is the basis of representation in the governing body?

19.1 How often are regular meetings of the governing body held?

19.2 When was the last regular meeting of the governing body held?

19.3 When and where will the next regular or special meeting of the governing body be held?

19.4 How many members of the governing body attended the last regular meeting?

19.5 How many of the same were delegates of the subordinate branches?

20. How are the expenses of the governing body defrayed?

21. When and by whom are the officers and directors elected?

22. What are the qualifications for membership?

23. What are the limiting ages for admission?

24. What is the minimum and maximum insurance that may be issued on any one life?

25. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]

26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

27.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]

27.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

28. What proportion of first and subsequent year's payments may be used for management expenses?

28.11 First Year %

28.12 Subsequent Years %

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]

29.2 If so, what amount and for what purpose? .....

30.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]

30.2 If yes, at what age does the benefit commence? .....

31.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]

31.2 If yes, when? .....

32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements. Yes [ ] No [ ]

33.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]

33.3 If yes, explain: .....

34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]

34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

36.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....
.....	.....
.....	.....
.....	.....
Total	$.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.
$000 omitted for amounts of life insurance

	1 2025	2 2024	3 2023	4 2022	5 2021
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	87,229,911	90,796,932	93,113,633	93,742,759	89,604,109
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	102,213,892	97,780,245	94,723,681	92,478,836	89,381,983
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	4,024,288	4,280,524	4,616,701	4,936,925	5,268,793
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	193,468,090	192,857,700	192,454,015	191,158,520	184,254,885
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	683,385	2,625,264	4,270,816	6,986,723	9,072,523
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	9,749,220	8,299,689	8,488,469	9,149,339	9,489,697
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	1,000	400		10,063	23,837
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	10,433,605	10,925,353	12,759,285	16,146,125	18,586,057
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	(2,463,483,831)	719,070,209	786,213,320	1,971,886,976	2,876,132,324
15. Group life (Line 20.4, Col. 3)	18,871,326	20,442,669	21,610,300	26,534,314	27,783,089
16. Individual annuities (Line 20.4, Col. 4)	3,476,003,767	4,430,086,784	3,143,408,865	1,390,939,883	1,461,856,562
17. Group annuities (Line 20.4, Col. 5)	1,784,090,716	1,224,189,375	553,566,973	604,453,323	(288,067,051)
18. Accident & Health (Line 20.4, Col. 6)	1,399	1,686	2,230	3,087	3,969
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	2,815,483,378	6,393,790,723	4,504,801,688	3,993,817,583	4,077,708,894
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	78,463,619,111	75,146,929,030	71,575,926,183	71,642,947,648	67,782,881,265
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	73,855,855,874	70,601,318,654	67,022,854,815	66,938,094,410	62,824,472,732
23. Aggregate life reserves (Page 3, Line 1)	43,079,403,291	45,218,216,308	43,750,526,911	45,320,986,445	43,928,138,213
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)	11,632	12,826	17,954	23,763	111,005
25. Deposit-type contract funds (Page 3, Line 3)	3,141,529,239	1,360,258,411	443,181,155	479,550,291.6	585,758,726
26. Asset valuation reserve (Page 3, Line 24.01)	947,393,729	894,782,020	734,534,736	590,240,675	689,593,259
27. Capital (Page 3, Lines 29 & 30)	2,549,439	2,549,439	2,549,439	2,549,439	2,549,439
28. Surplus (Page 3, Line 37)	5,137,363,958	4,999,845,348	4,896,043,885	5,062,695,320	5,245,892,874
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	(1,425,644,710)	1,978,076,735	(1,234,564,076)	1,448,254,213	1,218,784,476
Risk-Based Capital Analysis					
30. Total adjusted capital	6,088,630,795	5,898,281,591	5,634,146,626	5,656,301,500	5,938,727,256
31. Authorized control level risk-based capital	755,624,687	724,116,449	671,600,270	699,501,017	663,244,340
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	77.6	77.8	80.2	82.8	80.6
33. Stocks (Lines 2.1 and 2.2)	5.9	4.4	3.1	3.3	4.3
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	5.2	5.5	5.6	5.6	5.6
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.2
36. Cash, cash equivalents and short-term investments (Line 5)	1.9	3.8	2.5	1.1	3.1
37. Contract loans (Line 6)	0.9	0.8	0.8	0.7	0.6
38. Derivatives (Page 2, Line 7)	1.2	1.0	0.9	0.9	0.8
39. Other invested assets (Line 8)	7.1	6.4	6.7	5.6	4.8
40. Receivables for securities (Line 9)	0.0	0.1	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)		0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 9+ 15, Col. 1)			328,605,430	364,770,523	399,950,282
45. Affiliated preferred stocks (Sch. D Summary, Line 22, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 28, Col. 1)	3,258,199,530	2,087,792,566	890,228,716	264,908,853	269,866,203
47. Affiliated mortgage loans on real estate					
48. All other affiliated			1,804,865,084	1,316,223,962	1,078,428,779
49. Total of above Lines 44 to 48	3,258,199,530	2,087,792,566	3,023,699,230	1,945,903,338	1,748,245,264
50. Total investment in parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2025	2 2024	3 2023	4 2022	5 2021
Total Nonadmitted and Admitted Assets					
51. Total nonadmitted assets (Page 2, Line 28, Col. 2)	319,225,503	329,369,167	382,166,996	357,149,387	213,106,345
52. Total admitted assets (Page 2, Line 28, Col. 3)	88,238,408,385	82,713,372,763	78,231,378,894	77,812,987,877	74,313,640,100
Investment Data					
53. Net investment income (Exhibit of Net Investment Income)	3,262,784,191	3,312,930,369	2,340,965,093	2,188,895,552	3,450,756,219
54. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(114,018,880)	(16,328,508)	(282,079,505)	(32,478,413)	(28,783,413)
55. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(55,784,852)	41,947,481	79,993,502	(286,337,455)	(35,536,456)
56. Total of above Lines 53, 54 and 55	3,092,980,458	3,338,549,342	2,138,879,090	1,870,079,685	3,386,436,350
Benefits and Reserve Increase (Page 6)					
57. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	5,224,328,602	5,943,012,761	6,669,304,082	3,107,596,996	3,237,870,436
58. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	92,902	(12,990)	(27,482)	6,423	(15,821)
59. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(3,180,836,333)	(157,430,338)	(327,962,544)	1,478,406,932	2,675,276,517
60. Increase in A & H reserves (Line 19, Col. 6)	(1,194)	(5,128)	(5,809)	(87,242)	38,851
61. Dividends to policyholders and refunds to members (Line 30, Col. 1)	569,971	598,566	616,086	643,908	654,144
Operating Percentages					
62. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	12.2	7.7	11.6	8.5	10.3
63. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	4.1	4.3	4.7	4.1	3.9
64. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	6,542.3	(1,074.9)	(1,493.1)	(2,618.0)	580.2
65. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
66. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
67. Incurred losses on prior years' claims-comprehensive group health(Sch. H, Part 3, Line 3.1, Col. 3)					XXX
68. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)					XXX
69. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	10,632	11,826	16,954	22,763	XXX
70. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	77,024	165,418	271,714	434,844	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71. Individual industrial life (Page 6.1, Col. 2)					
72. Individual whole life (Page 6.1, Col. 3)	1,275,185	1,354,865	(4,168,271)	(7,675,863)	(5,210,039)
73. Individual term life (Page 6.1, Col. 4)	38,743,921	38,894,919	27,929,572	13,145,451	18,147,928
74. Individual indexed life (Page 6.1, Col. 5)	128,946,154	147,039,510	137,678,238	88,806,052	134,953,519
75. Individual universal life (Page 6.1, Col. 6)	35,452,534	23,513,163	16,881,482	(11,739,200)	(4,364,328)
76. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	50,929,485	154,967,197	21,449,523	38,174,509	109,363,340
77. Individual variable life (Page 6.1, Col. 8)					
78. Individual variable universal life (Page 6.1, Col. 9)	5,388,074	10,862,581	12,115,768	7,057,845	20,328,768
79. Individual credit life (Page 6.1, Col. 10)					
80. Individual other life (Page 6.1, Col. 11)	721,732	879,237	(733,523)	(1,438,762)	1,076,216
81. Individual YRT mortality risk only (Page 6.1, Col. 12)					
82. Group whole life (Page 6.2, Col. 2)	58,440	(73,309)	170	(322,177)	14,492
83. Group term life (Page 6.2, Col. 3)	2,703,141	3,880,252	2,803,178	1,338,251	1,493,637
84. Group universal life (Page 6.2, Col.4)	927,046	(188,808)	(648,845)	741,664	1,476,485
85. Group variable life (Page 6.2, Col. 5)					
86. Group variable universal life (Page 6.2, Col. 6)	(49,137)	504,384	864,697	186,019	(105,185)
87. Group credit life (Page 6.2, Col. 7)					
88. Group other life (Page 6.2, Col. 8)	3,050,103	4,789,963	1,104,290	179,171	3,212,658
89. Group YRT mortality risk only (Page 6.2, Col. 9)					
90. Individual deferred fixed annuities (Page 6.3, Col. 2)	19,034,547	14,660,875	38,560,522	63,404,395	144,954,688
91. Individual deferred indexed annuities (Page 6.3, Col. 3)	183,356,392	310,605,506	301,717,919	359,208,054	454,728,760
92. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(21,178,479)				
93. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	2,999,346	8,084,752	22,873,807	(9,793,908)	10,073,646
94. Individual life contingent payout(immediate and annuitization)(Page 6.3, Col. 6)	3,691,350	5,059,301	6,450,090	4,962,922	5,111,781
95. Individual other annuities (Page 6.3, Col. 7)	10,840,620	(5,708,057)	1,100,395	612,332	1,458,923
96. Group deferred fixed annuities (Page 6.4, Col. 2)	862,991	641,626	675,543	4,284,019	11,866,176
97. Group deferred indexed annuities (Page 6.4, Col. 3)	(1,210,402)	3,426,872	2,593,876	17,138,139	80,152,559
98. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(1,449,804)	11,895,706	2,467,724	(1,720,173)	254,383
100. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
101. Group other annuities (Page 6.4, Col. 7)	(68,095,287)	7,735,542	9,837,461	(20,068,733)	(3,591,270)
102. A & H-comprehensive individual (Page 6.5, Col. 2)					
103. A & H-comprehensive group (Page 6.5, Col. 3)					
104. A & H-Medicare supplement (Page 6.5, Col. 4)					
105. A & H-vision only (Page 6.5, Col. 5)					
106. A & H-dental only (Page 6.5, Col. 6)					
107. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110. A & H-credit (Page 6.5, Col. 10)					
111. A & H-disability income (Page 6.5, Col. 11)					
112. A & H-long-term care (Page 6.5, Col. 12)					
113. A & H-other (Page 6.5, Col. 13)	(76,550)	18,530	33,842	67,644	(16,949)
114. Aggregate of all other lines of business (Page 6, Col. 8)					
115. Fraternal (Page 6, Col. 7)					
116. Total (Page 6, Col. 1)	396,921,403	742,844,605	601,587,458	546,547,652	985,380,187

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3—Accounting Changes and Correction of Errors*? Yes [ ] No [ ]

If no, please explain

LIFE INSURANCE (STATE PAGE) [b]

DIRECT BUSINESS IN THE STATE OF Grand Aliens DURING THE YEAR 2025

NAIC Group Code 00431 NAIC Company Code 66044

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	1,056,629		957		14,857		15,814	17,355	434	49,613	392	67,794
3. Term	841,902							848,000		4,520	7,973	860,492
4. Indexed	873,707									319,489		319,489
5. Universal	343,143							1,177,299		345,343	4,588	1,527,230
6. Universal with secondary guarantees	269,957							77,991		161,546		239,537
7. Variable												
8. Variable universal	154,742									187,149		187,149
9. Credit												
10. Other	24,061									66,879		66,879
11. Total individual life	3,564,141		957		14,857		15,814	2,120,645	434	1,134,539	12,953	3,268,571
Group Life												
12. Whole												
13. Term	3,295											
14. Universal	11,350											
15. Variable												
16. Variable universal												
17. Credit												
18. Other	1,518											
19. Total group life	16,164											
Individual Annuities												
20. Fixed								206		993,135	70,889	1,064,231
21. Indexed	5,200							127,288		942,799		1,070,087
22. Variable with guarantees												
23. Variable without guarantees										65,557		65,557
24. Life contingent payout												
25. Other								1,300				1,300
26. Total individual annuities	5,200							128,794		2,001,492	70,889	2,201,175
Group Annuities												
27. Fixed										312		312
28. Indexed								50,616		318,040		368,656
29. Variable with guarantees												
30. Variable without guarantees										150		150
31. Life contingent payout												
32. Other								(4,496)				(4,496)
33. Total group annuities								46,119		318,502		364,622
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e, f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	(f)							XXX	XXX	XXX		
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	(f)							XXX	XXX	XXX		
46. Total accident and health								XXX	XXX	XXX		
47. Total	3,585,505 (c)		957		14,857		15,814	2,295,559	434	3,454,533	83,842	5,834,368

LIFE INSURANCE (STATE PAGE) (Continued) [b]

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year[b]	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
Individual Life															
1. Industrial															
2. Whole	(41,557)	2	17,789					2	17,789	5,000	53	4,915,131	(315)	(24,794,428)	874	105,600,098
3. Term	700,000	2	848,000					2	848,000	250,000	9	5,250,000	(39)	(3,156,719)	732	323,926,120
4. Indexed										12,500	11	2,543,807	22	5,032,067	319	101,937,407
5. Universal	516,007	10	1,177,299					10	1,177,299	50,000			199	19,797,303	423	69,128,199
6. Universal with secondary guarantees	52,991	2	77,991					2	77,991				(142)	(18,620,065)	110	25,851,155
7. Variable																
8. Variable universal													(8)	(4,190,385)	66	27,784,184
9. Credit																
10. Other										56,705			(12)	(479,977)	51	2,601,152
11. Total individual life	1,227,441	16	2,121,079					16	2,121,079	374,205	73	12,708,938	(295)	(26,412,205)	2,575	656,828,315
Group Life																
12. Whole																
13. Term													1	354,000	5	2,284,000
14. Universal													(3)	(202,900)	4	749,214
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other														892	2	1,182,647
19. Total group life													(2)	151,993	11	4,215,861
Individual Annuities																
20. Fixed	206	1	206					1	206				(12)		73	
21. Indexed	305,874	3	127,288					3	127,288	417,284						
22. Variable with guarantees																
23. Variable without guarantees	40,888									40,888						
24. Life contingent payout																
25. Other	1,300		1,300						1,300							
26. Total individual annuities	348,268	4	128,794					4	128,794	458,171			(12)		73	
Group Annuities																
27. Fixed																
28. Indexed	50,616	1	50,616					1	50,616							
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other	(4,496)		(4,496)						(4,496)							
33. Total group annuities	46,119	1	46,119					1	46,119							
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total accident and health		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. Total	1,621,828	21	2,295,993					21	2,295,993	832,377	73	12,708,938	(309)	(26,260,212)	2,659	661,044,176

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ ..... .

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount: $ ..... .

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ ..... Total: $ ..... .

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ..... .

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ ..... ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ ..... ; Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ ..... ; Long-term Care $ ..... ; Other Health $ .....

LIFE INSURANCE (STATE PAGE) [b]

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2025

NAIC Group Code 00431

NAIC Company Code 66044

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	34,881,957		134,432	6,510	497,162		638,103	7,664,295	243,529	6,040,555	292,228	14,240,607
3. Term	222,658,176							148,792,630		(6,153)	1,069,624	149,856,102
4. Indexed	602,916,344							91,937,718		253,297,580	12,418	345,247,715
5. Universal	150,887,407							275,173,968	137,969	572,657,688	992,238	848,961,863
6. Universal with secondary guarantees	113,850,006							115,830,467		5,244,041	14,773	121,089,281
7. Variable												
8. Variable universal	24,670,555							33,973,814	280	28,785,659	98,808	62,858,561
9. Credit												
10. Other	5,299,270							17,554,731	90,033	9,392,510	51,764	27,089,037
11. Total individual life	1,155,163,715		134,432	6,510	497,162		638,103	690,927,624	471,811	875,411,880	2,531,852	1,569,343,167
Group Life												
12. Whole	1,224											
13. Term	5,680,328							4,695,999		(86)	11,352	4,707,265
14. Universal	8,077,822							13,442,439		788,332	67,410	14,298,181
15. Variable												
16. Variable universal	877,529							1,719,038		473,120	317	2,192,476
17. Credit												
18. Other	4,155,391							1,163,643		9,288,355		10,451,998
19. Total group life	18,792,294							21,021,119		10,549,721	79,079	31,649,920
Individual Annuities												
20. Fixed	2,060,172,412							195,927,819		1,215,612,851	79,403,263	1,490,943,932
21. Indexed	3,926,497,588							366,946,516		2,709,002,300	31,297	3,075,980,113
22. Variable with guarantees												
23. Variable without guarantees	939,778,082							125,762,206		279,978,791	225,496	405,966,493
24. Life contingent payout												
25. Other	7,579,423							18,041,298		(283,136)	131,507	17,889,668
26. Total individual annuities	6,934,027,505							706,677,839		4,204,310,806	79,791,562	4,990,780,207
Group Annuities												
27. Fixed	182,100							12,515,596		30,119,244		42,634,840
28. Indexed	6,008,393							92,835,283		390,358,393	3,519	483,197,195
29. Variable with guarantees												
30. Variable without guarantees	2,810,006							2,324,547		12,874,889	20,561	15,219,997
31. Life contingent payout												
32. Other	1,777,002,150							277,311,085			7,241	277,318,326
33. Total group annuities	1,786,002,650							384,986,511		433,352,526	31,321	818,370,359
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e, f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	(f)							XXX	XXX	XXX		
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	11,119 (f)							XXX	XXX	XXX	107,801	107,801
46. Total accident and health	11,119							XXX	XXX	XXX	107,801	107,801
47. Total	9,893,997,283 (c)		134,432	6,510	497,162		638,103	1,803,613,093	471,811	5,523,624,933	82,541,616	7,410,251,453

LIFE INSURANCE (STATE PAGE) (Continued) [b]

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year[b]	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
Individual Life															
1. Industrial															
2. Whole	8,450,214	824	7,907,824					824	7,907,824	2,960,012	2,301	373,829,750	(2,643)	(289,022,504)	51,940	3,610,547,451
3. Term	152,619,339	732	148,792,630					732	148,792,630	32,401,146	9,086	6,836,224,227	(12,069)	(5,222,681,051)	189,772	98,146,949,469
4. Indexed	99,814,521	326	91,692,588	2	245,130			328	91,937,718	25,075,863	8,364	3,104,340,462	(4,627)	(1,737,880,037)	121,154	41,544,540,946
5. Universal	285,839,827	2,741	275,311,938					2,741	275,311,938	53,691,074	227	106,070,471	(9,728)	(1,901,641,667)	158,566	32,096,593,334
6. Universal with secondary guarantees	122,165,790	873	115,830,467					873	115,830,467	31,371,879	111	12,010,756	(1,606)	(219,290,380)	57,940	8,600,990,549
7. Variable															
8. Variable universal	36,568,824	133	33,974,094					133	33,974,094	5,140,961	1	129,671	(705)	(167,018,733)	15,583	4,697,634,077
9. Credit															
10. Other	16,622,939	466	17,644,764					466	17,644,764	3,837,708			(1,016)	(28,380,907)	25,059	746,271,738
11. Total individual life	722,081,454	6,095	691,154,306	2	245,130			6,097	691,399,435	154,478,641	20,090	10,432,605,337	(32,394)	(9,565,915,279)	620,014	189,443,527,563
Group Life															
12. Whole	(10,000)	1						1					(67)	(496,370)	57	70,130
13. Term	4,666,000	21	4,695,999					21	4,695,999	715,000	1	1,000,000	(460)	(192,521,993)	5,427	2,351,798,050
14. Universal	12,571,752	73	13,442,439					73	13,442,439	1,431,962			(183)	(23,136,507)	5,774	994,615,818
15. Variable															
16. Variable universal	1,719,038	4	1,719,038					4	1,719,038				(15)	(2,874,378)	416	171,173,796
17. Credit																(a)
18. Other	1,539,416	6	1,163,643					6	1,163,643	856,273			(70)	(38,206,678)	1,713	506,629,794
19. Total group life	20,486,206	105	21,021,119					105	21,021,119	3,003,235	1	1,000,000	(795)	(257,235,926)	13,387	4,024,287,588
Individual Annuities															
20. Fixed	208,943,642	1,526	195,927,819					1,526	195,927,819	66,483,485	9,497		(7,341)		57,511	
21. Indexed	380,904,203	3,309	366,946,516					3,309	366,946,516	111,047,540	21,907		(24,517)		231,777	
22. Variable with guarantees											3,843		(49)		6,639	
23. Variable without guarantees	125,745,859	450	125,762,206					450	125,762,206	1,449,926	897		(1,414)		12,527	
24. Life contingent payout																
25. Other	18,041,298	2	18,041,298					2	18,041,298							
26. Total individual annuities	733,635,002	5,287	706,677,839					5,287	706,677,839	178,980,951	36,144		(33,321)		308,454	
Group Annuities															
27. Fixed	13,725,786	183	12,515,596					183	12,515,596	5,928,906	1		(532)		3,193	
28. Indexed	90,439,386	1,396	92,835,283					1,396	92,835,283	31,531,004			(5,813)		41,647	
29. Variable with guarantees																
30. Variable without guarantees	2,349,810	32	2,324,547					32	2,324,547	314,669			(136)		1,091	
31. Life contingent payout																
32. Other	277,311,085		277,311,085						277,311,085							
33. Total group annuities	383,826,067	1,611	384,986,511					1,611	384,986,511	37,774,580	1		(6,481)		45,931	
Accident and Health															
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(22)	(19,569)	151	62,426
46. Total accident and health		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(22)	(19,569)	151	62,426
47. Total	1,860,028,729	13,098	1,803,839,774	2	245,130			13,100	1,804,084,904	374,237,407	56,236	10,433,605,337	(73,013)	(9,823,170,775)	987,937	193,467,877,577

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ....., current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ....., current year $ ..... .

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount: $ ..... .

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....10,555,639 Group: $ .....1,787,357,336 Total: $ .....1,797,912,975 .

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products..... and number of persons insured under indemnity only products ..... .

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ..... .

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $..... ; Medicare Supplement $..... ; Vision Only $ ..... ; Dental Only $..... ; Federal Employees Health Benefits Plan $..... ; Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ ..... ; Long-term Care $ ..... ; Other Health $ 11,963

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			632,321	188,577,177			45	14,135	4,280,524	192,857,700
2. Issued during year			20,090	10,432,605				1	1,000	10,433,605
3. Reinsurance assumed										
4. Revived during year			182	78,377				9	2,905	81,282
5. Increased during year (net)			166							
6. Subtotals, Lines 2 to 5			20,438	10,510,982				10	3,905	10,514,887
7. Additions by dividends during year	XXX		XXX	629	XXX		XXX	XXX		629
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			652,759	199,088,788			45	14,145	4,284,429	203,373,216
Deductions during year:										
10. Death			5,818	697,580			XXX	115	20,652	718,232
11. Maturity			241	6,443			XXX			6,443
12. Disability							XXX			
13. Expiry			484	33,418					140	33,558
14. Surrender			15,839	5,458,261				249	77,742	5,536,003
15. Lapse			8,836	2,365,822				361	119,264	2,485,086
16. Conversion			1,524	657,720			XXX	XXX	XXX	657,720
17. Decreased (net)				425,741				78	42,343	468,084
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			32,742	9,644,985				803	260,141	9,905,126
21. In force end of year (b) (Line 9 minus Line 20)			620,017	189,443,803			45	13,342	4,024,288	193,468,090
22. Reinsurance ceded end of year	XXX		XXX	133,565,980	XXX		XXX	XXX	1,393,593	134,959,573
23. Line 21 minus Line 22	XXX		XXX	55,877,823	XXX	(a)	XXX	XXX	2,630,695	58,508,517
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $; Individual $

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount $,

Additional accidental death benefits included in life certificates were in amount $. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	15,354
25. Other paid-up insurance			21,848	319,289
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			736	8,908
28. Term policies-other	16,731	9,747,677	5,261,181	100,643,802
29. Other term insurance-decreasing	XXX	1	XXX	17,190
30. Other term insurance	XXX	1,543	XXX	1,408,649
31. Totals, (Lines 27 to 30)	16,731	9,749,221	5,261,917	102,078,549
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	938,051	135,346
34. Totals, whole life and endowment	3,359	683,385	(5,579,951)	87,229,911
35. Totals (Lines 31 to 34)	20,090	10,432,606	620,017	189,443,806

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	10,432,605		189,404,096	39,710
38. Credit life (group and individual)				
39. Group	1,000		4,024,288	
40. Totals (Lines 36 to 39)	10,433,605		193,428,384	39,710

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	13,342	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group permanent insurance included in Line 21			6,990	1,340,310

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	437,729

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders included above.
47.1 Actual computed value
47.2 Actual computed value

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of premium			68,522	7,844,731			1	5
49. Disability income			9,885	46,328				
50. Extended benefits			XXX	XXX				
51. Other								
52. Total		(a)	78,407	(a) 7,891,059		(a)	1	(a) 5

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	3,309	4,969		
2. Issued during year	126	541		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	3,435	5,510		
Deductions during year:				
6. Decreased (net)	181	805		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	181	805		
9. In force end of year (line 5 minus line 8)	3,254	4,705		
10. Amount on deposit		[a] 23,667,810		[a]
11. Income now payable	3,254	4,160		
12. Amount of income payable	[a] 16,968,056	[a] 56,791,386	[a]	[a]

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	1,975	305,637	48	80,531
2. Issued during year	92	36,122		13,451
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	2,067	341,759	48	93,982
Deductions during year:				
6. Decreased (net)	231	33,318		5,964
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	231	33,318		5,964
9. In force end of year (line 5 minus line 8)	1,836	308,441	48	88,018
Income now payable:				
10. Amount of income payable	[a] 22,740,715	XXX	XXX	[a] 70,446
Deferred fully paid:				
11. Account balance	XXX	[a] 9,425,276,476	XXX	[a] 513,040,624
Deferred not fully paid:				
12. Account balance	XXX	[a] 34,581,021,719	XXX	[a] 2,847,376,093

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year					173	12,092
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	173	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	22	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	22	XXX
10. In force end of year (line 5 minus line 9)		[a]		[a]	151	[a] 11,514

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	1,412	2,055
2. Issued during year	8	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	1,420	2,055
Deductions during year:		
6. Decreased (net)	143	141
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	143	141
9. In force end of year (line 5 minus line 8)	1,277	1,914
10. Amount of account balance	[a] 2,883,006,601	[a] 9,288,796

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	(288,313,526)
2. Current year's realized pre-tax capital gains/(losses) of $ (168,921,040) transferred into the reserve net of taxes of $ (35,473,418)	(133,447,622)
3. Adjustment for current year's liability gains/(losses) released from the reserve	32,708,831
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(389,052,317)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(19,398,834)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(369,653,483)

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2025	(13,506,577)	(9,390,858)	3,498,601	(19,398,834)
2. 2026	(12,068,839)	(9,609,353)	6,373,667	(15,304,526)
3. 2027	(12,219,186)	(7,940,343)	5,130,167	(15,029,362)
4. 2028	(11,731,285)	(7,549,357)	3,882,872	(15,397,771)
5. 2029	(13,100,720)	(7,068,295)	2,591,705	(17,577,310)
6. 2030	(14,625,956)	(6,621,999)	1,193,996	(20,053,959)
7. 2031	(14,979,506)	(6,493,535)	515,737	(20,957,303)
8. 2032	(14,813,419)	(6,582,764)	566,825	(20,829,358)
9. 2033	(14,969,552)	(6,620,028)	621,901	(20,967,679)
10. 2034	(15,072,657)	(6,768,857)	687,722	(21,153,792)
11. 2035	(15,309,686)	(6,895,291)	756,491	(21,448,486)
12. 2036	(14,937,132)	(6,744,377)	766,691	(20,914,817)
13. 2037	(14,674,011)	(6,361,653)	725,681	(20,309,983)
14. 2038	(13,760,930)	(6,000,194)	681,492	(19,079,632)
15. 2039	(12,585,645)	(5,596,754)	636,381	(17,546,018)
16. 2040	(11,486,905)	(5,130,031)	584,274	(16,032,662)
17. 2041	(10,265,357)	(4,573,760)	537,676	(14,301,442)
18. 2042	(8,656,504)	(3,962,441)	500,511	(12,118,435)
19. 2043	(7,046,642)	(3,308,556)	460,452	(9,894,746)
20. 2044	(5,720,003)	(2,618,406)	420,327	(7,918,082)
21. 2045	(5,095,696)	(1,885,689)	377,308	(6,604,077)
22. 2046	(5,376,639)	(1,391,642)	327,111	(6,441,170)
23. 2047	(5,523,926)	(1,183,962)	271,513	(6,436,375)
24. 2048	(5,487,662)	(964,849)	214,203	(6,238,308)
25. 2049	(5,065,351)	(739,434)	154,064	(5,650,721)
26. 2050	(4,186,546)	(496,285)	89,386	(4,593,445)
27. 2051	(3,040,756)	(331,546)	49,641	(3,322,661)
28. 2052	(1,902,775)	(262,950)	39,371	(2,126,354)
29. 2053	(866,253)	(194,355)	29,100	(1,031,508)
30. 2054	(237,406)	(120,043)	17,974	(339,475)
31. 2055 and Later		(40,014)	5,991	(34,023)
32. Total (Lines 1 to 31)	(288,313,526)	(133,447,622)	32,708,831	(389,052,317)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, prior year	472,452,948	33,268,529	505,721,477	19,807,803	369,252,741	389,060,544	894,782,020
2. Realized capital gains/(losses) net of taxes-General Account	(44,218,685)	(51,882,243)	(96,100,927)	(102,785)	(1,455,741)	(1,558,525)	(97,659,453)
3. Realized capital gains/(losses) net of taxes-Separate Accounts	40,975		40,975				40,975
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	(4,362,301)	(1,698,367)	(6,060,669)	1,993		1,993	(6,058,676)
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts	(114,969)		(114,969)				(114,969)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	109,649,737	16,632,875	126,282,612		2,171,422	2,171,422	128,454,034
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	533,447,705	(3,679,206)	529,768,499	19,707,010	369,968,422	389,675,433	919,443,931
9. Maximum reserve	537,226,056	62,737,782	599,963,838	57,636,859	645,457,499	703,094,358	1,303,058,196
10. Reserve objective	314,042,731	46,393,221	360,435,953	57,103,066	641,653,899	698,756,965	1,059,192,918
11. 20% of (Line 10 - Line 8)	(43,880,995)	10,014,486	(33,866,509)	7,479,211	54,337,095	61,816,306	27,949,797
12. Balance before transfers (Lines 8 + 11)	489,566,710	6,335,279	495,901,989	27,186,222	424,305,518	451,491,739	947,393,729
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	489,566,710	6,335,279	495,901,989	27,186,222	424,305,518	451,491,739	947,393,729

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt obligations	3,794,760,460	XXX	XXX	3,794,760,460						
2.1	1	NAIC Designation Category 1.A	11,389,840,212	XXX	XXX	11,389,840,212	0.0002	2,277,968	0.0007	7,972,888	0.0013	14,806,792
2.2	1	NAIC Designation Category 1.B	4,278,469,850	XXX	XXX	4,278,469,850	0.0004	1,711,388	0.0011	4,706,317	0.0023	9,840,481
2.3	1	NAIC Designation Category 1.C	3,379,463,275	XXX	XXX	3,379,463,275	0.0006	2,027,678	0.0018	6,083,034	0.0035	11,828,121
2.4	1	NAIC Designation Category 1.D	3,028,683,914	XXX	XXX	3,028,683,914	0.0007	2,120,079	0.0022	6,663,105	0.0044	13,326,209
2.5	1	NAIC Designation Category 1.E	3,379,036,310	XXX	XXX	3,379,036,310	0.0009	3,041,133	0.0027	9,123,398	0.0055	18,584,700
2.6	1	NAIC Designation Category 1.F	5,038,474,697	XXX	XXX	5,038,474,697	0.0011	5,542,322	0.0034	17,130,814	0.0068	34,261,628
2.7	1	NAIC Designation Category 1.G	6,250,673,095	XXX	XXX	6,250,673,095	0.0014	8,750,942	0.0042	26,252,827	0.0085	53,130,721
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	36,744,641,352	XXX	XXX	36,744,641,352		25,471,510		77,932,382		155,778,653
3.1	2	NAIC Designation Category 2.A	7,064,742,766	XXX	XXX	7,064,742,766	0.0021	14,835,960	0.0063	44,507,879	0.0105	74,179,799
3.2	2	NAIC Designation Category 2.B	9,816,908,121	XXX	XXX	9,816,908,121	0.0025	24,542,270	0.0076	74,608,502	0.0127	124,674,733
3.3	2	NAIC Designation Category 2.C	4,160,562,575	XXX	XXX	4,160,562,575	0.0036	14,978,025	0.0108	44,934,076	0.0180	74,890,126
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	21,042,213,461	XXX	XXX	21,042,213,461		54,356,255		164,050,457		273,744,659
4.1	3	NAIC Designation Category 3.A	438,650,902	XXX	XXX	438,650,902	0.0069	3,026,691	0.0183	8,027,312	0.0262	11,492,654
4.2	3	NAIC Designation Category 3.B	360,557,197	XXX	XXX	360,557,197	0.0099	3,569,516	0.0264	9,518,710	0.0377	13,593,006
4.3	3	NAIC Designation Category 3.C	401,117,759	XXX	XXX	401,117,759	0.0131	5,254,643	0.0350	14,039,122	0.0500	20,055,888
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,200,325,858	XXX	XXX	1,200,325,858		11,850,850		31,585,143		45,141,548
5.1	4	NAIC Designation Category 4.A	116,131,842	XXX	XXX	116,131,842	0.0184	2,136,826	0.0430	4,993,669	0.0615	7,142,108
5.2	4	NAIC Designation Category 4.B	132,091,652	XXX	XXX	132,091,652	0.0238	3,143,781	0.0555	7,331,087	0.0793	10,474,868
5.3	4	NAIC Designation Category 4.C	67,872,557	XXX	XXX	67,872,557	0.0310	2,104,049	0.0724	4,913,973	0.1034	7,018,022
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	316,096,051	XXX	XXX	316,096,051		7,384,656		17,238,729		24,634,999
6.1	5	NAIC Designation Category 5.A	46,513,057	XXX	XXX	46,513,057	0.0472	2,195,416	0.0846	3,935,005	0.1410	6,558,341
6.2	5	NAIC Designation Category 5.B	77,058,123	XXX	XXX	77,058,123	0.0663	5,108,954	0.1188	9,154,505	0.1980	15,257,508
6.3	5	NAIC Designation Category 5.C	9,942,242	XXX	XXX	9,942,242	0.0836	831,171	0.1498	1,489,348	0.2496	2,481,584
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	133,513,423	XXX	XXX	133,513,423		8,135,541		14,578,858		24,297,433
7	6	NAIC 6	5,935,218	XXX	XXX	5,935,218			0.2370	1,406,647	0.2370	1,406,647
8		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7)	63,237,485,824	XXX	XXX	63,237,485,824	XXX	107,198,813	XXX	306,792,216	XXX	525,003,938
		PREFERRED STOCKS										
10	1	Highest quality	73,256,412	XXX	XXX	73,256,412	0.0005	36,628	0.0016	117,210	0.0033	241,746
11	2	High quality	585,949,923	XXX	XXX	585,949,923	0.0021	1,230,495	0.0064	3,750,080	0.0106	6,211,069
12	3	Medium quality	42,350,320	XXX	XXX	42,350,320	0.0099	419,268	0.0263	1,113,813	0.0376	1,592,372
13	4	Low quality	5,342,842	XXX	XXX	5,342,842	0.0245	130,900	0.0572	305,611	0.0817	436,510
14	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or near default		XXX	XXX				0.2370		0.2370	
16		Affiliated life with AVR		XXX	XXX							
17		Total preferred stocks (Sum of Lines 10 through 16)	706,899,498	XXX	XXX	706,899,498	XXX	1,817,291	XXX	5,286,714	XXX	8,481,698

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt obligations		XXX	XXX							
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F	19,948,853	XXX	XXX	19,948,853	0.0011	21,944	0.0034	67,826	0.0068	135,652
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	19,948,853	XXX	XXX	19,948,853		21,944		67,826		135,652
20.1	2	NAIC Designation Category 2.A	29,996,959	XXX	XXX	29,996,959	0.0021	62,994	0.0063	188,981	0.0105	314,968
20.2	2	NAIC Designation Category 2.B	14,458,110	XXX	XXX	14,458,110	0.0025	36,145	0.0076	109,882	0.0127	183,618
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	44,455,069	XXX	XXX	44,455,069		99,139		298,862		498,586
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B	10,447,235	XXX	XXX	10,447,235	0.0099	103,428	0.0264	275,807	0.0377	393,861
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	10,447,235	XXX	XXX	10,447,235		103,428		275,807		393,861
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6	51,116	XXX	XXX	51,116			0.2370	12,114	0.2370	12,114
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	74,902,273	XXX	XXX	74,902,273	XXX	224,510	XXX	654,610	XXX	1,040,213
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	317,041,173	XXX	XXX	317,041,173	0.0005	158,521	0.0016	507,266	0.0033	1,046,236
27	1	Highest quality	501,203,614	XXX	XXX	501,203,614	0.0005	250,602	0.0016	801,926	0.0033	1,653,972
28	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or near default		XXX	XXX				0.2370		0.2370	
33		Total derivative instruments	818,244,787	XXX	XXX	818,244,787	XXX	409,122	XXX	1,309,192	XXX	2,700,208
34		Total (Lines 9 + 17 + 25 + 33)	64,837,532,381	XXX	XXX	64,837,532,381	XXX	109,649,737	XXX	314,042,731	XXX	537,226,056

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38		Farm mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
39		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40		Residential mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential mortgages - all other			XXX		0.0015		0.0034		0.0046	
42		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial mortgages - all other - CM1 - highest quality	1,479,983,087		XXX	1,479,983,087	0.0011	1,627,981	0.0057	8,435,904	0.0074	10,951,875
44		Commercial mortgages - all other - CM2 - high quality	2,017,943,527		XXX	2,017,943,527	0.0040	8,071,774	0.0114	23,004,556	0.0149	30,067,359
45		Commercial mortgages - all other - CM3 - medium quality	312,128,182		XXX	312,128,182	0.0069	2,153,684	0.0200	6,242,564	0.0257	8,021,694
46		Commercial mortgages - all other - CM4 - low medium quality	5,348,091		XXX	5,348,091	0.0120	64,177	0.0343	183,440	0.0428	228,898
47		Commercial mortgages - all other - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
51		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial mortgages - all other	98,234,545		XXX	98,234,545	0.0480	4,715,258	0.0868	8,526,758	0.1371	13,467,956
		In Process of Foreclosure:										
53		Farm mortgages			XXX				0.1942		0.1942	
54		Residential mortgages - insured or guaranteed			XXX				0.0046		0.0046	
55		Residential mortgages - all other			XXX				0.0149		0.0149	
56		Commercial mortgages - insured or guaranteed			XXX				0.0046		0.0046	
57		Commercial mortgages - all other			XXX				0.1942		0.1942	
58		Total Schedule B mortgages (Sum of Lines 35 through 57)	3,913,637,431		XXX	3,913,637,431	XXX	16,632,875	XXX	46,393,221	XXX	62,737,782

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	173,214,568	XXX	XXX	173,214,568			0.1580 [a]	27,367,902	0.1580 [a]	27,367,902
2		Unaffiliated private	148,229,728	XXX	XXX	148,229,728			0.1945	28,830,682	0.1945	28,830,682
3		Federal Home Loan Bank	148,275,800	XXX	XXX	148,275,800			0.0061	904,482	0.0097	1,438,275
4		Affiliated life with AVR	322,292,722	XXX	XXX	322,292,722						
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations					XXX		XXX		XXX	
6		Fixed income highest quality					XXX		XXX		XXX	
7		Fixed income high quality					XXX		XXX		XXX	
8		Fixed income medium quality					XXX		XXX		XXX	
9		Fixed income low quality					XXX		XXX		XXX	
10		Fixed income lower quality					XXX		XXX		XXX	
11		Fixed income in or near default					XXX		XXX		XXX	
12		Unaffiliated common stock public							0.1580 [a]		0.1580 [a]	
13		Unaffiliated common stock private							0.1945		0.1945	
14		Real estate	2,935,906,808			2,935,906,808	[b]		[b]		[b]	
15		Affiliated - certain other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
16		Affiliated - all other		XXX	XXX				0.1945		0.1945	
17		Total common stock (Sum of Lines 1 through 16)	3,727,919,626			3,727,919,626	XXX		XXX	57,103,066	XXX	57,636,859
		REAL ESTATE										
18		Home office property (General Account only)	94,447,701			94,447,701			0.0912	8,613,630	0.0912	8,613,630
19		Investment properties							0.0912		0.0912	
20		Properties acquired in satisfaction of debt							0.1337		0.1337	
21		Total real estate (Sum of Lines 18 through 20)	94,447,701			94,447,701	XXX		XXX	8,613,630	XXX	8,613,630
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations		XXX	XXX							
23	1	Highest quality	208,661,684	XXX	XXX	208,661,684	0.0005	104,331	0.0016	333,859	0.0033	688,584
24	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium quality	79,627,979	XXX	XXX	79,627,979	0.0099	788,317	0.0263	2,094,216	0.0376	2,994,012
26	4	Low quality	8,102,709	XXX	XXX	8,102,709	0.0245	198,516	0.0572	463,475	0.0817	661,991
27	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or near default	209,208,043	XXX	XXX	209,208,043			0.2370	49,582,306	0.2370	49,582,306
29		Total with bond characteristics (Sum of Lines 22 through 28)	505,600,415	XXX	XXX	505,600,415	XXX	1,091,164	XXX	52,473,856	XXX	53,926,893

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	654,837,787	XXX	XXX	654,837,787	0.0005	327,419	0.0016	1,047,740	0.0033	2,160,965
31	2	High quality	249,644,618	XXX	XXX	249,644,618	0.0021	524,254	0.0064	1,597,726	0.0106	2,646,233
32	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or near default		XXX	XXX				0.2370		0.2370	
36		Affiliated life with AVR		XXX	XXX							
37		Total with preferred stock characteristics (Sum of Lines 30 through 36)	904,482,405	XXX	XXX	904,482,405	XXX	851,673	XXX	2,645,466	XXX	4,807,198
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages – CM1 – highest quality			XXX		0.0011		0.0057		0.0074	
39		Mortgages – CM2 – high quality			XXX		0.0040		0.0114		0.0149	
40		Mortgages – CM3 – medium quality			XXX		0.0069		0.0200		0.0257	
41		Mortgages – CM4 – low medium quality			XXX		0.0120		0.0343		0.0428	
42		Mortgages – CM5 – low quality			XXX		0.0183		0.0486		0.0628	
43		Residential mortgages – insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44		Residential mortgages – all other		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial mortgages – insured or guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47		Residential mortgages – insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48		Residential mortgages – all other			XXX		0.0029		0.0066		0.0103	
49		Commercial mortgages – insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50		Commercial mortgages – all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51		Farm mortgages			XXX				0.1942		0.1942	
52		Residential mortgages – insured or guaranteed			XXX				0.0046		0.0046	
53		Residential mortgages – all other			XXX				0.0149		0.0149	
54		Commercial mortgages – insured or guaranteed			XXX				0.0046		0.0046	
55		Commercial mortgages – all other			XXX				0.1942		0.1942	
56		Total affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57		Unaffiliated – in good standing with covenants			XXX		(c)		(c)		(c)	
58		Unaffiliated – in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated – in good standing primarily senior			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated – in good standing all other	33,128,247		XXX	33,128,247	0.0069	228,585	0.0200	662,565	0.0257	851,396
61		Unaffiliated – overdue, not in process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated – in process of foreclosure			XXX				0.1942		0.1942	
63		Total unaffiliated (Sum of Lines 57 through 62)	33,128,247		XXX	33,128,247	XXX	228,585	XXX	662,565	XXX	851,396
64		Total with mortgage loan characteristics (Lines 56 + 63)	33,128,247		XXX	33,128,247	XXX	228,585	XXX	662,565	XXX	851,396

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public		XXX	XXX				0.1580 [a]		0.1580 [a]	
66		Unaffiliated private	2,075,895,994	XXX	XXX	2,075,895,994			0.1945	403,761,771	0.1945	403,761,771
67		Affiliated life with AVR		XXX	XXX							
68		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
69		Affiliated other - all other		XXX	XXX				0.1945		0.1945	
70		Total with common stock characteristics (Sum of Lines 65 through 69)	2,075,895,994	XXX	XXX	2,075,895,994	XXX		XXX	403,761,771	XXX	403,761,771
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (General Account only)							0.0912		0.0912	
72		Investment properties	1,177,174,197			1,177,174,197			0.0912	107,358,287	0.0912	107,358,287
73		Properties acquired in satisfaction of debt							0.1337		0.1337	
74		Total with real estate characteristics (Sum of Lines 71 through 73)	1,177,174,197			1,177,174,197	XXX		XXX	107,358,287	XXX	107,358,287
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76		Qualifying federal tax credit investments					0.0063		0.0120		0.0190	
77		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78		Other tax credit investments					0.0273		0.0600		0.0975	
79		Total tax credit investments (Sum of Lines 75 through 78)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
80		Bonds – unaffiliated	21,071,703	XXX	XXX	21,071,703			0.1580	3,329,329	0.1580	3,329,329
81		Bonds – affiliated		XXX	XXX				0.1580		0.1580	
82		Common stock – unaffiliated	165,790,406	XXX	XXX	165,790,406			0.1580	26,194,884	0.1580	26,194,884
83		Common stock – affiliated		XXX	XXX				0.1580		0.1580	
84		Preferred stock – unaffiliated	6,939,600	XXX	XXX	6,939,600			0.1580	1,096,457	0.1580	1,096,457
85		Preferred stock – affiliated		XXX	XXX				0.1580		0.1580	
86		Real estate – unaffiliated							0.1580		0.1580	
87		Real estate – affiliated							0.1580		0.1580	
88		Mortgage loans – unaffiliated		XXX	XXX				0.1580		0.1580	
89		Mortgage loans – affiliated		XXX	XXX				0.1580		0.1580	
90		Other – unaffiliated	114,772,653	XXX	XXX	114,772,653			0.1580	18,134,079	0.1580	18,134,079
91		Other – affiliated		XXX	XXX				0.1580		0.1580	
92		Total residual tranches or interests (Sum of Lines 80 through 91)	308,574,362			308,574,362	XXX		XXX	48,754,749	XXX	48,754,749
		SURPLUS NOTES AND CAPITAL NOTES										
93	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
94	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
95	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
96	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98	6	In or near default		XXX	XXX				0.2370		0.2370	
99		Total surplus notes and capital notes (Sum of Lines 93 through 98)		XXX	XXX		XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
100		NAIC 1 working capital finance investments		XXX					0.0042		0.0042	
101		NAIC 2 working capital finance investments		XXX					0.0137		0.0137	
102		Other invested assets - Schedule BA	110,022,628	XXX		110,022,628			0.1580	17,383,575	0.1580	17,383,575
103		Other short-term invested assets - Schedule DA		XXX					0.1580		0.1580	
104		Total all other (Sum of Lines 100 through 103)	110,022,628	XXX		110,022,628	XXX		XXX	17,383,575	XXX	17,383,575
105		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	5,114,878,247			5,114,878,247	XXX	2,171,422	XXX	633,040,269	XXX	636,843,869

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve (Continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 Totals								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
Disposed Death Claims - Ordinary							
1508155426	249967	CT	2024	150,000	1,805		Denied-Misrepresentation
1508159127	272948	DC	2025	100,000	3,066		Denied-Misrepresentation
0199999 - Disposed Death Claims - Ordinary				250,000	4,870		XXX
Subtotals - Disposed Death Claims - Credit							
Disposed Death Claims - Group							
Disposed Death Claims - Industrial							
0599999 - Subtotals - Disposed - Death Claims				250,000	4,870		XXX
Additional Accidental Death Benefits - Ordinary							
Additional Accidental Death Benefits - Credit							
Additional Accidental Death Benefits - Group							
Additional Accidental Death Benefits - Industrial							
Disability Benefits Claims - Ordinary							
Disability Benefits Claims - Credit							
Disability Benefits Claims - Group							
Disability Benefits Claims - Industrial							
Matured Endowments Claims - Ordinary							
Matured Endowments Claims - Credit							
Matured Endowments Claims - Group							
Matured Endowments Claims - Industrial							
Annuities With Life Contingencies Claims - Ordinary							
Annuities With Life Contingencies Claims - Credit							
Annuities With Life Contingencies Claims - Group							
Annuities With Life Contingencies Claims - Industrial							
2699999 - Subtotals - Claims Disposed of During Current Year				250,000	4,870		XXX
Resisted Death Claims - Ordinary							
Resisted Death Claims - Credit							
Resisted Death Claims - Group							
Resisted Death Claims - Industrial							
Resisted Additional Accidental Death Benefits - Ordinary							
Resisted Additional Accidental Death Benefits - Credit							
Resisted Additional Accidental Death Benefits - Group							
Resisted Additional Accidental Death Benefits - Industrial							
Resisted Disability Benefits Claims - Ordinary							
Resisted Disability Benefits Claims - Credit							
Resisted Disability Benefits Claims - Group							
Resisted Disability Benefits Claims - Industrial							
Resisted Matured Endowments Claims - Ordinary							
Resisted Matured Endowments Claims - Credit							
Resisted Matured Endowments Claims - Group							
Resisted Matured Endowments Claims - Industrial							
Resisted Annuities With Life Contingencies - Ordinary							
Resisted Annuities With Life Contingencies - Credit							
Resisted Annuities With Life Contingencies - Group							
Resisted Annuities With Life Contingencies - Industrial							
5399999 Totals				250,000	4,870		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	1,402	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	1,402	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	91,709	6,542.3												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	91,709	6,542.3												
6.	Increase in contract reserves														
7.	Commissions (a)														
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred														
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	(90,307)	(6,442.3)												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	(90,307)	(6,442.3)												
DETAILS OF WRITE-INS															
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX		XXX		XXX	1,402	XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX	1,402	XXX
3.	Incurred claims											91,709	6,542.3
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)											91,709	6,542.3
6.	Increase in contract reserves												
7.	Commissions (a)												
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred												
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds											(90,307)	(6,442.3)
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds											(90,307)	(6,442.3)
DETAILS OF WRITE-INS													
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)												

(a) Includes $ ..... reported as “Contract, membership and other fees retained by agents.”

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year	73,830												73,830
2. Total prior year	77,024												77,024
3. Increase	(3,193)												(3,193)

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year													
1.2 On claims incurred during current year	94,902												94,902
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	10,632												10,632
2.2 On claims incurred during current year	63,198												63,198
3. Test:													
3.1 Lines 1.1 and 2.1	10,632												10,632
3.2 Claim reserves and liabilities, December 31, prior year	77,024												77,024
3.3 Line 3.1 minus Line 3.2	(66,391)												(66,391)

PART 4 - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	(1,783,099)												(1,783,099)
4. Commissions	150												150
B. Reinsurance Ceded:													
1. Premiums written	9,696												9,696
2. Premiums earned	10,562												10,562
3. Incurred claims	(1,788,576)												(1,788,576)
4. Commissions	356												356

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims												86,232	86,232
2. Beginning claim reserves and liabilities												147,193	147,193
3. Ending claim reserves and liabilities												125,624	125,624
4. Claims paid												107,801	107,801
B. Assumed Reinsurance:													
1. Incurred claims												(1,783,099)	(1,783,099)
2. Beginning claim reserves and liabilities												5,891,575	5,891,575
3. Ending claim reserves and liabilities												3,954,431	3,954,431
4. Claims paid												154,044	154,044
C. Ceded Reinsurance:													
1. Incurred claims												(1,788,576)	(1,788,576)
2. Beginning claim reserves and liabilities												5,961,744	5,961,744
3. Ending claim reserves and liabilities												4,006,225	4,006,225
4. Claims paid												166,943	166,943
D. Net:													
1. Incurred claims												91,709	91,709
2. Beginning claim reserves and liabilities												77,024	77,024
3. Ending claim reserves and liabilities												73,830	73,830
4. Claims paid												94,902	94,902
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses												91,709	91,709
2. Beginning reserves and liabilities												77,024	77,024
3. Ending reserves and liabilities												73,830	73,830
4. Paid claims and cost containment expenses												94,902	94,902

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
66974	36-2428931	10/01/2014	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL		83,941,075		2,148,235		
66974	36-2428931	12/31/2020	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL			738,250			
66974	36-2428931	07/01/2025	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL			1,313,894			
0299999 - General Account - Affiliates - U.S. - Other								83,941,075	2,052,144	2,148,235		
0399999 - General Account - Affiliates - U.S. - Total								83,941,075	2,052,144	2,148,235		
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates								83,941,075	2,052,144	2,148,235		
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
62510	42-1468417	01/01/1997	EQUITRUST LIFE INS CO	AZ	CO/I	OL	5,744,859	2,404,419	77,957			
65676	35-0472300	01/11/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	169,592	3,289	1,766			
65676	35-0472300	01/11/1977	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	108,986	1,406				
70319	36-1933760	03/13/1991	WASHINGTON NATL INS CO	IN	CO/I	OL	96,241	8,927				
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							6,119,678	2,418,042	79,723			
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							6,119,678	2,418,042	79,723			
1199999 - General Account - Total General Account							6,119,678	86,359,117	2,131,867	2,148,235		
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							6,119,678	86,359,117	2,131,867	2,148,235		
9999999 Totals							6,119,678	86,359,117	2,131,867	2,148,235		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. - Captive												
Affiliates - U.S. - Other												
Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
Non-Affiliates - U.S. Non-Affiliates												
00000	AA-9995000	12/01/1985	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				640,842		87,030
00000	AA-9995001	12/01/1985	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				199,323		60,000
60895	35-0145825	01/02/2000	AMERICAN UNITED LIFE INS CO	IN	OTH/G	OH				418,597		25,000
20281	13-1963496	10/01/1992	FEDERAL INS CO	IN	OTH/G	OH				437,228		100,000
00000	AA-1122000	01/01/2000	Lloyd's of London	GBR	OTH/G	OH				2,563		
83550	52-1548741	07/01/1994	US BUSINESS OF LONDON LIFE INS CO	MI	OTH/G	OH				19,250		
83550	52-1548741	07/01/1999	US BUSINESS OF LONDON LIFE INS CO	MI	OTH/G	OH				1,162,843		
00000	AA-9995050	01/01/1986	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH						60,000
62235	01-0278678	10/01/1996	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH				1,073,784		101,250
0899999 - Non-Affiliates - U.S. Non-Affiliates										3,954,431		433,280
Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - Non-Affiliates - Total Non-Affiliates										3,954,431		433,280
1199999 - Total U.S. (Sum of 0399999 and 0899999)										3,954,431		433,280
9999999 Totals										3,954,431		433,280

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
00000	RJ-1600408	10/01/2021	SFG BERMUDA, LTD.	BMU		31,114,002
0599999 - Life and Annuity - Affiliates - Non-U.S. - Other						31,114,002
0699999 - Life and Annuity - Affiliates - Non-U.S. - Total						31,114,002
0799999 - Life and Annuity - Affiliates - Total Affiliates						31,114,002
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
62345	47-0766667	01/01/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	18,349	691,059
80659	82-4533188	03/14/1969	US BUSINESS OF CANADA LIFE ASSUR CO	MI	201,273	2,350,582
68276	48-1024691	02/01/1983	EMPLOYERS REASSUR CORP	KS		114,015
86258	13-2572994	09/01/1981	GENERAL RE LIFE CORP	CT	74,808	68,437
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE		1,031,047
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	2,412,321	7,329,327
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	349,756	2,749,342
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	1,460,783	5,122,619
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	(253,020)	5,226,898
93572	43-1235868	07/01/1997	RGA REINS CO	MO	5,347,545	21,647,997
93572	43-1235868	01/01/2002	RGA REINS CO	MO		10,512,730
93572	43-1235868	04/01/2005	RGA REINS CO	MO		4,324,973
93572	43-1235868	09/05/2024	RGA REINS CO	MO		2,714,161
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	1,138,723	2,859,896
64688	75-6020048	06/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	87,309	222,787
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	706,904	2,097,542
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	88,249	462,656
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	314	
97071	13-3126819	10/01/2003	SCOR GLOBAL LIFE USA REINS CO	DE	2,980,894	4,338,156
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	11,045,108	71,259
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	115,906	128,839
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	4,449,324	14,810,814
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	97,832	
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates					30,322,378	88,875,133
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1440076	06/01/2000	SiriusPoint Intl Ins Corp (publ)	SWE	100,447	
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	JPN	240,605	1,007,933
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates					341,052	1,007,933
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates					30,663,430	89,883,066
1199999 - Life and Annuity - Total Life and Annuity					30,663,430	120,997,068
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
80802	38-1082080	01/01/1984	US BR SUN LIFE ASSUR CO OF CANADA	MI		3,955,431
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates						3,955,431
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates						3,955,431
2299999 - Accident and Health - Total Accident and Health						3,955,431
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					30,322,378	92,830,564
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					341,052	32,121,935

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
00000	27-4013872	12/31/2012	MIDLAND REINSURANCE COMPANY	IA	COFW/I	AXXX	341,284,800	1,301,956,362	1,221,753,112	51,528,949	4,381,913	4,820,105		959,304,162
00000	61-1583842	12/31/2011	SOLBERG REINSURANCE COMPANY	IA	COFW/I	XXXL	17,893,208,833	436,725,059	476,707,746	33,347,510				180,007,842
00000	84-3081181	09/30/2019	CANAL REINSURANCE COMPANY	IA	COFW/I	XXXL	17,652,754,935	490,962,981	467,491,507	41,444,790	45,048,439	50,053,821		170,802,083
0199999 - General Account - Authorized - Affiliates - U.S. - Captive							35,887,248,568	2,229,644,402	2,165,952,364	126,321,249	49,430,352	54,873,925		1,310,114,087
General Account - Authorized - Affiliates - U.S. - Other														
66974	36-2428931	12/31/2020	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL				602,098				
66974	36-2428931	07/01/2025	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL				1,195,279				
0299999 - General Account - Authorized - Affiliates - U.S. - Other										1,797,378				
0399999 - General Account - Authorized - Affiliates - U.S. - Total							35,887,248,568	2,229,644,402	2,165,952,364	128,118,627	49,430,352	54,873,925		1,310,114,087
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							35,887,248,568	2,229,644,402	2,165,952,364	128,118,627	49,430,352	54,873,925		1,310,114,087
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
61395	87-0115120	01/01/1989	BENEFICIAL LIFE INS CO	UT	CO/I	OL	18,109,477	14,478,739	14,252,446	(8,272)				
61395	87-0115120	01/01/1989	BENEFICIAL LIFE INS CO	UT	CO/I	XXXL	72,346	11,571	65,292					
62345	47-0766667	01/01/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	146,555,425	241,661	239,812	3,541,250				
80659	82-4533188	01/01/1977	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	31,852,410	3,121,625	3,152,143	26,094				
80659	82-4533188	01/01/1977	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	221,376,888	11,906,616	13,519,529	644,064				
80659	82-4533188	03/14/1969	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	1,620,733,619	1,638,532	2,177,011	9,585,148				
68276	48-1024691	04/01/1980	EMPLOYERS REASSUR CORP	KS	CO/I	OL		122,817	116,683	2,742				
68276	48-1024691	04/01/1980	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	124,792,578	6,271,815	6,663,447	323,775				
68276	48-1024691	09/01/1978	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	31,488,426	15,510	13,592	22,667				
68276	48-1024691	09/01/1978	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL0	90,000	5	4	948,162				
86258	13-2572994	01/01/1973	GENERAL RE LIFE CORP	CT	CO/I	OL		7,668	8,768	14,258				
86258	13-2572994	01/01/1973	GENERAL RE LIFE CORP	CT	YRT/I	OL	79,408,929	48,004	47,718	577,807				
86258	13-2572994	01/01/2024	GENERAL RE LIFE CORP	CT	YRT/I	XXXL0				3,036				
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE	CO/I	FA		39,529,952	46,219,514					
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	6,419,821,124	3,064,075	2,977,615	16,471,340				
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXL0	4,731,658,420	6,783,399	6,399,603	21,800,130				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	IA		125,035,132	121,083,223	23,720,629	31,317,376	37,580,851		79,390,833
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	FA		28,711,034	31,211,581					
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	OL	1,089,701,154	167,180,757	171,651,552	5,663,644				
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	25,252,030	2,040,811	2,171,779	32,572				
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	AXXX	168,823,757	26,602,916	28,294,455	857,293				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	18,606,140	626,667	616,441	225,115				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	165,190,368	4,851,259	5,192,608	396,729				
65676	35-0472300	08/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX				10,733				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	377,616,470	3,074,028	4,558,119	8,501,863				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL0	5,257,498	26,913	30,079	677,256				
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	OL	14,238,973	1,209,578	1,290,454	6,246				
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	48,616,748	4,135,764	4,443,394	208,615				
66346	58-0828824	01/01/1972	MUNICH AMER REASSUR CO	GA	YRT/I	OL	3,769,876,933	3,423,370	4,539,633	9,080,913				
66346	58-0828824	01/01/1972	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL0	4,336,867,128	6,557,030	6,264,067	10,109,293				
88099	75-1608507	06/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	1,192,776	17,867	17,447	61,246				
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	OL	106,496,652	10,153	1,967	1,332				
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	XXXL0			5	5,016				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	OL	11,652,948	1,353,170	1,264,661	171,492				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	AXXX	210,280	21		3,027				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	XXXL	928,449,775	16,767,004	20,968,834	4,496,303				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	OL	7,451,282,587	12,407,992	11,821,336	23,640,592				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	XXXL0	3,360,562,775	5,954,406	5,755,534	46,036,419				
93572	43-1235868	01/01/2002	RGA REINS CO	MO	COFW/I	IA		1,082,416,299	1,278,715,200	4,151,443				1,099,010,116
93572	43-1235868	04/01/2005	RGA REINS CO	MO	COFW/I	IA		426,253,355	498,000,019	1,863,505				432,349,921
93572	43-1235868	09/05/2024	RGA REINS CO	MO	CO/I	FA		2,359,534,668	619,028,045	1,709,269,550				
93572	43-1235868	07/01/2010	RGA REINS CO	MO	YRT/I	OL	2,132,348,495	1,096,296	1,036,479	10,764,284				
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	244,285	21,284	149,411	824,635				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	605,576,786	7,439,800	8,669,518	938,060				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL0	218,539,260	750,126	715,624	5,914,258				
64688	75-6020048	08/13/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	145,126,770	101,512	96,620	1,017,010				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	8,396,152	653,107	639,034	127,353				
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	808,500	25,198	23,304	18,228				
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	101,448,974	229,093	249,353	4,561,661				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	3,292,590	159,664	165,649	63,517				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	18,000	12		115				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	641,709,237	20,823,571	23,555,047	2,659,140				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	723,652,662	2,678,986	2,535,297	2,101,872				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL0	2,236,603	12,475	11,865	6,336,629				
97071	13-3126819	01/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	1,723,210	144,266	122,711	41,165				
97071	13-3126819	01/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	323,453,909	4,517,020	6,244,815	1,410,561				
97071	13-3126819	01/01/1932	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	3,232,918,828	2,339,382	2,229,151	1,080,411				
97071	13-3126819	01/01/1932	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL0	1,268,012,743	3,682,453	3,840,742	25,696,967				
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	CO/I	OL	290,000	35,472	27,057	9,612				
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL		84,634	83,760	128				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL		1,191	1,571	3,441				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	48,871,851	1,407,875	1,660,835	(78,080)				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	58,409,351	4,882,729	7,466,151	1,345,881				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	5,329,760	868,334	986,854	99,905				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	398,426	13,105	13,610	13,405				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	421,999,015	18,035,211	19,717,387	1,278,358				
82627	06-0839705	01/01/1956	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,416,122,516	4,412,894	17,456,612	25,044,252				
82627	06-0839705	01/01/1956	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL0	6,054,107,862	9,175,396	8,645,411	23,691,461				
70319	36-1933760	02/01/1983	WASHINGTON NATL INS CO	IN	YRT/I	OL	217,068	8,015	8,201	8,079				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							57,721,107,486	4,449,031,287	3,019,125,679	2,018,115,334	31,317,376	37,580,851		1,610,750,871
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							57,721,107,486	4,449,031,287	3,019,125,679	2,018,115,334	31,317,376	37,580,851		1,610,750,871
1199999 - General Account - Authorized - Total General Account Authorized							93,608,356,055	6,678,675,689	5,185,078,043	2,146,233,961	80,747,728	92,454,777		2,920,864,958
General Account - Unauthorized - Affiliates - U.S. - Captive														
General Account - Unauthorized - Affiliates - U.S. - Other														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	OL	31,564,535	22,218	17,091	50,439				
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	XXXL0	119,157,659	384,882	391,233	1,394,438				
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	VA		(67,740)	(44,000)					
00000	AA-3190982	01/01/2014	Athene Life Re Ltd	BMU	CO/I	FA							308,007,505	
00000	AA-1440076	06/01/2000	SiriusPoint Intl Ins Corp (publ)	SWE	YRT/I	OL	529,984	14,898	13,429					
00000	AA-1440076	06/01/2000	SiriusPoint Intl Ins Corp (publ)	SWE	YRT/I	XXXL0				13,984				
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	JPN	YRT/I	OL	1,142,206,872	807,940	754,999	6,666,970				
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							1,293,459,050	1,162,198	1,132,751	8,125,832			308,007,505	
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							1,293,459,050	1,162,198	1,132,751	8,125,832			308,007,505	
2299999 - General Account - Unauthorized - Total General Account Unauthorized							1,293,459,050	1,162,198	1,132,751	8,125,832			308,007,505	
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	CR-1460100	12/31/2020	New Reins Co Ltd	CHE	COFW/I	AXXX	2,333,194,561	1,182,890,109	1,077,952,200	55,821,775	95,073,387	101,411,613		851,004,810
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							2,333,194,561	1,182,890,109	1,077,952,200	55,821,775	95,073,387	101,411,613		851,004,810
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							2,333,194,561	1,182,890,109	1,077,952,200	55,821,775	95,073,387	101,411,613		851,004,810
3399999 - General Account - Total General Account Certified							2,333,194,561	1,182,890,109	1,077,952,200	55,821,775	95,073,387	101,411,613		851,004,810
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
00000	RJ-1600408	10/01/2021	SFG BERMUDA LTD	BMU	COFW/I	IA		10,008,575,777	8,566,285,356	1,720,758,725	305,664,666	347,339,150		9,497,763,470

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
00000	RJ-1600408	10/01/2021	SFG BERMUDA LTD	BMU	COFW/I	FA		1,046,384,202	1,568,926,100					1,055,106,282
3899999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other								11,054,959,980	10,135,211,456	1,720,758,725	305,664,666	347,339,150		10,552,869,752
3999999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total								11,054,959,980	10,135,211,456	1,720,758,725	305,664,666	347,339,150		10,552,869,752
4099999 - General Account - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates								11,054,959,980	10,135,211,456	1,720,758,725	305,664,666	347,339,150		10,552,869,752
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	RJ-1780078	07/01/2025	Partner Reins Europe SE	IRL	COFW/I	OL	33,886,537,203	185,436,897		192,129,032	49,299,371			106,085,903
00000	RJ-3191255	10/01/2025	Hannover Life Reassur Co of Amer (Bermud	BMU	COFW/I	OL	3,838,025,957	2,982,890,492		2,963,629,312	220,477,617			2,696,371,632
4299999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates							37,724,563,160	3,168,327,389		3,155,758,344	269,776,988			2,802,457,535
4399999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates							37,724,563,160	3,168,327,389		3,155,758,344	269,776,988			2,802,457,535
4499999 - General Account - Total General Account Reciprocal Jurisdiction							37,724,563,160	14,223,287,369	10,135,211,456	4,876,517,070	575,441,654	347,339,150		13,355,327,287
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							134,959,572,825	22,086,015,365	16,399,374,451	7,086,698,638	751,262,770	541,205,540	308,007,505	17,127,197,054
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							93,608,356,055	6,678,675,689	5,185,078,043	2,146,233,961	80,747,728	92,454,777		2,920,864,958
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							41,351,216,771	15,407,339,676	11,214,296,407	4,940,464,676	670,515,042	448,750,763	308,007,505	14,206,332,096
9999999 Totals							134,959,572,825	22,086,015,365	16,399,374,451	7,086,698,638	751,262,770	541,205,540	308,007,505	17,127,197,054

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
98205	73-1187572	01/01/1990	NATL FOUNDATION LIFE INS CO	TX	OTH/G	OH	4,037	2,886	59,122				
80802	38-1082080	01/01/1984	US BR SUN LIFE ASSUR CO OF CANADA	MI	OTH/G	OH							433,280
71404	47-0463747	04/01/1997	CONTINENTAL GEN INS CO	TX	OTH/G	OH	5,680						
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							9,717	2,886	59,122				433,280
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							9,717	2,886	59,122				433,280
1199999 - General Account - Authorized - Total General Account Authorized							9,717	2,886	59,122				433,280
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							9,717	2,886	59,122				433,280
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							9,717	2,886	59,122				433,280
9999999 Totals							9,717	2,886	59,122				433,280

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Captive														
General Account - Life and Annuity - Affiliates - U.S. - Other														
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	407,100			407,100	800,000						407,100
00000	AA-1440076	06/01/2000	SiriusPoint Intl Ins Corp (publ)	14,898			14,898	150,000						14,898
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	822,838			822,838	2,150,000						822,838
00000	AA-3190982	01/01/2014	Athene Life Re Ltd			307,124,876	307,124,876			21,934,979	307,774,295			307,124,876
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711
1199999 - General Account - Life and Annuity - Total Life and Annuity				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711
General Account - Accident and Health - Affiliates - U.S. - Captive														
General Account - Accident and Health - Affiliates - U.S. - Other														
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
2399999 - General Account - Total General Account				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711
Separate Accounts - Affiliates - U.S. - Captive														
Separate Accounts - Affiliates - U.S. - Other														
Separate Accounts - Affiliates - Non-U.S. - Captive														
Separate Accounts - Affiliates - Non-U.S. - Other														
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates														
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711
9999999 Totals				1,244,836		307,124,876	308,369,711	3,100,000	XXX	21,934,979	307,774,295			308,369,711

(a) Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0000001 1	1	061103593	Wells Fargo, NA	800,000
0000002 2	1	021001486	Citibank, NA	150,000
0000003 3	1	122041594	Sumitomo Mitsui Banking Corporation	2,150,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating(1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col.12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col.8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 +17 + 19 +20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col 14 - Col. 25)
General Account - Life and Annuity - Affiliates - U.S. - Captive																									
General Account - Life and Annuity - Affiliates - U.S. - Other																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Other																									
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000	CR-1460100	12/31/2020	New Reins Co Ltd	CHE	2	05/09/2018	10.0	1,182,890			1,182,890		1,182,890	118,289					851,005		851,005	71.9	100.0	1,182,890	
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates								1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates								1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	
1199999 - General Account - Life and Annuity - Total Life and Annuity								1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	
General Account - Accident and Health - Affiliates - U.S. - Captive																									
General Account - Accident and Health - Affiliates - U.S. - Other																									
General Account - Accident and Health - Affiliates - Non-U.S. - Other																									
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																									
2399999 - General Account - Total General Account								1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	
Separate Accounts - Affiliates - U.S. - Captive																									
Separate Accounts - Affiliates - U.S. - Other																									
Separate Accounts - Affiliates - Non-U.S. - Captive																									
Separate Accounts - Affiliates - Non-U.S. - Other																									
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates																									
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates																									
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	
9999999	Totals							1,182,890			1,182,890		1,182,890	118,289			XXX		851,005		851,005	XXX	XXX	1,182,890	

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business ($000 Omitted)

	1 2025	2 2024	3 2023	4 2022	5 2021
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	7,086,708	3,127,942	2,034,341	4,267,486	3,904,737
2. Commissions and reinsurance expense allowances	454,227	421,946	308,115	449,423	243,438
3. Contract claims	546,353	444,344	470,952	460,943	528,070
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(169,609)	(180,392)	(278,686)	(303,636)	(1,576,570)
7. Increase in aggregate reserves for life and accident and health contracts	5,686,557	2,234,881	813,757	3,369,498	3,479,940
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	34,992	4,047	3,938	5,518	4,222
9. Aggregate reserves for life and accident and health contracts	22,086,077	16,399,459	14,164,493	13,350,644	9,981,046
10. Liability for deposit-type contracts					
11. Contract claims unpaid	124,952	96,894	104,908	89,745	119,943
12. Amounts recoverable on reinsurance	30,490	21,798	18,102	17,102	19,901
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					246
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	307,774	466,302	637,549	7,857,431	4,528,010
19. Letters of credit (L)	3,100	2,600	3,175	170,673	494,447
20. Trust agreements (T)	21,935	33,742	46,176	294,040	84,184
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	851,005	780,066	706,449	629,087	549,956
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	74,580,195,144		74,580,195,144
2. Reinsurance (Line 16)	41,473,815	(41,473,815)	
3. Premiums and considerations (Line 15)	129,497,073	34,991,729	164,488,802
4. Net credit for ceded reinsurance	XXX	18,445,028,639	18,445,028,639
5. All other admitted assets (balance)	3,712,453,079		3,712,453,079
6. Total assets excluding Separate Accounts (Line 26)	78,463,619,111	18,438,546,553	96,902,165,664
7. Separate Account assets (Line 27)	9,774,789,273		9,774,789,273
8. Total assets (Line 28)	88,238,408,385	18,438,546,553	106,676,954,937
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	43,079,414,923	22,085,463,821	65,164,878,745
10. Liability for deposit-type contracts (Line 3)	3,141,529,239		3,141,529,239
11. Claim reserves (Line 4)	293,640,632	124,952,499	418,593,131
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	591,895		591,895
13. Premium & annuity considerations received in advance (Line 8)	1,904,910		1,904,910
14. Other contract liabilities (Line 9)	58,338,896		58,338,896
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)	851,004,810	(851,004,810)	
19. All other liabilities (balance)	26,429,430,570	(2,920,864,958)	23,508,565,612
20. Total liabilities excluding Separate Accounts (Line 26)	73,855,855,874	18,438,546,553	92,294,402,427
21. Separate Account liabilities (Line 27)	9,242,639,114		9,242,639,114
22. Total liabilities (Line 28)	83,098,494,988	18,438,546,553	101,537,041,541
23. Capital & surplus (Line 38)	5,139,913,397	XXX	5,139,913,397
24. Total liabilities, capital & surplus (Line 39)	88,238,408,385	18,438,546,553	106,676,954,937

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	22,085,463,821
26. Claim reserves	124,952,499
27. Policyholder dividends/reserves	
28. Premium & annuity considerations received in advance	
29. Liability for deposit-type contracts	
30. Other contract liabilities	
31. Reinsurance ceded assets	41,473,815
32. Other ceded reinsurance recoverables	
33. Total ceded reinsurance recoverables	22,251,890,135
34. Premiums and considerations	34,991,729
35. Reinsurance in unauthorized companies	
36. Funds held under reinsurance treaties with unauthorized reinsurers	
37. Reinsurance with Certified Reinsurers	
38. Funds held under reinsurance treaties with certified reinsurers	851,004,810
39. Other ceded reinsurance payables/offsets	2,920,864,958
40. Total ceded reinsurance payable/offsets	3,806,861,497
41. Total net credit for ceded reinsurance	18,445,028,639

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	LONG-TERM BONDS												
1	Exempt obligations												
2.1	NAIC Designation Category 1.A	2,132,059,851	29,990,362			2,132,059,851	29,990,362						
2.2	NAIC Designation Category 1.B	1,125,830,896	1,830,800			1,125,830,896	1,830,800						
2.3.	NAIC Designation Category 1.C	743,102,615	7,993,323			743,102,615	7,993,323						
2.4.	NAIC Designation Category 1.D	844,249,627	16,266,357			844,249,627	16,266,357						
2.5	NAIC Designation Category 1.E	920,482,117	8,776,659			920,482,117	8,776,659						
2.6	NAIC Designation Category 1.F	1,460,048,256	33,568,294			1,460,048,256	33,568,294						
2.7	NAIC Designation Category 1.G	1,870,704,252	38,487,024			1,870,704,252	38,487,024						
2.8	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	9,096,477,613	136,912,817			9,096,477,613	136,912,817						
3.1	NAIC Designation Category 2.A	2,370,201,159	27,330,958			2,370,201,159	27,330,958						
3.2	NAIC Designation Category 2.B	3,557,840,506	42,325,037			3,557,840,506	42,325,037						
3.3	NAIC Designation Category 2.C	1,385,200,673	30,403,368			1,385,200,673	30,403,368						
3.4	Subtotal NAIC 2 (3.1+3.2+3.3)	7,313,242,338	100,059,363			7,313,242,338	100,059,363						
4.1	NAIC Designation Category 3.A	55,569,678	1,856,807			55,569,678	1,856,807						
4.2	NAIC Designation Category 3.B	32,718,185	4,564,072			32,718,185	4,564,072						
4.3	NAIC Designation Category 3.C	72,660,434	1,991,958			72,660,434	1,991,958						
4.4	Subtotal NAIC 3 (4.1+4.2+4.3)	160,948,296	8,412,837			160,948,296	8,412,837						
5.1	NAIC Designation Category 4.A	24,296,326	504,082			24,296,326	504,082						
5.2	NAIC Designation Category 4.B	23,963,456	1,200,000			23,963,456	1,200,000						
5.3	NAIC Designation Category 4.C	16,695,883	3,774,436			16,695,883	3,774,436						
5.4	Subtotal NAIC 4 (5.1+5.2+5.3)	64,955,664	5,478,518			64,955,664	5,478,518						
6.1	NAIC Designation Category 5.A	3,550,347	522,214			3,550,347	522,214						
6.2	NAIC Designation Category 5.B		3,758,522				3,758,522						
6.3	NAIC Designation Category 5.C		2,195,806				2,195,806						
6.4	Subtotal NAIC 5 (6.1+6.2+6.3)	3,550,347	6,476,542			3,550,347	6,476,542						
7	NAIC 6		185,015				185,015						
8	Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4 +7)	16,639,174,258	257,525,092			16,639,174,258	257,525,092						
	PREFERRED STOCKS												
9	Highest quality	9,373,134				9,373,134							
10	High quality	103,565,875				103,565,875							
11	Medium quality	2,000,000				2,000,000							
12	Low quality												
13	Lower quality												
14	In or near default												
15	Affiliated life with AVR												
16	Total preferred stocks (Sum of Lines 9 through 15)	114,939,009				114,939,009							

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	SHORT-TERM BONDS												
17	Exempt obligations												
18.1	NAIC Designation Category 1.A												
18.2	NAIC Designation Category 1.B												
18.3.	NAIC Designation Category 1.C												
18.4.	NAIC Designation Category 1.D												
18.5	NAIC Designation Category 1.E												
18.6	NAIC Designation Category 1.F												
18.7	NAIC Designation Category 1.G												
18.8	Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)												
19.1	NAIC Designation Category 2.A												
19.2	NAIC Designation Category 2.B												
19.3	NAIC Designation Category 2.C												
19.4	Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1	NAIC Designation Category 3.A												
20.2	NAIC Designation Category 3.B	10,447,235				10,447,235							
20.3	NAIC Designation Category 3.C												
20.4	Subtotal NAIC 3 (20.1+20.2+20.3)	10,447,235				10,447,235							
21.1	NAIC Designation Category 4.A												
21.2	NAIC Designation Category 4.B												
21.3	NAIC Designation Category 4.C												
21.4	Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1	NAIC Designation Category 5.A												
22.2	NAIC Designation Category 5.B												
22.3	NAIC Designation Category 5.C												
22.4	Subtotal NAIC 5 (22.1+22.2+22.3)												
23	NAIC 6												
24	Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)	10,447,235				10,447,235							
	DERIVATIVE INSTRUMENTS												
25	Exchange traded	8,513,572				8,513,572							
26	Highest quality	575,722				575,722							
27	High quality												
28	Medium quality												
29	Low quality												
30	Lower quality												
31	In or near default												
32	Total derivative instruments	9,089,294				9,089,294							
33	Total (Lines 8+ 16+ 24+ 32)	16,773,649,796	257,525,092			16,773,649,796	257,525,092						

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34	Farm mortgages – CM1 – highest quality												
35	Farm mortgages – CM2 – high quality												
36	Farm mortgages – CM3 – medium quality												
37	Farm mortgages – CM4 – low medium quality												
38	Farm mortgages – CM5 – low quality												
39	Residential mortgages – insured or guaranteed												
40	Residential mortgages – all other												
41	Commercial mortgages – insured or guaranteed												
42	Commercial mortgages – all other – CM1 – highest quality	57,084,150	5,887,810			57,084,150	5,887,810						
43	Commercial mortgages – all other – CM2 – high quality	104,051,504	14,813,239			104,051,504	14,813,239						
44	Commercial mortgages – all other – CM3 – medium quality	58,988,137				58,988,137							
45	Commercial mortgages – all other – CM4 – low medium quality	2,420,819				2,420,819							
46	Commercial mortgages – all other – CM5 – low quality												
	Overdue, Not in Process:												
47	Farm mortgages												
48	Residential mortgages – insured or guaranteed												
49	Residential mortgages – all other												
50	Commercial mortgages – insured or guaranteed												
51	Commercial mortgages – all other	13,492,339				13,492,339							
	In Process of Foreclosure:												
52	Farm mortgages												
53	Residential mortgages – insured or guaranteed												
54	Residential mortgages – all other												
55	Commercial mortgages – insured or guaranteed												
56	Commercial mortgages – all other												
57	Total Schedule B mortgages (Sum of Lines 34 through 56)	236,036,949	20,701,049			236,036,949	20,701,049						
	COMMON STOCK												
58	Unaffiliated public												
59	Unaffiliated private												
60	Federal Home Loan Bank												
61	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62	Fixed income exempt obligations												
63	Fixed income highest quality												
64	Fixed income high quality												
65	Fixed income medium quality												
66	Fixed income low quality												
67	Fixed income lower quality												
68	Fixed income in or near default												
69	Unaffiliated common stock public												
70	Unaffiliated common stock private												
71	Real estate	233,014,862				233,014,862							
72	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73	Affiliated - all other												
74	Total common stock (Sum of Lines 58 through 73)	233,014,862				233,014,862							

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	REAL ESTATE												
75	Home office property (General Account only)												
76	Investment properties												
77	Properties acquired in satisfaction of debt												
78	Total real estate (Sum of Lines 75 through 77)												
	OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79	Exempt obligations												
80	Highest quality	2,215,458				2,215,458							
81	R High quality												
82	Medium quality	12,780,978				12,780,978							
83	Low quality												
84	Lower quality												
85	In or near default												
86	Total with bond characteristics (Sum of Lines 79 through 85)	14,996,436				14,996,436							
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87	Highest quality												
88	High quality												
89	Medium quality												
90	Low quality												
91	Lower quality												
92	In or near default												
93	Affiliated life with AVR												
94	Total with preferred stock characteristics (Sum of Lines 87 through 93)												

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
	In Good Standing Affiliated:												
95	Mortgages – CM1 – highest quality												
96.	Mortgages – CM2 – high quality												
97	Mortgages – CM3 – medium quality												
98	Mortgages – CM4 – low medium quality												
99	Mortgages – CM5 – low quality												
100	Residential mortgages – insured or guaranteed												
101	Residential mortgages – all other												
102	Commercial mortgages – insured or guaranteed												
	Overdue, Not in Process Affiliated:												
103	Farm mortgages												
104	Residential mortgages – insured or guaranteed												
105	Residential mortgages – all other												
106	Commercial mortgages – insured or guaranteed												
107	Commercial mortgages – all other												
	In Process of Foreclosure Affiliated:												
108	Farm mortgages												
109	Residential mortgages – insured or guaranteed												
110	Residential mortgages – all other												
111	Commercial mortgages – insured or guaranteed												
112	Commercial mortgages – all other												
113	Total Affiliated (Sum of Lines 95 through 112)												
114	Unaffiliated – in good standing with covenants												
115	Unaffiliated – in good standing defeased with government securities												
116	Unaffiliated – in good standing primarily senior												
117	Unaffiliated – in good standing all other												
118	Unaffiliated – overdue, not in process												
119	Unaffiliated – in process of foreclosure												
120	Total unaffiliated (Sum of Lines 114 through 119)												
121	Total with mortgage loan characteristics (Lines 113 + 120)												
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122	Unaffiliated public												
123	Unaffiliated private												
124	Affiliated life with AVR												
125	Affiliated certain other (See SVO Purposes & Procedures Manual)												
126	Affiliated other - all other												
127	Total with common stock characteristics (Sum of Lines 122 through 126)												

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128	Home office property (General Account only)												
129	Investment properties												
130	Properties acquired in satisfaction of debt												
131	Total with real estate characteristics (Sum of Lines 128 through 130)												
	INVESTMENTS IN TAX CREDIT STRUCTURES												
132	Yield guaranteed state tax credit investments												
133	Qualifying federal tax credit investments												
134	Qualifying state tax credit investments												
135	Other tax credit investments												
136	Total tax credit investments (Sum of Lines 132 through 135)												
	RESIDUAL TRANCHES OR INTERESTS												
137	Bonds – unaffiliated	4,865,401				4,865,401							
138	Bonds – affiliated												
139	Common stock – unaffiliated												
140	Common stock – affiliated												
141	Preferred stock – unaffiliated												
142	Preferred stock – affiliated												
143	Real estate – unaffiliated												
144	Real estate – affiliated												
145	Mortgage loans – unaffiliated												
146	Mortgage loans – affiliated												
147	Other – unaffiliated												
148	Other – affiliated												
149	Total residual tranches or interests (Sum of Lines 137 through 148)	4,865,401				4,865,401							
	SURPLUS NOTES AND CAPITAL NOTES												
150	Highest quality	116,474,154				116,474,154							
151	High quality	100,389,817				100,389,817							
152	Medium quality												
153	Low quality												
154	Lower quality												
155	In or near default												
156	Total with bond characteristics (Sum of Lines 150 through 155)	216,863,971				216,863,971							
	ALL OTHER INVESTMENTS												
157	NAIC 1 working capital finance investments												
158	NAIC 2 working capital finance investments												
159	Other invested assets – Schedule BA												
160	Other short-term invested assets – Schedule DA												
161	Cash and Cash Equivalents	511,527,405	29,867,500			511,527,405	29,867,500						
162	Total all other (Sum of Lines 157 through 161)	511,527,405	29,867,500			511,527,405	29,867,500						
163	Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	17,990,954,819	308,093,641			17,990,954,819	308,093,641						
164	Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165	Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	17,990,954,819	308,093,641	XXX	XXX	XXX	XXX		

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS (b)

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 (b)	Deposit - Type Contracts
1. Alabama AL	L	17,110,606	82,480,278			99,590,884	145,475
2. Alaska AK	L	2,737,590	4,056,740			6,794,330	
3. Arizona AZ	L	21,388,840	159,188,308			180,577,148	83,863
4. Arkansas AR	L	13,453,508	36,308,816			49,762,324	101,041
5. California CA	L	139,411,574	999,067,458	589		1,138,479,621	1,754,395
6. Colorado CO	L	29,631,475	127,207,917	338		156,839,729	555,119
7. Connecticut CT	L	11,610,851	177,923,940	856		189,535,647	945,887
8. Delaware DE	L	2,397,994	35,203,289			37,601,283	1,748,126,500
9. District of Columbia DC	L	1,631,333	22,743,867			24,375,200	400,000
10. Florida FL	L	101,553,628	791,753,991	469		893,308,088	5,170,814
11. Georgia GA	L	25,793,929	162,185,207	16		187,979,152	60,387
12. Hawaii HI	L	8,416,849	43,380,111			51,796,960	890,163
13. Idaho ID	L	9,608,361	40,994,038			50,602,399	100,000
14. Illinois IL	L	28,509,647	339,350,916	1,773		367,862,337	665,563
15. Indiana IN	L	20,660,217	193,339,573			213,999,790	272,332
16. Iowa IA	L	23,548,285	131,633,556			155,181,841	1,306,277
17. Kansas KS	L	11,903,413	110,391,498	60		122,294,970	994,526
18. Kentucky KY	L	13,987,698	99,319,408			113,307,106	329,170
19. Louisiana LA	L	17,887,322	69,142,622			87,029,944	
20. Maine ME	L	3,024,178	43,119,621			46,143,799	
21. Maryland MD	L	26,832,788	121,827,660			148,660,449	533,708
22. Massachusetts MA	L	17,820,637	301,767,613			319,588,250	1,363,057
23. Michigan MI	L	27,234,549	322,824,137			350,058,686	1,136,908
24. Minnesota MN	L	34,745,982	153,343,911	1,311		188,091,204	754,115
25. Mississippi MS	L	15,561,847	70,082,642			85,644,490	175,000
26. Missouri MO	L	14,558,538	144,636,886			159,195,424	360,746
27. Montana MT	L	3,038,375	16,939,560			19,977,936	234,602
28. Nebraska NE	L	15,860,222	47,325,238	783		63,186,243	17,109
29. Nevada NV	L	16,616,515	55,263,650	60		71,880,224	499,762
30. New Hampshire NH	L	3,163,967	73,571,122			76,735,089	20,904
31. New Jersey NJ	L	28,774,765	434,062,071	1,359		462,838,195	1,987,736
32. New Mexico NM	L	4,541,832	24,837,155			29,378,986	1,696,425
33. New York NY	N						
34. North Carolina NC	L	33,249,156	294,327,732	861		327,577,749	1,927,989
35. North Dakota ND	L	10,850,089	29,751,204			40,601,292	
36. Ohio OH	L	44,564,436	441,272,555			485,836,991	246,610
37. Oklahoma OK	L	12,041,156	78,609,259			90,650,415	
38. Oregon OR	L	9,536,481	40,884,181			50,420,662	37,023
39. Pennsylvania PA	L	47,160,490	614,338,073			661,498,564	786,888
40. Rhode Island RI	L	3,455,793	49,084,677	1,726		52,542,195	
41. South Carolina SC	L	19,946,993	150,727,552			170,674,545	10,279,411
42. South Dakota SD	L	18,362,739	30,888,229			49,250,968	256,012
43. Tennessee TN	L	25,329,549	136,008,549			161,338,098	134,477
44. Texas TX	L	100,816,786	627,139,199	237		727,956,222	8,868,842
45. Utah UT	L	30,322,378	72,715,397	38		103,037,813	
46. Vermont VT	L	2,151,894	17,038,572			19,190,466	
47. Virginia VA	L	42,740,173	226,743,679			269,483,852	4,004,468
48. Washington WA	L	21,820,053	122,033,883			143,853,936	120,139
49. West Virginia WV	L	2,247,572	116,725,023			118,972,595	40,251
50. Wisconsin WI	L	13,139,645	226,339,298	643		239,479,586	529,284
51. Wyoming WY	L	1,499,796	9,813,826			11,313,622	
52. American Samoa AS	N						
53. Guam GU	L	7,544,813				7,544,813	
54. Puerto Rico PR	L	7,306,531	311,266			7,617,797	
55. U.S. Virgin Islands VI	L	3,121,463				3,121,463	
56. Northern Mariana Islands MP	L	136,783				136,783	
57. Canada CAN	N	13,622				13,622	
58. Aggregate other alien OT	XXX	3,580,305	5,200			3,585,505	
59. Subtotal	XXX	1,173,956,010	8,720,030,155	11,119		9,893,997,283	1,797,912,975
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	497,162				497,162	
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	2,608,545				2,608,545	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (direct business)	XXX	1,177,061,716	8,720,030,155	11,119		9,897,102,989	1,797,912,975
96. Plus reinsurance assumed	XXX	2,129,848	3,331			2,133,179	
97. Totals (all business)	XXX	1,179,191,564	8,720,033,486	11,119		9,899,236,168	1,797,912,975
98. Less reinsurance ceded	XXX	3,595,814,569	3,459,938,859	9,717		7,055,763,145	
99. Totals (all business) less reinsurance ceded	XXX	(2,416,623,005)	5,260,094,626	(c) 1,402		2,843,473,023	1,797,912,975
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	3,197,317	5,200			3,202,517	
58002. AIA Anguilla	XXX	62,010				62,010	
58003. VGB British Virgin Islands	XXX	320,978				320,978	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	3,580,305	5,200			3,585,505	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 54
2. R – Registered – Non-domiciled RRGs .....
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state .....
4. Q – Qualified – Qualified or accredited reinsurer .....
5. N – None of the above – Not allowed to write business in the state 3

(b) **Explanation of basis of allocation by states, etc., of premiums and annuity considerations** All premium and annuity considerations are allocated to the state in which the policyholder resides.
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Column 1, Line 1 indicate which; Exhibit 1.

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	17,110,606	82,480,278			145,475	99,736,359
2. Alaska AK	2,737,590	4,056,740				6,794,330
3. Arizona AZ	21,388,840	159,188,308			83,863	180,661,011
4. Arkansas AR	13,453,508	36,308,816			101,041	49,863,365
5. California CA	139,411,574	999,067,458			1,754,395	1,140,233,427
6. Colorado CO	29,631,475	127,207,917			555,119	157,394,510
7. Connecticut CT	11,610,851	177,923,940			945,887	190,480,678
8. Delaware DE	2,397,994	35,203,289			1,748,126,500	1,785,727,783
9. District of Columbia DC	1,631,333	22,743,867			400,000	24,775,200
10. Florida FL	101,553,628	791,753,991			5,170,814	898,478,433
11. Georgia GA	25,793,929	162,185,207			60,387	188,039,523
12. Hawaii HI	8,416,849	43,380,111			890,163	52,687,123
13. Idaho ID	9,608,361	40,994,038			100,000	50,702,399
14. Illinois IL	28,509,647	339,350,916			665,563	368,526,127
15. Indiana IN	20,660,217	193,339,573			272,332	214,272,122
16. Iowa IA	23,548,285	131,633,556			1,306,277	156,488,119
17. Kansas KS	11,903,413	110,391,498			994,526	123,289,437
18. Kentucky KY	13,987,698	99,319,408			329,170	113,636,276
19. Louisiana LA	17,887,322	69,142,622				87,029,944
20. Maine ME	3,024,178	43,119,621				46,143,799
21. Maryland MD	26,832,788	121,827,660			533,708	149,194,157
22. Massachusetts MA	17,820,637	301,767,613			1,363,057	320,951,307
23. Michigan MI	27,234,549	322,824,137			1,136,908	351,195,594
24. Minnesota MN	34,745,982	153,343,911			754,115	188,844,008
25. Mississippi MS	15,561,847	70,082,642			175,000	85,819,490
26. Missouri MO	14,558,538	144,636,886			360,746	159,556,170
27. Montana MT	3,038,375	16,939,560			234,602	20,212,538
28. Nebraska NE	15,860,222	47,325,238			17,109	63,202,570
29. Nevada NV	16,616,515	55,263,650			499,762	72,379,926
30. New Hampshire NH	3,163,967	73,571,122			20,904	76,755,993
31. New Jersey NJ	28,774,765	434,062,071			1,987,736	464,824,572
32. New Mexico NM	4,541,832	24,837,155			1,696,425	31,075,411
33. New York NY						
34. North Carolina NC	33,249,156	294,327,732			1,927,989	329,504,877
35. North Dakota ND	10,850,089	29,751,204				40,601,292
36. Ohio OH	44,564,436	441,272,555			246,610	486,083,601
37. Oklahoma OK	12,041,156	78,609,259				90,650,415
38. Oregon OR	9,536,481	40,884,181			37,023	50,457,685
39. Pennsylvania PA	47,160,490	614,338,073			786,888	662,285,452
40. Rhode Island RI	3,455,793	49,084,677				52,540,470
41. South Carolina SC	19,946,993	150,727,552			10,279,411	180,953,956
42. South Dakota SD	18,362,739	30,888,229			256,012	49,506,980
43. Tennessee TN	25,329,549	136,008,549			134,477	161,472,574
44. Texas TX	100,816,786	627,139,199			8,868,842	736,824,826
45. Utah UT	30,322,378	72,715,397				103,037,775
46. Vermont VT	2,151,894	17,038,572				19,190,466
47. Virginia VA	42,740,173	226,743,679			4,004,468	273,488,320
48. Washington WA	21,820,053	122,033,883			120,139	143,974,075
49. West Virginia WV	2,247,572	116,725,023			40,251	119,012,846
50. Wisconsin WI	13,139,645	226,339,298			529,284	240,008,226
51. Wyoming WY	1,499,796	9,813,826				11,313,622
52. American Samoa AS						
53. Guam GU	7,544,813					7,544,813
54. Puerto Rico PR	7,306,531	311,266				7,617,797
55. U.S. Virgin Islands VI	3,121,463					3,121,463
56. Northern Mariana Islands MP	136,783					136,783
57. Canada CAN	13,622					13,622
58. Aggregate other alien OT	3,580,305	5,200				3,585,505
59. Totals	1,173,956,010	8,720,030,155			1,797,912,975	11,691,899,140

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 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			
Homesteaders One Holdco, Inc.	99-4129431			

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	93-3964112			
NorthRock Partners Tax Services, LLC	36-4825962			
Private Tax Services, LLC	27-4761668			
NRX Hockey, LLC	87-3677773			
RSG Hockey, LLC				
NorthRock Partners, LLC	27-4761668			
Foundation X, LLC	87-1331226			
Sammons Industrial, Inc.				
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Warehouse Solutions, Inc.				
SWS ServiceCo, 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
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				
Hitec Lift Trucks Limited				
BE Finance Limited				

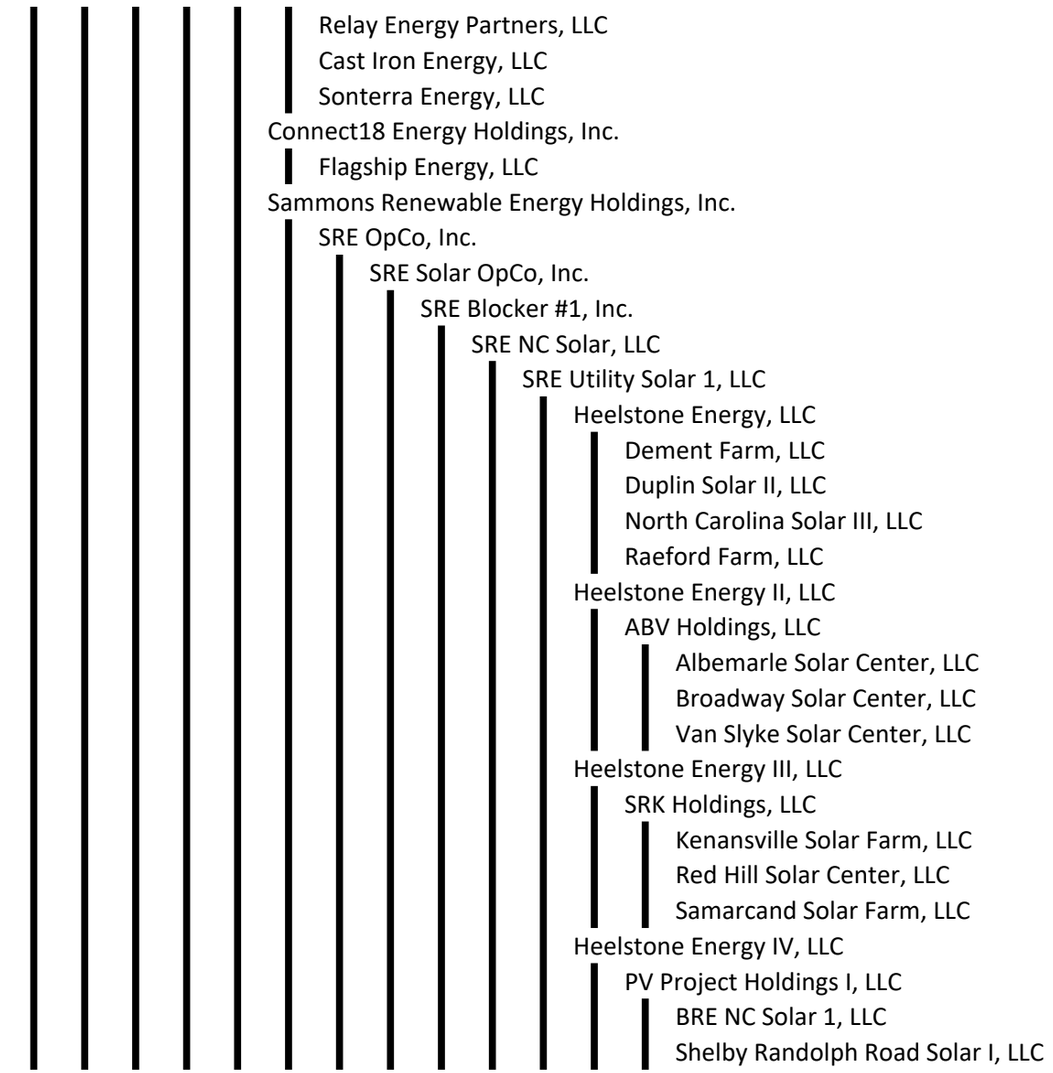
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Keystone Energy Holdings, LLC				
Trail Boss Partners, 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

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
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				
Crestwood Solar Center, LLC				
Harrell's Hill 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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, 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
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				
CCI Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				
Albion Des Peres, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
AK Des Peres Manager, LLC				
Barn Owl I, LLC				
Albion Naperville, 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 II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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				
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				

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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 – JLB Cesar Chavez Investor LLC				
JLB Cesar Chavez LP				
CCI MFH – JLB West Cityline Investor LLC				
JLB West Cityline LP				
CCI MFH - JLB Washington Investor LLC				
JLB Washington LP				
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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CCI MFH - KV Desert View Investor LLC				
KV Desert View Holdings, LLC				
KV Desert View Apartments, LLC				
CCI MFH - KV Vera Sanford Investor LLC				
KV Vera Sanford Holdings, LLC				
KV Vera Sanford Apartments, LLC				
CCI MFH - HT Palmera Gateway Investor LLC				
HT Palmera Gateway Holdings, LLC				
HT Palmera Gateway Intermediate, LLC				
HT Palmera Gateway Apartments, LLC				
CCI MFH - Morgan Oak Hill Investor LLC				
Oak Hill MF Venture LLC				
Oak Hill MF Owner LLC				
CCI MFH - Morgan Vista Clara Investor LLC				
Vista Clara MF Venture, LLC				
Vista Clara Owner LLC				
CCI MFH - OHT Rowlett Investor LLC				
OHT-CCI Rowlett JV LLC				
CCI MFH - WF Connerton Investor LLC				
CCI-WF TP JV LLC				
Connerton Apartments Owner, 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.				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
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	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Financial Group, 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 for Life and Health Insurance	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	NIA	North American Company for Life and Health Insurance	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Stone Roots N Alternative Holdings LLC	DE	NIA	Stone Roots N Trust	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-6636272				New Roots N Trust	DE	NIA	North American Company for Life and Health Insurance	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Roots N Alterntative Holdings LLC	DE	NIA	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 for Life and Health Insurance	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	

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

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00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
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	93-3964112				NorthRock Partners Intermediate, LLC	DE	NIA	Northrock Partners Holdco, LLC	Ownership	55.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4825962				NorthRock Partners Tax Services, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4761668				Private Tax Services, LLC	DE	NIA	NorthRock Partners Tax Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3677773				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	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4761668				NorthRock Partners, LLC	DE	NIA	NorthRock Partners Intermediate, 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	87-1331226				Foundation X, 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	99-4129431				Homesteaders One Holdco, Inc.	IA	NIA	SFG Tenura, LLC	Ownership	48.0	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	NIA	North American Company for Life and Health Insurance	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	

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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	

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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	

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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					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	

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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	
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	

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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	
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	

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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	
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	

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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	41-2673506				Albion Naperville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Westfields Investor LLC (fka CCI Ohana LLC)	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-3619943				JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	

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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					CCI MFH - JLB Cesar Chavez Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2450904				JLB Cesar Chavez LP	TX	NIA	CCI MFH - JLB Cesar Chavez Investor LLC	Ownership	88.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2450904				JLB Cesar Chavez LP	TX	NIA	JLB Partners LLC	Ownership	4.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Cesar Chavez LP	TX	NIA	JLB Cesar Chavez GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2467432				JLB Cesar Chavez GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - JLB West Cityline Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-5082054				JLB West Cityline LP	TX	NIA	CCI MFH - JLB West Cityline Investor LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-5082054				JLB West Cityline LP	TX	NIA	JLB Partners LLC	Ownership	9.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Cityline LP	TX	NIA	JLB West Cityline GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-5150952				JLB West Cityline GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - JLB Washington Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2626084				JLB Washington LP	TX	NIA	CCI MFH - JLB Washington Investor LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2626084				JLB Washington LP	TX	NIA	JLB Partners LLC	Ownership	3.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Washington LP	TX	NIA	JLB West Cityline GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2658971				JLB Washington GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	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	

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

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00000	Sammons Enterprises, Inc. ESOT	00000	93-4845915				JSC-CCI Landis I, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Landis II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	CCI Industrial - JSC Landis II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	93-4863935				JSC-CCI Landis II, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Georgetown I Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4159965				JSC-CCI Georgetown I JV LLC	DE	NIA	CCI Industrial - JSC Georgetown I Investor LLC	Ownership	94.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4159965				JSC-CCI Georgetown I JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Georgetown II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4166558				JSC-CCI Georgetown II JV LLC	DE	NIA	CCI Industrial - JSC Georgetown II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4166558				JSC-CCI Georgetown II JV LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Richey Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2676198				JSC-CCI Richey, LLC	DE	NIA	CCI Industrial - JSC Richey Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2676198				JSC-CCI Richey, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - JSC Centerpoint Ph II Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2971646				JSC/TPRF V Centerpoint, LLC	TX	NIA	CCI Industrial - JSC Centerpoint Ph II Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2971646				JSC/TPRF V Centerpoint, LLC	TX	NIA	Jackson-Shaw Company LLC	Ownership	3.3	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	

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00000	Sammons Enterprises, Inc. ESOT	00000	99-2923267				Atlas Atlanta II Shackleford, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939374				Atlas Atlanta II International, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939564				Atlas Atlanta II Park, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-2939734				Atlas Atlanta II Doan, LLC	DE	NIA	ATCAP-CCI Atlanta Industrial II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Emerson Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1492317				ATCAP-CCI Emerson Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Emerson Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1492648				Atlas Emerson, LLC	DE	NIA	ATCAP-CCI Emerson Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Flint Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1483539				ATCAP-CCI Flint Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Flint Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650009				Atlas Flint 146, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661254				Atlas Flint Air Center, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650199				Atlas Flint Bergen, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661104				Atlas Flint Dorothy, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1650109				Atlas Flint International, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1661387				Atlas Flint Lake Emma, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-1687920				Atlas Flint Park Row, LLC	DE	NIA	ATCAP-CCI Flint Industrial, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - ATCAP Brookville Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	33-3913328				ATCAP-CCI Brookville Industrial, LLC	DE	NIA	CCI Industrial - ATCAP Brookville Investor LLC	Ownership	95.0	SEI ESOT	NO	
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	

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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	
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	

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	33-4734929				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					CCI MFH - HT Palmera Gateway Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-4798134				HT Palmera Gateway Holdings, LLC	DE	NIA	CCI MFH - HT Palmera Gateway Investor LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-4797931				HT Palmera Gateway Intermediate, LLC	DE	NIA	HT Palmera Gateway Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-4756401				HT Palmera Gateway Apartments, LLC	DE	NIA	HT Palmera Gateway Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - Morgan Oak Hill Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-4769451				Oak Hill MF Venture LLC	TX	NIA	CCI MFH - Morgan Oak Hill Investor LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Oak Hill MF Owner LLC	TX	NIA	Oak Hill MF Venture LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - Morgan Vista Clara Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2655860				Vista Clara MF Venture, LLC	DE	NIA	CCI MFH - Morgan Vista Clara Investor LLC	Ownership	78.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Vista Clara Owner LLC	DE	NIA	Vista Clara MF Venture, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - OHT Rowlett Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2622456				OHT-CCI Rowlett JV LLC	DE	NIA	CCI MFH - OHT Rowlett Investor LLC	Ownership	50.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MFH - WF Connerton Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2661511				CCI-WF TP JV LLC	DE	NIA	CCI MFH - WF Connerton Investor LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Connerton Apartments Owner, LLC	DE	NIA	CCI-WF TP JV LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	46-0441748	Sammons Financial Group, Inc.	624,041,629	(61,000,000)							563,041,629	
66044	46-0164570	Midland National Life Insurance Company	(248,014,659)	(1,184,000,000)							(1,432,014,659)	13,479,520,129
66974	36-2428931	North American Co for Life & Health Ins	(138,225,341)	(1,179,000,000)							(1,317,225,341)	12,884,768,797
00000	27-4013872	MNL RE										(2,876,199,266)
00000	61-1583842	Solberg RE										(753,366,524)
00000	84-3081181	Canal RE										(950,982,646)
00000	98-1600408	SFG Bermuda, LTD		61,000,000							61,000,000	(21,783,740,489)
62383	42-0813782	Lantern Insurance Company										
00000	46-0164570	Stone Roots M Trust	(44,448,203)	187,500,000							143,051,797	
00000	92-6632049	New Roots M Trust	(89,887,440)	640,000,000							550,112,560	
00000	46-0164570	Ton Roots M Trust	(670,513)	356,500,000							355,829,487	
00000	36-2428931	Stone Roots N Trust	(33,315,255)	192,500,000							159,184,745	
00000	92-6636272	New Roots N Trust	(68,875,244)	640,000,000							571,124,756	
00000	36-2428931	Ton Roots N Trust	(604,974)	346,500,000							345,895,026	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control/Affiliation of Column 5 Over Column 6 (Yes/No)
Midland National Life Insurance Company	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
North American Company for Life and Health Insurance	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
Lantern Insurance Company	North American Company for Life and Health Insurance	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
10	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	SEE EXPLANATION
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	YES
20.	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 by March 1?	NO
21.	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 by March 1?	YES
22.	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 by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
33	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	SEE EXPLANATION
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

10.Single Stockholder, report not required

31.No relief required

32.No relief required

33.No relief required

Bar code:

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12. 6 6 0 4 4 2 0 2 5 4 9 0 0 0 0 0 0

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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OVERFLOW PAGE FOR WRITE-INS

L002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 Net Admitted Assets
2504. Separate account fund revenues receivable	1,962,444		1,962,444	2,005,179
2505. Leasehold improvements	1,036,241	1,036,241		
2597. Summary of remaining write-ins for Line 25 from Page 02	2,998,685	1,036,241	1,962,444	2,005,179

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Abandoned property	19,866,661	23,627,319
2505. Miscellaneous liability	7,821,641	8,889,260
2506. Contra accrual for post employment benefits	(22,323,387)	(25,431,093)
2597. Summary of remaining write-ins for Line 25 from Page 3	5,364,915	7,085,486

L004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
08.304. Separate account fund revenues	11,407,064	10,550,349
08.305. Foreign exchange gain (loss)	(31,222)	(12,554)
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	11,375,843	10,537,795

L004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
2704. Reinsurance ceded risk charge	6,914,182	6,671,254
2705. Miscellaneous expense	818,262	1,579,625
2797. Summary of remaining write-ins for Line 27 from Page 4	7,732,444	8,250,879

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.
*ANAOPSSUM - Analysis of Operations by Lines of Business – Summary

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Separate account fund revenues	11,407,064	747,387	16,037	10,460,731	182,910				
08.305. Foreign exchange gain (loss)	(31,222)	(31,222)							
08.397. Summary of remaining write-ins for Line 8.3 from page 6	11,375,843	716,165	16,037	10,460,731	182,910				

L006 Additional Aggregate Lines for Page 06 Line 27.
*ANAOPSSUM – Analysis of Operations by Lines of Business – Summary

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Reinsurance ceded risk charge	6,914,182	6,914,182							
2705. Miscellaneous expense	818,262			662,793	155,469				
2797. Summary of remaining write-ins for Line 27 from page 6	7,732,444	6,914,182		662,793	155,469				

L006.1 Additional Aggregate Lines for Page 06.1 Line 08.3.
*ANAOPSINDLIF – Analysis of Operations by Lines of Business – Individual Life Insurance (c)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Separate account fund revenues	747,387								747,387			
08.305. Foreign exchange gain (loss)	(31,222)			(31,222)								
08.397. Summary of remaining write-ins for Line 8.3 from page 6.1	716,165			(31,222)					747,387			

L006.3 Additional Aggregate Lines for Page 06.3 Line 27.
*ANAOPSINDANN – Analysis of Operations by Lines of Business – Individual Annuities (a)

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Miscellaneous expense	662,793						662,793
2797. Summary of remaining write-ins for Line 27 from page 6.3	662,793						662,793

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 14	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. government obligations	2,752,570,578	3.691	2,752,570,578		2,752,570,578	3.691
1.02 Other U.S. government obligations	2,284,017,952	3.062	2,284,017,952		2,284,017,952	3.062
1.03 Non-U.S. sovereign jurisdiction securities	1,628,012,634	2.183	1,628,012,634		1,628,012,634	2.183
1.04 Municipal bonds - general obligations (direct & guaranteed)	868,448,289	1.164	868,448,289		868,448,289	1.164
1.05 Municipal bonds - special revenue	3,056,777,531	4.099	3,056,777,531		3,056,777,531	4.099
1.06 Project finance bonds issued by operating entities	2,278,576,710	3.055	2,278,576,710		2,278,576,710	3.055
1.07 Corporate bonds	21,482,996,571	28.805	21,482,996,571		21,482,996,571	28.805
1.08 Mandatory convertible bonds						
1.09 Single entity backed obligations	1,107,331,864	1.485	1,107,331,864		1,107,331,864	1.485
1.10 SVO-identified bond exchange traded funds - fair value						
1.11 SVO-identified bond exchange traded funds - systematic value						
1.12 Bonds issued by funds representing operating entities	403,947,800	0.542	403,947,800		403,947,800	0.542
1.13 Bank loans - issued	8,408,347	0.011	8,408,347		8,408,347	0.011
1.14 Bank loans - acquired	221,577,908	0.297	221,577,908		221,577,908	0.297
1.15 Mortgage loans that qualify as SVO-Identified credit tenant loans						
1.16 Certificates of deposit						
1.17 Other issuer credit obligations	87,628,451	0.117	87,628,451		87,628,451	0.117
1.18 Total issuer credit obligations	36,180,294,635	48.511	36,180,294,635		36,180,294,635	48.512
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities - self-liquidating	15,141,816,794	20.302	15,141,816,794		15,141,816,794	20.303
2.02 Financial asset-backed securities - not self-liquidating	1,564,589,769	2.098	1,564,589,769		1,564,589,769	2.098
2.03 Non-financial asset-backed securities	5,005,948,560	6.712	5,005,948,560		5,005,948,560	6.712
2.04 Total asset-backed securities	21,712,355,123	29.112	21,712,355,123		21,712,355,123	29.113
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (unaffiliated)	665,185,040	0.892	665,185,040		665,185,040	0.892
3.02 Parent, subsidiaries and affiliates						
3.03 Total preferred stocks	665,185,040	0.892	665,185,040		665,185,040	0.892
4. Common stocks (Schedule D, Part 2, Section 2):						
4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	132,847	0.000	132,847		132,847	0.000
4.02 Industrial and miscellaneous - other (unaffiliated)	279,387,777	0.375	279,387,777		279,387,777	0.375
4.03 Parent, subsidiaries and affiliates - publicly traded						
4.04 Parent, subsidiaries and affiliates - other	3,258,199,530	4.369	3,258,199,530		3,258,199,530	4.369
4.05 Mutual funds	42,040,220	0.056	42,040,220		42,040,220	0.056
4.06 Unit investment trusts						
4.07 Closed-end funds	148,159,250	0.199	148,159,250		148,159,250	0.199
4.08 Exchange traded funds						
4.09 Total common stocks	3,727,919,624	4.998	3,727,919,624		3,727,919,624	4.999
5. Mortgage loans (Schedule B):						
5.01 Farm mortgages						
5.02 Residential mortgages						
5.03 Commercial mortgages	3,948,217,347	5.294	3,948,217,347		3,948,217,347	5.294
5.04 Mezzanine real estate loans						
5.05 Total valuation allowance	(37,299,993)	(0.050)	(37,299,993)		(37,299,993)	(0.050)
5.06 Total mortgage loans	3,910,917,354	5.244	3,910,917,354		3,910,917,354	5.244
6. Real estate (Schedule A):						
6.01 Properties occupied by company	94,447,701	0.127	94,447,701		94,447,701	0.127
6.02 Properties held for production of income						
6.03 Properties held for sale						
6.04 Total real estate	94,447,701	0.127	94,447,701		94,447,701	0.127
7. Cash, cash equivalents and short-term investments:						
7.01 Cash (Schedule E, Part 1)	782,905,627	1.050	782,905,627		782,905,627	1.050
7.02 Cash equivalents (Schedule E, Part 2)	620,677,381	0.832	620,677,381		620,677,381	0.832
7.03 Short-term investments (Schedule DA)	15,445,232	0.021	15,445,232		15,445,232	0.021
7.04 Total cash, cash equivalents and short-term investments	1,419,028,240	1.903	1,419,028,240		1,419,028,240	1.903
8. Contract loans	666,841,227	0.894	665,142,932		665,142,932	0.892
9. Derivatives (Schedule DB)	898,227,000	1.204	898,227,000		898,227,000	1.204
10. Other invested assets (Schedule BA)	5,276,932,956	7.075	5,276,932,951		5,276,932,951	7.076
11. Receivables for securities	29,744,545	0.040	29,744,545		29,744,545	0.040
12. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
13. Other invested assets (Page 2, Line 11)						
14. Total invested assets	74,581,893,446	100.000	74,580,195,145		74,580,195,145	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			95,965,693
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)			
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,109,712		1,109,712
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13			
	3.2 Totals, Part 3, Column 11			
4.	Total gain (loss) on disposals, Part 3, Column 18			
5.	Deduct amounts received on disposals, Part 3, Column 15			
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15			
	6.2 Totals, Part 3, Column 13			
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12			
	7.2 Totals, Part 3, Column 10			
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	2,627,704		
	8.2 Totals, Part 3, Column 9			2,627,704
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			94,447,701
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			94,447,701

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			3,911,812,305
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	406,390,110		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	432,464,707		838,854,817
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12			
	3.2 Totals, Part 3, Column 11			
4.	Accrual of discount			813,608
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 9			
	5.2 Totals, Part 3, Column 8			
6.	Total gain (loss) on disposals, Part 3, Column 18			833,808
7.	Deduct amounts received on disposals, Part 3, Column 15			737,157,427
8.	Deduct amortization of premium and mortgage interest points and commitment fees			432,235
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13			
	9.2 Totals, Part 3, Column 13			
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11	33,556,943		
	10.2 Totals, Part 3, Column 10	32,950,589		66,507,532
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			3,948,217,344
12.	Total valuation allowance			(37,299,993)
13.	Subtotal (Line 11 plus Line 12)			3,910,917,351
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			3,910,917,351

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			4,573,699,226
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	838,950,853		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	731,452,159		1,570,403,013
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			1,763,512
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	(16,867,911)		
	5.2 Totals, Part 3, Column 9	6,693,861		(10,174,050)
6.	Total gain (loss) on disposals, Part 3, Column 19			(6,526,752)
7.	Deduct amounts received on disposals, Part 3, Column 16			842,037,512
8.	Deduct amortization of premium, depreciation and proportional amortization			7,933,276
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17	3,269,835		
	9.2 Totals, Part 3, Column 14			3,269,835
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	4,496,779		
	10.2 Totals, Part 3, Column 11	1,034,261		5,531,040
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			5,276,932,956
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			5,276,932,956

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

	1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1. Book/adjusted carrying value, December 31 of prior year	58,717,772,446	35,703,194,938	19,880,415,719	781,852,420	2,352,309,370
2. Cost of bonds and stocks acquired, Part 3, Column 6	15,083,179,454	7,514,189,360	6,168,049,562	2,222,262	1,398,718,270
3. Accrual of discount	141,090,999	70,851,890	70,239,109		XXX
4. Unrealized valuation increase/(decrease)	(19,902,529)	287,723	21,266	(6,621,004)	(13,590,514)
5. Total gain (loss) on disposals, Part 4, Column 18	(151,133,261)	(152,394,808)	(189,807)	1,581,462	(130,108)
6. Consideration for bonds and stocks disposed, Part 4, Column 6	11,388,178,288	6,888,367,202	4,376,573,597	113,850,098	9,387,391
7. Amortization of premium	45,562,110	25,938,268	19,623,842		XXX
8. Total foreign exchange change in book/adjusted carrying value	5,268,750	4,915,502	353,248		
9. Current year's other-than-temporary impairment recognized	58,095,478	47,758,943	10,336,535		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	1,314,442	1,314,442			XXX
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	62,285,754,425	36,180,294,634	21,712,355,123	665,185,042	3,727,919,626
12. Total nonadmitted amounts					
13. Statement value at end of current period (Line 11 minus Line 12)	62,285,754,425	36,180,294,634	21,712,355,123	665,185,042	3,727,919,626

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	8,961,814,350	7,925,725,513	8,730,696,376	9,780,256,981
	2.	Canada				
	3.	Other Countries	1,628,012,634	1,310,782,323	1,632,542,101	1,591,348,373
	4.	Total	10,589,826,984	9,236,507,836	10,363,238,477	11,371,605,354
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	20,248,993,816	18,381,647,362	20,265,243,375	20,695,910,255
	6.	Canada	734,714,625	667,172,425	739,149,881	765,110,151
	7.	Other Countries	4,606,759,210	4,233,321,886	4,626,461,107	4,552,319,198
	8.	Total	25,590,467,651	23,282,141,673	25,630,854,363	26,013,339,604
All Other Issuer Credit Obligations (affiliated)	9.	Total				
	10.	**Total Issuer Credit Obligations**	36,180,294,635	32,518,649,509	35,994,092,840	37,384,944,958
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	20,170,880,736	19,508,705,630	20,088,289,509	20,621,108,242
	12.	Canada				
	13.	Other Countries	1,541,474,387	1,529,135,095	1,537,977,331	1,551,065,398
	14.	Total	21,712,355,123	21,037,840,725	21,626,266,840	22,172,173,640
Asset-Backed Securities (affiliated)	15.	Total				
	16.	**Total Asset-Backed Securities**	21,712,355,123	21,037,840,725	21,626,266,840	22,172,173,640
	17.	**Total Bonds**	57,892,649,758	53,556,490,234	57,620,359,680	59,557,118,598
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	660,785,488	604,504,107	762,946,234	
	19.	Canada				
	20.	Other Countries	4,399,552	4,399,552	6,471,800	
	21.	Total	665,185,040	608,903,659	769,418,034	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	**Total Preferred Stocks**	665,185,040	608,903,659	769,418,034	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	469,676,566	469,676,566	471,016,598	
	25.	Canada				
	26.	Other Countries	43,529	43,529	4,723,904	
	27.	Total	469,720,095	469,720,095	475,740,502	
Parent, Subsidiaries and Affiliates	28.	Total	3,258,199,530	3,270,192,722	3,124,322,095	
	29.	**Total Common Stocks**	3,727,919,625	3,739,912,817	3,600,062,597	
	30.	**Total Stocks**	4,393,104,665	4,348,816,476	4,369,480,631	
	31.	**Total Bonds and Stocks**	62,285,754,423	57,905,306,710	61,989,840,311	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	420,253,217	1,730,947,727	462,218,044	174,670,210	381,178,597	XXX	3,169,267,795	5.4	XXX	XXX	3,169,267,796	
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	420,253,217	1,730,947,727	462,218,044	174,670,210	381,178,597	XXX	3,169,267,795	5.4	XXX	XXX	3,169,267,796	
2. Other U.S. Government Securities												
2.1 NAIC 1	211,021,831	343,970,444	186,227,654	1,575,435,684	171,342,500	XXX	2,487,998,113	4.3	XXX	XXX	2,487,998,113	
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals	211,021,831	343,970,444	186,227,654	1,575,435,684	171,342,500	XXX	2,487,998,113	4.3	XXX	XXX	2,487,998,113	
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	26,956,352	123,854,629	43,959,731	255,424,913	441,715,319	XXX	891,910,944	1.5	XXX	XXX	323,545,179	568,365,765
3.2 NAIC 2		26,248,590	48,677,749	75,766,794	491,804,016	XXX	642,497,149	1.1	XXX	XXX	504,743,105	137,754,045
3.3 NAIC 3		4,495,366	926,804	40,193,723	47,988,640	XXX	93,604,533	0.2	XXX	XXX	93,604,533	
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	26,956,352	154,598,585	93,564,284	371,385,430	981,507,975	XXX	1,628,012,626	2.8	XXX	XXX	921,892,817	706,119,810
4. Municipal Bonds - General Obligations												
4.1 NAIC 1	61,458,215	53,269,484	64,637,183	594,226,978	91,113,209	XXX	864,705,069	1.5	XXX	XXX	864,705,069	
4.2 NAIC 2			3,743,217			XXX	3,743,217	0.0	XXX	XXX	3,743,217	
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	61,458,215	53,269,484	68,380,400	594,226,978	91,113,209	XXX	868,448,286	1.5	XXX	XXX	868,448,286	
5. Municipal Bonds - Special Revenue												
5.1 NAIC 1	132,791,972	160,691,594	305,398,053	1,587,063,441	805,878,995	XXX	2,991,824,055	5.1	XXX	XXX	2,952,709,826	39,114,228
5.2 NAIC 2	355,162	6,524,871	28,623,458	19,674,052	9,775,919	XXX	64,953,462	0.1	XXX	XXX	33,995,385	30,958,077
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	133,147,134	167,216,465	334,021,511	1,606,737,493	815,654,914	XXX	3,056,777,517	5.2	XXX	XXX	2,986,705,211	70,072,305
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	24,993,672	128,745,258	210,434,958	451,804,792	567,524,902	XXX	1,383,503,582	2.4	XXX	XXX	88,500,909	1,295,002,673
6.2 NAIC 2	10,092,464	49,959,458	87,356,492	323,154,080	360,067,338	XXX	830,629,832	1.4	XXX	XXX	67,311,199	763,318,633
6.3 NAIC 3	948,004	4,449,993	3,158,063	8,911,965	46,492,069	XXX	63,960,094	0.1	XXX	XXX		63,960,093
6.4 NAIC 4					483,203	XXX	483,203	0.0	XXX	XXX		483,203
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals	36,034,140	183,154,709	300,949,513	783,870,837	974,567,512	XXX	2,278,576,711	3.9	XXX	XXX	155,812,108	2,122,764,602

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	30,513,079	674,925,280	1,525,616,647	2,012,586,312	2,482,476,708	XXX	6,726,118,026	11.5	XXX	XXX	3,765,584,793	2,960,533,233
8.2 NAIC 2	203,743,667	1,457,517,875	3,087,040,516	3,047,230,204	6,208,261,440	XXX	14,003,793,702	23.9	XXX	XXX	10,414,152,561	3,589,641,142
8.3 NAIC 3	8,275,012	116,305,122	263,731,750	25,814,015	181,488,203	XXX	595,614,102	1.0	XXX	XXX	109,497,637	486,116,467
8.4 NAIC 4	16,110,377	100,984,449	36,159,000			XXX	153,253,826	0.3	XXX	XXX	16,671,398	136,582,428
8.5 NAIC 5		902,414	900,625		6,027,000	XXX	7,830,039	0.0	XXX	XXX	6,037,572	1,792,467
8.6 NAIC 6					1,384,855	XXX	1,384,855	0.0	XXX	XXX	1,384,855	
8.7 Totals	258,642,135	2,350,635,140	4,913,448,538	5,085,630,531	8,879,638,206	XXX	21,487,994,550	36.7	XXX	XXX	14,313,328,816	7,174,665,737
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2						XXX			XXX	XXX		
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals						XXX			XXX	XXX		
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	32,212,487	138,301,211	244,227,539	300,872,034	230,545,284	XXX	946,158,555	1.6	XXX	XXX	5,247,713	940,910,843
12.2 NAIC 2	6,447,105	30,589,936	23,019,090	16,370,138	52,979,021	XXX	129,405,290	0.2	XXX	XXX	20,527,077	108,878,214
12.3 NAIC 3	757,334	5,839,438	2,159,620	649,063		XXX	9,405,455	0.0	XXX	XXX	4,997,283	4,408,172
12.4 NAIC 4	1,963,966	9,260,739	11,137,856			XXX	22,362,561	0.0	XXX	XXX		22,362,561
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	41,380,892	183,991,324	280,544,105	317,891,235	283,524,305	XXX	1,107,331,861	1.9	XXX	XXX	30,772,073	1,076,559,790

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds - Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds - Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1		122,345,692	104,729,035	15,000,000	1,535,238	XXX	243,609,965	0.4	XXX	XXX	106,264,274	137,345,692
16.2 NAIC 2		67,911,855	62,450,279	28,250,000	1,725,702	XXX	160,337,836	0.3	XXX	XXX	26,937,835	133,400,000
16.3 NAIC 3						XXX			XXX	XXX		
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals		190,257,547	167,179,314	43,250,000	3,260,940	XXX	403,947,801	0.7	XXX	XXX	133,202,109	270,745,692
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans - Issued (Unaffiliated)												
18.1 NAIC 1			8,353,981	54,366		XXX	8,408,347	0.0	XXX	XXX		8,408,347
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals			8,353,981	54,366		XXX	8,408,347	0.0	XXX	XXX		8,408,347

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans - Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans - Acquired (Unaffiliated)												
20.1 NAIC 1					1,092,400	XXX	1,092,400	0.0	XXX	XXX	1,092,400	
20.2 NAIC 2	13,782,003	55,576,103				XXX	69,358,106	0.1	XXX	XXX		69,358,106
20.3 NAIC 3	28,145,132	38,568,608				XXX	66,713,740	0.1	XXX	XXX	8,569,079	58,144,660
20.4 NAIC 4	11,869,995	30,913,353				XXX	42,783,348	0.1	XXX	XXX	30,913,353	11,869,995
20.5 NAIC 5	1,460,832	47,925,842				XXX	49,386,674	0.1	XXX	XXX	49,383,645	3,029
20.6 NAIC 6	2,690,877					XXX	2,690,877	0.0	XXX	XXX		2,690,877
20.7 Totals	57,948,839	172,983,906			1,092,400	XXX	232,025,145	0.4	XXX	XXX	89,958,477	142,066,667
21. Bank Loans - Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1		5,667,441	49,911,009			XXX	55,578,450	0.1	XXX	XXX		55,578,450
26.2 NAIC 2		32,050,000				XXX	32,050,000	0.1	XXX	XXX		32,050,000
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals		37,717,441	49,911,009			XXX	87,628,450	0.1	XXX	XXX		87,628,450
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	6,811,412	37,674,046	48,059,122	80,511,812	32,432,196	XXX	205,488,588	0.4	XXX	XXX	205,488,589	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	6,811,412	37,674,046	48,059,122	80,511,812	32,432,196	XXX	205,488,588	0.4	XXX	XXX	205,488,589	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	1,996,506	13,058,487	18,445,895	32,025,745	6,946,204	XXX	72,472,837	0.1	XXX	XXX	72,472,836	
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	1,996,506	13,058,487	18,445,895	32,025,745	6,946,204	XXX	72,472,837	0.1	XXX	XXX	72,472,836	
30. Agency Residential Mortgage-Backed Securities - Not Guaranteed												
30.1 NAIC 1	73,440,048	282,251,962	469,530,033	1,324,675,302	578,459,322	XXX	2,728,356,667	4.7	XXX	XXX	2,705,206,667	23,150,000
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	73,440,048	282,251,962	469,530,033	1,324,675,302	578,459,322	XXX	2,728,356,667	4.7	XXX	XXX	2,705,206,667	23,150,000

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	84,466,744	862,353,068	1,283,147,621	804,699,388	186,420,254	XXX	3,221,087,075	5.5	XXX	XXX	2,990,954,845	230,132,230
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals	84,466,744	862,353,068	1,283,147,621	804,699,388	186,420,254	XXX	3,221,087,075	5.5	XXX	XXX	2,990,954,845	230,132,230
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	152,195,869	521,079,816	259,316,098	465,958,467	416,089,562	XXX	1,814,639,812	3.1	XXX	XXX	466,946,835	1,347,692,977
32.2 NAIC 2	1,737,605	20,073,929	14,480,442	5,124,005	2,905,346	XXX	44,321,327	0.1	XXX	XXX	1,842,428	42,478,899
32.3 NAIC 3	111,999	357,786	293,736	43,211	8,081,290	XXX	8,888,022	0.0	XXX	XXX	2,219,306	6,668,717
32.4 NAIC 4					1,317,147	XXX	1,317,147	0.0	XXX	XXX	1,317,147	
32.5 NAIC 5	688,986	2,451,056	2,574,830	435,487	99,379	XXX	6,249,738	0.0	XXX	XXX	4,208,259	2,041,478
32.6 NAIC 6	18,062	61,772	52,116			XXX	131,950	0.0	XXX	XXX	131,950	
32.7 Totals	154,752,521	544,024,359	276,717,222	471,561,170	428,492,724	XXX	1,875,547,996	3.2	XXX	XXX	476,665,925	1,398,882,071
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	83,640,589	382,608,841	29,166,741	10,019,027	3,962,328	XXX	509,397,526	0.9	XXX	XXX	85,865,225	423,532,300
34.2 NAIC 2	1,619,515	39,812,102	108,786,468	3,047,838	2,437,405	XXX	155,703,328	0.3	XXX	XXX	23,712,595	131,990,732
34.3 NAIC 3	4,918,294	15,926,355	3,695,678	2,604,951		XXX	27,145,278	0.0	XXX	XXX		27,145,277
34.4 NAIC 4	3,239,450	3,312,526	897,518	922,909	28,067	XXX	8,400,470	0.0	XXX	XXX		8,400,470
34.5 NAIC 5						XXX			XXX	XXX		
34.6 NAIC 6						XXX			XXX	XXX		
34.7 Totals	93,417,848	441,659,824	142,546,405	16,594,725	6,427,800	XXX	700,646,602	1.2	XXX	XXX	109,577,820	591,068,779
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	153,429,465	2,395,254,702	1,370,721,894	518,421,984	17,036,371	XXX	4,454,864,416	7.6	XXX	XXX	186,683,397	4,268,181,018
36.2 NAIC 2	24,243,377	73,310,230	213,724,090	9,604,241	5,680,523	XXX	326,562,461	0.6	XXX	XXX		326,562,461
36.3 NAIC 3	293,236	2,631,118	88,678,442	2,195,027	2,144,000	XXX	95,941,823	0.2	XXX	XXX	1,010,000	94,931,824
36.4 NAIC 4	4,635,962	20,961,529	30,024,184	3,465,832	2,578,558	XXX	61,666,065	0.1	XXX	XXX	405,000	61,261,066
36.5 NAIC 5	133,144	2,027,825	4,270,136	4,862,544	3,231,965	XXX	14,525,614	0.0	XXX	XXX		14,525,614
36.6 NAIC 6	328,133	1,397,454				XXX	1,725,587	0.0	XXX	XXX		1,725,587
36.7 Totals	183,063,317	2,495,582,858	1,707,418,746	538,549,628	30,671,417	XXX	4,955,285,966	8.5	XXX	XXX	188,098,397	4,767,187,570

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency - CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1						XXX			XXX	XXX		
37.2 NAIC 2						XXX			XXX	XXX		
37.3 NAIC 3						XXX			XXX	XXX		
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals						XXX			XXX	XXX		
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	73,808,969	311,127,112	131,295,375	377,557,088	204,872,508	XXX	1,098,661,052	1.9	XXX	XXX	60,456,585	1,038,204,466
38.2 NAIC 2	23,772,070	97,776,436	43,229,775	39,449,681	58,447,847	XXX	262,675,809	0.4	XXX	XXX	5,440,148	257,235,661
38.3 NAIC 3	447,832	4,939,790	5,135,961	3,459,111	3,827,050	XXX	17,809,744	0.0	XXX	XXX	7,406,259	10,403,484
38.4 NAIC 4	258,496	363,558	813,886	467,211	1,533,780	XXX	3,436,931	0.0	XXX	XXX	939,675	2,497,256
38.5 NAIC 5	150,756	143,693				XXX	294,449	0.0	XXX	XXX		294,449
38.6 NAIC 6	27,073	25,992				XXX	53,065	0.0	XXX	XXX		53,066
38.7 Totals	98,465,196	414,376,581	180,474,997	420,933,091	268,681,185	XXX	1,382,931,050	2.4	XXX	XXX	74,242,667	1,308,688,382
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	15,674,038	122,048,149	87,536,198	193,077,479		XXX	418,335,864	0.7	XXX	XXX		418,335,864
40.2 NAIC 2	1,660,003	39,302,648	170,980,237	2,500,000	109,408,755	XXX	323,851,643	0.6	XXX	XXX		323,851,643
40.3 NAIC 3			2,140,703			XXX	2,140,703	0.0	XXX	XXX		2,140,703
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals	17,334,041	161,350,797	260,657,138	195,577,479	109,408,755	XXX	744,328,210	1.3	XXX	XXX		744,328,210
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1		170,111,378	46,068,728		9,711,565	XXX	225,891,671	0.4	XXX	XXX		225,891,672
42.2 NAIC 2	38,836,609	526,837,428	2,906,052	9,072,602	15,846,632	XXX	593,499,323	1.0	XXX	XXX		593,499,323
42.3 NAIC 3		870,616				XXX	870,616	0.0	XXX	XXX		870,616
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals	38,836,609	697,819,422	48,974,780	9,072,602	25,558,197	XXX	820,261,610	1.4	XXX	XXX		820,261,611

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities - Practical Expedient (Unaffiliated)												
44.1 NAIC 1						XXX			XXX	XXX		
44.2 NAIC 2						XXX			XXX	XXX		
44.3 NAIC 3						XXX			XXX	XXX		
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals						XXX			XXX	XXX		
45. Lease-Backed Securities - Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)												
46.1 NAIC 1	69,746,486	7,501,924	3,706,358	24,153,373	2,901,892	XXX	108,010,033	0.2	XXX	XXX	31,125,477	76,884,557
46.2 NAIC 2						XXX			XXX	XXX		
46.3 NAIC 3						XXX			XXX	XXX		
46.4 NAIC 4						XXX			XXX	XXX		
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	69,746,486	7,501,924	3,706,358	24,153,373	2,901,892	XXX	108,010,033	0.2	XXX	XXX	31,125,477	76,884,557
47. Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities - Full Analysis (Unaffiliated)												
48.1 NAIC 1	137,419,599	320,186,266	211,942,866	55,809,567	2,851,444	XXX	728,209,742	1.2	XXX	XXX		728,209,741
48.2 NAIC 2	33,106,439	107,106,673	3,231,085	14,744,029	32,732,954	XXX	190,921,180	0.3	XXX	XXX		190,921,180
48.3 NAIC 3		69,600,000		24,347,387		XXX	93,947,387	0.2	XXX	XXX		93,947,387
48.4 NAIC 4	5	2,400,576			641,765	XXX	3,042,346	0.0	XXX	XXX	5	3,042,342
48.5 NAIC 5			23,499,209			XXX	23,499,209	0.0	XXX	XXX		23,499,209
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals	170,526,043	499,293,515	238,673,160	94,900,983	36,226,163	XXX	1,039,619,864	1.8	XXX	XXX	5	1,039,619,859

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities - Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)												
50.1 NAIC 1	111,345,036	679,377,205	325,305,729	476,825,772	518,575,228	XXX	2,111,428,970	3.6	XXX	XXX	39,510,782	2,071,918,187
50.2 NAIC 2	90,379,157	594,735,506	498,386,271	130,052,318	273,939,321	XXX	1,587,492,573	2.7	XXX	XXX		1,587,492,572
50.3 NAIC 3	49,147,578	34,571,795	14,385,351	12,186,143		XXX	110,290,867	0.2	XXX	XXX		110,290,868
50.4 NAIC 4	5,386,678	11,991,880				XXX	17,378,558	0.0	XXX	XXX		17,378,558
50.5 NAIC 5					31,727,700	XXX	31,727,700	0.1	XXX	XXX		31,727,700
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals	256,258,449	1,320,676,386	838,077,351	619,064,233	824,242,249	XXX	3,858,318,668	6.6	XXX	XXX	39,510,782	3,818,807,885
51. Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 1,904,175,586	9,587,351,716	7,489,956,492	11,330,873,734	7,154,662,026		37,467,019,554	64.0	XXX	XXX	20,609,627,310	16,857,392,243
52.2 NAIC 2	(d) 449,775,176	3,225,333,640	4,396,635,221	3,724,039,982	7,626,012,219		19,421,796,238	33.2	XXX	XXX	11,102,405,550	8,319,390,688
52.3 NAIC 3	(d) 93,044,421	298,555,987	384,306,108	120,404,596	290,021,252		1,186,332,364	2.0	XXX	XXX	227,304,097	959,028,268
52.4 NAIC 4	(d) 43,464,929	180,188,610	79,032,444	4,855,952	6,582,520		314,124,455	0.5	XXX	XXX	50,246,578	263,877,879
52.5 NAIC 5	(d) 2,433,718	53,450,830	31,244,800	5,298,031	41,086,044		(c) 133,513,423	0.2	XXX	XXX	59,629,476	73,883,946
52.6 NAIC 6	(d) 3,064,145	1,485,218	52,116		1,384,855		(c) 5,986,334	0.0	XXX	XXX	1,516,805	4,469,530
52.7 Totals	2,495,957,975	13,346,366,001	12,381,227,181	15,185,472,295	15,119,748,916		(b) 58,528,772,368	100.0	XXX	XXX	32,050,729,816	26,478,042,554
52.8 Line 52.7 as a % of Col. 7	4.3	22.8	21.2	25.9	25.8		100.0	XXX	XXX	XXX	54.8	45.2
53. Total Bonds Prior Year												
53.1 NAIC 1	3,872,917,294	7,814,996,156	6,193,696,677	11,186,158,020	6,663,515,244		XXX	XXX	35,731,283,391	61.9	32,148,871,890	3,582,411,498
53.2 NAIC 2	903,342,320	3,281,213,146	4,849,674,636	3,837,383,265	6,988,413,378		XXX	XXX	19,860,026,745	34.4	17,269,357,483	2,590,669,263
53.3 NAIC 3	86,882,491	405,900,869	421,671,819	96,935,019	368,176,184		XXX	XXX	1,379,566,382	2.4	1,160,762,211	218,804,171
53.4 NAIC 4	19,781,243	333,918,892	61,577,079	15,288,275	150,493,830		XXX	XXX	581,059,319	1.0	536,917,358	44,141,962
53.5 NAIC 5	7,165,913	89,042,249	10,980,052	23,600,536	40,368,600		XXX	XXX	(c) 171,157,350	0.3	169,208,414	1,948,937
53.6 NAIC 6	100,869	37,558	59,689	5,735	3,200,516		XXX	XXX	(c) 3,404,367	0.0	3,311,719	92,648
53.7 Totals	4,890,190,130	11,925,108,870	11,537,659,952	15,159,370,850	14,214,167,752		XXX	XXX	(b) 57,726,497,554	100.0	51,288,429,075	6,438,068,479
53.8 Line 53.7 as a % of Col. 9	8.5	20.7	20.0	26.3	24.6		XXX	XXX	100.0	XXX	88.8	11.2
54. Total Publicly Traded Bonds												
54.1 NAIC 1	1,089,345,607	3,906,673,038	3,702,580,212	7,526,824,530	4,384,203,924		20,609,627,311	35.2	XXX	XXX	20,609,627,311	XXX
54.2 NAIC 2	85,749,457	895,144,687	1,998,952,217	2,294,297,361	5,828,261,827		11,102,405,549	19.0	XXX	XXX	11,102,405,549	XXX
54.3 NAIC 3	1,809,972	25,952,670	14,183,856	44,518,250	140,839,349		227,304,097	0.4	XXX	XXX	227,304,097	XXX
54.4 NAIC 4	5	39,489,751	8,500,000		2,256,822		50,246,578	0.1	XXX	XXX	50,246,578	XXX
54.5 NAIC 5	1,952,089	49,650,050	1,687,303	245,389	6,094,645		59,629,476	0.1	XXX	XXX	59,629,476	XXX
54.6 NAIC 6	18,062	61,772	52,116		1,384,855		1,516,805	0.0	XXX	XXX	1,516,805	XXX
54.7 Totals	1,178,875,192	4,916,971,968	5,725,955,704	9,865,885,530	10,363,041,422		32,050,729,816	54.8	XXX	XXX	32,050,729,816	XXX
54.8 Line 54.7 as a % of Col.7	3.7	15.3	17.9	30.8	32.3		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 12	2.0	8.4	9.8	16.9	17.7		54.8	XXX	XXX	XXX	54.8	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	814,829,980	5,680,678,679	3,787,376,280	3,804,049,204	2,770,458,102		16,857,392,245	28.8	XXX	XXX	XXX	16,857,392,245
55.2 NAIC 2	364,025,721	2,330,188,953	2,397,683,002	1,429,742,621	1,797,750,391		8,319,390,688	14.2	XXX	XXX	XXX	8,319,390,688
55.3 NAIC 3	91,234,449	272,603,318	370,122,251	75,886,346	149,181,904		959,028,268	1.6	XXX	XXX	XXX	959,028,268
55.4 NAIC 4	43,464,924	140,698,858	70,532,445	4,855,952	4,325,698		263,877,877	0.5	XXX	XXX	XXX	263,877,877
55.5 NAIC 5	481,629	3,800,780	29,557,496	5,052,642	34,991,399		73,883,946	0.1	XXX	XXX	XXX	73,883,946
55.6 NAIC 6	3,046,083	1,423,446					4,469,529	0.0	XXX	XXX	XXX	4,469,529
55.7 Totals	1,317,082,786	8,429,394,034	6,655,271,474	5,319,586,765	4,756,707,494		26,478,042,553	45.2	XXX	XXX	XXX	26,478,042,553
55.8 Line 55.7 as a % of Col.7	5.0	31.8	25.1	20.1	18.0		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 12	2.3	14.4	11.4	9.1	8.1		45.2	XXX	XXX	XXX	XXX	45.2

(a) Includes $ 15,559,239,637 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 736,388,690 current year of bonds with Z designations, and $ 475,105,857 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 3,536,506 current year, $ 7,245,433 prior year of bonds with 5GI designations and $ 5,986,334 current year, $ 3,311,719 prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 625,624,262 ; NAIC 2 $; NAIC 3 $ 10,447,235 ; NAIC 4 $; NAIC 5 $; NAIC 6 $ 51,116 .

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	48,649,349	48,649,349	
2. Cost of short-term investments acquired	336,593,477	336,593,477	
3. Accrual of discount	88,535	88,535	
4. Unrealized valuation increase/(decrease)	(41,534)	(41,534)	
5. Total gain (loss) on disposals	(14,435)	(14,435)	
6. Deduct consideration received on disposals	369,830,160	369,830,160	
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)	15,445,231	15,445,231	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	15,445,231	15,445,231	

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			473,715,049
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	898,641,899		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	105,547,175	1,004,189,074	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19	3,290,698	3,290,698	
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			1,145,501,879
6.	Considerations received/(paid) on terminations, Section 2, Column 15			1,146,048,813
7.	Amortization:			
	7.1 Section 1, Column 19	(443,526,904)		
	7.2 Section 2, Column 21	(485,013,970)	(928,540,874)	
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(199,221)		
	9.2 Section 2, Column 20	(2,186,171)	(2,385,392)	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			549,721,621
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			549,721,621

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			10,472,071
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			(4,254,884)
3.1	Add:			
	Change in the variation margin on open contracts – Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in the variation margin on open contracts – All other:			
	3.13 Section 1, Column 18, current year minus	151,275		
	3.14 Section 1, Column 18, prior year	(524,198)	675,473	675,473
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	151,275		
	3.24 Section 1, Column 19, prior year plus	(524,198)		
	3.25 SSAP No. 108 adjustments		675,473	675,473
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(3,332,390)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(3,332,390)		
	4.23 SSAP No. 108 adjustments		(3,332,390)	
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)			6,217,187
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			6,217,187

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	549,721,621	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,217,187	
3.	Total (Line 1 plus Line 2)		555,938,808
4.	Part D, Section 1, Column 6	898,227,000	
5.	Part D, Section 1, Column 7	(342,288,192)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,365,272,735	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,365,272,735
10.	Part D, Section 1, Column 9	2,502,494,133	
11.	Part D, Section 1, Column 10	(1,137,221,398)	
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	4,832,681	
15.	Part D, Section 1, Column 12	4,832,681	
16.	Total (Lines 13 plus Line 14 minus Line 15)		

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	2,094,237,550	2,094,237,550		
2. Cost of cash equivalents acquired	154,903,278,190	154,903,278,190		
3. Accrual of discount	63,718,859	63,718,859		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	47,823	47,823		
6. Deduct consideration received on disposals	156,440,605,040	156,440,605,040		
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)	620,677,382	620,677,382		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	620,677,382	620,677,382		

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restricted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	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. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity - Health Care Delivery																
Properties Occupied by the Reporting Entity - Administrative																
Office Building - CIP	0	West Des Moines	IA	12/26/2018	12/26/2018	77,391,050		77,391,050		2,049,380			(2,049,380)		5,125,000	2,342,097
Office Building	0	Sioux Falls	SD	12/30/2008	12/30/2008	26,435,056		17,056,651		578,324			(578,324)		1,400,000	1,661,017
0299999 - Properties Occupied by the Reporting Entity - Administrative						103,826,106		94,447,701		2,627,704			(2,627,704)		6,525,000	4,003,114
0399999 - Total Properties Occupied by the Reporting Entity						103,826,106		94,447,701		2,627,704			(2,627,704)		6,525,000	4,003,114
Properties Held for the Production of Income																
Properties Held for Sale																
0699999 Totals						103,826,106		94,447,701		2,627,704			(2,627,704)		6,525,000	4,003,114

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building- Data Room Remodel	Sioux Falls	SD	06/27/2024	Fiegen Construction			1,109,712	1,109,712
0199999 - Acquired by Purchase							1,109,712	1,109,712
Acquired by Internal Transfer								
0399999 Totals							1,109,712	1,109,712

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, 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
0399999 Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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														
4005		Sacramento	CA		10/16/2024	7.573	77,302,208						480,007,492	12/24/2024
3004		New Albany	OH		12/12/2024	6.466	30,000,000						2,228,508,618	11/30/2024
4004		Roseville	CA		09/27/2024	7.261	75,381,986						1,358,797,144	01/21/2025
1200		Newton	NC		05/16/2025	6.000	39,400,000						60,700,000	04/23/2025
4007		Orlando	FL		12/16/2024	7.284	19,452,525						208,949,832	12/11/2024
1194		Baltimore	MD		12/18/2024	6.070	34,000,000						60,000,000	11/10/2024
1178		Phoenix	AZ		12/21/2022	5.760	56,400,000						95,300,000	11/14/2022
3003	0	Chagrin Falls	OH		09/04/2024	6.990	2,320,878						987,036,141	02/28/2023
4001		Bay Area	CA		08/06/2024	7.284	34,661,537						323,776,722	01/10/2025
3010		Gainesville	VA		01/16/2025	8.120	792,434						57,500,000	10/20/2024
4013		Hagerstown	MD		06/26/2025	6.838	30,334,857						536,800,000	04/30/2025
3015		Saugus	MA		09/26/2025	7.850	450,599						33,250,000	08/13/2025
1196		Tarzana	CA		12/20/2024	6.350	85,600,000						129,000,000	11/11/2024
3014		Saugus	MA		09/26/2025	6.350	3,504,662						33,250,000	08/13/2025
1198		Sunnyvale	CA		02/25/2025	6.360	30,000,000						51,900,000	12/21/2024
3006		Gainesville	VA		01/16/2025	6.120	5,230,017						57,500,000	10/20/2024
1138U		Coconut Grove	FL		11/15/2022	4.605	10,950,072						62,143,146	02/21/2019
3007		Gainesville	VA		01/16/2025	6.120	4,001,755						57,500,000	10/20/2024
4010		Phoenix	AZ		11/07/2024	4.066	8,217,733						169,889,517	01/08/2025
4003		Las Vegas	NV		08/08/2024	7.284	30,780,125						493,344,203	01/08/2025
1186	CF	Plymouth	MA		05/23/2024	6.740	57,940,000						90,800,000	05/09/2024
3012		Gainesville	VA		01/16/2025	8.120	585,821						57,500,000	10/20/2024
4011		Islamorada	FL		04/28/2025	7.022	44,359,157						3,570,000,000	03/28/2025
3008		Gainesville	VA		01/16/2025	6.120	3,866,382						57,500,000	10/20/2024
3013		Gainesville	VA		01/16/2025	8.120	516,783						57,500,000	10/20/2024
3005		New Albany	OH		12/12/2024	6.716	13,628,381						2,228,508,618	11/30/2024
4012		Ashburn	VA		05/27/2025	6.236	35,810,990						1,208,000,000	01/27/2025
1204		La Jolla	CA		10/09/2025	6.000	67,000,000						103,000,000	09/02/2025
3011		Gainesville	VA		01/16/2025	8.120	606,332						57,500,000	10/20/2024
4002		Bay Area	CA		08/22/2024	7.284	31,464,740						471,638,490	01/08/2025
1203		Plymouth	MA		09/25/2025	6.250	5,600,000						97,500,000	05/01/2025
3009		Gainesville	VA		01/16/2025	6.120	3,410,737						57,500,000	10/20/2024
3017	0	Manassas	VA		11/03/2025	8.290	2,420,819						78,000,000	10/01/2025
1205		Newburgh	NY		12/23/2025	6.000	22,500,000						37,500,000	10/23/2025
1193	0	Palo Alto	CA		12/10/2024	6.280	40,680,933						97,300,000	10/24/2024
4006		Cranbury	NJ		10/15/2024	6.343	39,312,484						1,323,000,000	02/26/2024
1199		San Diego	CA		03/07/2025	7.000	34,000,000						57,000,000	02/01/2025
1201		Inglewood	CA		05/27/2025	6.000	72,276,404						366,217,617	05/26/2020
3018		Salt Lake	UT		12/30/2025	5.784	12,000,000						1,005,000,000	05/04/2024
3016	0	Manassas	VA		11/03/2025	6.290	17,752,674						77,500,000	10/01/2025
1154	0	Jackson	WY		10/01/2019	4.500	25,000,000						41,798,643	08/27/2019
1156	0	Seattle	WA		12/23/2019	5.550	65,000,000						100,285,714	11/07/2019
1185	CF	Las Vegas	NV		04/23/2024	6.090	22,650,000						38,000,000	03/05/2024
1171	0	Eagan	MN		06/30/2022	5.000	19,200,000						30,100,000	06/10/2022
1166	0	New York	NY		03/18/2022	4.750	331,713,536						930,580,000	02/23/2022
1130	CF	San Jose	CA		12/10/2018	4.670	37,465,309						61,717,970	09/28/2018
1161	0	Spanaway	WA		05/19/2021	3.000	76,700,000						151,600,000	03/16/2021
1184	CF	West Sacramento	CA		12/22/2023	6.700	43,662,639						74,300,000	11/16/2023
1174	M	Trexlertown	PA		10/28/2022	5.250	100,441,000						176,200,000	09/29/2022
1162	0	Columbia	SC		08/19/2021	4.250	28,483,479						18,923,077	07/21/2021
1122		Baltimore	MD		09/05/2018	4.520	18,559,209						31,096,774	08/27/2018
1121	CF	Westminster	CO		08/20/2018	4.490	24,231,992						39,332,156	07/16/2018
4009		Kent	WA		12/18/2024	2.375	197,372						83,000,000	01/01/2024
4008		Kent	WA		12/18/2024	2.375	26,967,091		40,854				83,000,000	01/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1001	CF	Irvine	CA		03/31/2015	3.750	25,192,450						34,061,740	03/05/2015
19343	0	Orlando	FL		02/21/2020	3.392	5,887,810						288,247,713	02/02/2020
1188	CF	Richardson	TX		07/12/2024	6.920	43,950,000						81,000,000	05/20/2024
1183	CF	Oakley	CA		12/21/2023	6.650	40,885,614						69,500,000	10/25/2023
3002	0	Allen	TX		07/15/2024	6.990	9,032,533						478,260,000	05/31/2024
1089		Sacramento	CA		12/09/2016	4.420	18,781,381						30,000,000	10/31/2016
1140	M	Denver	CO		05/01/2019	6.500	17,500,000						31,100,000	02/20/2019
783		Washington	DC		03/22/2013	4.700	40,398,039						75,806,452	09/01/2014
1153		Wilmington	NC		09/24/2019	4.391	106,702,921						173,342,018	07/23/2019
768		Mobile	AL		01/15/2013	8.000	12,325,610						20,500,000	06/26/2012
1154U	0	Jackson	WY		05/25/2022	4.500	21,800,000						64,960,484	08/27/2019
1163	0	Denver	CO		08/30/2021	3.000	112,000,000						166,000,000	05/19/2021
995		New York	NY		05/05/2015	5.390	25,975,022						54,400,000	04/06/2017
922	CF	Beverly Hills	CA		12/30/2016	4.860	16,277,995						35,000,000	03/19/2014
701	CF	Denver	CO		04/16/2010	7.350	3,290,177						10,700,000	02/03/2010
742		Vancouver	WA		04/02/2012	4.650	14,413,909						28,600,000	07/31/2019
1189		New York	NY		08/15/2024	7.000	54,000,000						98,000,000	07/10/2024
1202		Marina Del Rey	CA		07/09/2025	6.250	43,400,000						63,000,000	05/14/2025
1149	0	Nashville	TN		07/25/2019	5.300	41,211,635						70,000,000	06/24/2019
7200142	0	Sunnyvale	CA		12/09/2015	4.963	11,463,022		303,414				855,000,000	10/08/2015
1168	0	Draper	UT		06/17/2022	4.380	23,750,000						37,500,000	04/14/2022
1180	0	Miramar	FL		08/14/2023	6.000	82,842,500						140,000,000	08/08/2023
1115	CF	San Diego	CA		04/20/2018	4.420	27,429,207						47,865,922	03/09/2018
1065	CF	Conroe	TX		11/12/2015	4.370	13,554,819						25,500,000	10/21/2015
1177		Las Vegas	NV		12/23/2022	9.636	59,000,000						2,664,516,129	05/01/2022
1120	CF	Rochester	NY		08/02/2018	4.560	32,708,171						64,406,780	06/28/2018
1136	CF	Bothell	WA		02/25/2019	4.300	24,582,489						41,461,538	01/25/2019
1106	0	Park City	UT		03/28/2024	6.500	40,080,271						46,252,909	11/17/2017
1192	CF	Springfield	VA		10/23/2024	6.100	23,230,000						36,400,000	03/20/2026
1167	0	Los Angeles	CA		04/07/2022	4.250	39,429,342						132,000,000	03/11/2022
1182		Newport Beach	CA		11/20/2023	6.290	76,375,000						134,000,000	07/14/2023
1009	CF	Vienna	VA		05/06/2015	6.500	10,565,931						20,700,000	03/26/2015
1179	0	Stockbridge	GA		05/18/2023	6.240	53,070,000						83,575,000	03/26/2023
1170	0	Jackson	WY		06/27/2022	4.650	42,500,000						67,000,000	05/11/2022
1003	CF	New Carrollton	MD		05/11/2015	4.400	22,431,976						45,000,000	03/13/2015
1126		Cleveland	OH		10/18/2018	5.100	22,229,888						41,833,257	08/02/2018
1160	0	Phoenix	CA		04/05/2021	3.000	47,320,000						77,900,000	02/22/2021
1164	0	West Palm Beach	FL		12/02/2021	4.250	53,876,145						39,228,000	09/20/2022
1175	0	Rosemont	IL		11/10/2022	5.500	25,899,879						40,400,000	11/02/2022
1041	CF	Stamford	CT		08/21/2015	4.370	19,311,706						43,000,000	07/16/2015
19336	0	Clinton	MD		05/16/2019	4.115	3,350,217						298,788,151	11/15/2018
1098	CF	Columbia	MD		07/25/2017	4.500	17,762,396						30,100,000	06/06/2017
930		New York	NY		05/12/2014	5.000	51,760,589						102,200,000	03/21/2014
794	CF	South Lake Tahoe	CA		08/20/2019	4.579	43,643,662						95,800,000	06/11/2019
1010	CF	Irvine	CA		05/11/2015	3.750	29,531,022						55,708,333	04/10/2015
1019	CF	Walnut Creek	CA		06/01/2015	7.000	13,500,000			1,304,342			26,900,000	04/02/2015
1166B	0	New York	NY		03/18/2022	7.500	32,777,791						921,400,000	02/23/2022
1119	0	Pittsburgh	PA		08/30/2018	7.490	25,946,716						39,354,297	07/20/2018
3001		West Jordan	UT		03/07/2024	6.990	48,000,000						603,000,000	01/14/2024
1142		Sacramento	CA		06/26/2019	4.100	37,899,021						61,538,462	06/20/2019
1137		Campbell	CA		03/14/2019	4.480	15,282,659						26,049,587	02/17/2019
1111	CF	Baltimore	MD		01/31/2018	4.480	15,012,222						28,561,403	12/28/2017
1138		Coconut Grove	FL		04/11/2019	4.605	30,113,463						62,148,255	02/21/2019
1169	M	Lexington	SC		06/17/2022	4.250	72,030,000						135,275,000	06/01/2022
970	CF	Greenville	SC		11/20/2014	6.250	68,685,602						157,000,000	10/21/2014
1084		Fairfax	VA		06/06/2016	6.500	25,960,225						44,800,000	04/28/2016
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							3,840,716,679		344,268	1,304,342			29,688,193,304	XXX
Mortgages in Good Standing - Mezzanine Loans														
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							3,840,716,679		344,268	1,304,342			29,688,193,304	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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 the Process of Foreclosure - Farm Mortgages														
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages- All Other														
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other														
1049		Boston	MA		12/30/2016	4.000	11,598,124		(138,563)	15,863,117			46,913,208	08/31/2015
1165	0	Studio City	CA		02/25/2022	6.986	88,210,000						1,283,531,335	11/22/2021
1135		Los Angeles	CA		12/27/2018	4.600	7,692,544			16,389,484			32,732,794	11/30/2018
2199999 - Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other							107,500,668		(138,563)	32,252,601			1,363,177,337	XXX
Mortgages with Overdue Interest Over 90 Days, Not in the 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)							107,500,668		(138,563)	32,252,601			1,363,177,337	XXX
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							3,948,217,347		205,705	33,556,943			31,051,370,641	XXX

General Interrogatory:

1. Mortgages in good standing ..... $ ..... unpaid taxes $ 1,134,139 interest due and unpaid.
2. Restructured mortgages ..... $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure ..... $ ..... unpaid taxes $ 3,828,977 interest due and unpaid.
4. Mortgages in process of foreclosure ..... $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
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								
4005	Sacramento	CA		01/07/2025	7.573		107,835,386	1,104,836,917
4004	Roseville	CA		01/06/2025	7.261		125,452,798	2,129,932,867
1200	Newton	NC		05/16/2025	6.000	39,400,000		60,700,000
4007	Orlando	FL		01/29/2025	7.284		12,795,241	168,228,626
4001	Bay Area	CA		03/24/2025	7.284		34,517,453	469,160,944
3010	Gainesville	VA		01/16/2025	8.120	792,434		57,500,000
4013	Hagerstown	MD		06/26/2025	6.838	30,334,857		536,800,000
3015	Saugus	MA		09/26/2025	7.850	450,599		33,250,000
3014	Saugus	MA		09/26/2025	6.350	3,504,662		33,250,000
1198	Sunnyvale	CA		02/25/2025	6.360	30,000,000		51,900,000
3006	Gainesville	VA		01/16/2025	6.120	5,230,017		57,500,000
3007	Gainesville	VA		01/16/2025	6.120	4,001,755		57,500,000
4010	Phoenix	AZ		11/07/2024	4.066		2,856,621	57,638,775
4003	Las Vegas	NV		01/29/2025	7.284		14,758,998	493,344,203
3012	Gainesville	VA		01/16/2025	8.120	585,821		57,500,000
4011	Islamorada	FL		04/28/2025	7.022	51,877,358	2,535,853	3,740,970,131
3008	Gainesville	VA		01/16/2025	6.120	3,866,382		57,500,000
3013	Gainesville	VA		01/16/2025	8.120	516,783		57,500,000
3005	New Albany	OH		03/27/2025	6.716		22,773,619	2,793,328,821
4012	Ashburn	VA		05/27/2025	6.236	23,580,592	12,230,398	1,208,000,000
1204	La Jolla	CA		10/09/2025	6.000	67,000,000		103,000,000
3011	Gainesville	VA		01/16/2025	8.120	606,332		57,500,000
4002	Bay Area	CA		07/21/2025	7.284		14,364,740	245,857,280
1203	Plymouth	MA		09/25/2025	6.250	5,600,000		97,500,000
734	Mount Arlington	NJ		09/01/2025	5.250		90	262
3009	Gainesville	VA		01/16/2025	6.120	3,410,737		57,500,000
3017	Manassas	VA		11/03/2025	8.290	2,420,819		78,000,000
1205	Newburgh	NY		12/23/2025	6.000	22,500,000		37,500,000
1199	San Diego	CA		03/07/2025	7.000	34,000,000		57,000,000
733	Mount Arlington	NJ		09/01/2025	5.250		38	263
1201	Inglewood	CA		05/27/2025	6.000	3,558,288	68,718,117	895,139,467
3018	Salt Lake	UT		12/30/2025	5.784	12,000,000		1,005,000,000
3016	Manassas	VA		11/03/2025	6.290	17,752,674		77,500,000
1156	Seattle	WA		02/06/2025	5.550		148,326	228,846
19343	Orlando	FL		09/11/2025	3.392		12,012	587,098
3002	Allen	TX		01/30/2025	6.990		4,772,549	320,635,601
768	Mobile	AL		01/06/2025	8.000		957,169	1,651,605
1202	Marina Del Rey	CA		07/09/2025	6.250	43,400,000		63,000,000
1177	Las Vegas	NV		09/11/2025	9.636		274,911	12,415,335
1106	Park City	UT		04/03/2025	6.500		4,790,430	5,732,798
1175	Rosemont	IL		03/06/2025	5.500		2,291,203	3,671,266
19336	Clinton	MD		09/11/2025	4.115		11,758	1,017,497
1019	Walnut Creek	CA		09/25/2025	7.000		561	1,018
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						406,390,110	432,098,271	16,346,779,620
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						406,390,110	432,098,271	16,346,779,620
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 the Process of Foreclosure - Farm Mortgages								
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1135	Los Angeles	CA		10/12/2025	4.600		366,436	500,939
2199999 - Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other							366,436	500,939
Mortgages with Overdue Interest Over 90 Days, Not in the 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)							366,436	500,939
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						406,390,110	432,464,707	16,347,280,559

SCHEDULE B - PART 3

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

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																	
1051	Charleston	SC		09/29/2015	10/08/2025	18,978,532							18,978,532	18,978,532			
1054	Orlando	FL		10/01/2015	10/01/2025	14,955,290							14,955,290	14,955,290			
1056	New York	NY		02/05/2016	01/02/2025	15,841,094			7,172,048		(7,172,048)		15,841,094	8,669,046			
1028	Ladera Ranch	CA		06/30/2015	06/27/2025	12,955,680							12,955,680	12,955,680			
734	Mount Arlington	NJ		12/23/2011	12/08/2025	4,777,086			1,330,411		(1,330,411)		3,446,765	3,836,293		389,528	389,528
1108	Philadelphia	PA		01/09/2018	12/15/2025	37,391,164							37,391,164	36,999,594		(391,570)	(391,570)
1158	Inglewood	CA		07/08/2020	08/04/2025	112,500,000							112,500,000	112,500,000			
991	New York	NY		01/30/2015	05/02/2025	24,876,508							24,876,508	24,876,508			
1059	San Diego	CA		11/02/2015	12/02/2025	15,009,405							15,009,405	15,009,405			
1060	Panama City Beach	FL		10/20/2015	09/26/2025	22,948,166							22,948,166	22,948,166			
1007	Secaucus	NJ		05/01/2015	05/01/2025	8,491,562							8,491,562	8,491,562			
999	Bedford	NH		03/26/2015	02/04/2025	12,685,856							12,685,856	12,685,856			
1005	Omaha	NE		04/17/2015	02/14/2025	8,165,689							8,165,689	8,165,689			
1050	Omaha	NE		09/22/2015	10/02/2025	17,653,559							17,653,559	17,653,559			
993	San Diego	CA		03/02/2015	03/07/2025	62,612,489							62,612,489	62,612,489			
1000	Columbia	SC		03/31/2015	04/18/2025	25,885,354							25,885,354	25,885,354			
997	Hyattsville	MD		03/26/2015	04/02/2025	9,310,341							9,310,341	9,310,341			
992	Portland	OR		02/27/2015	03/03/2025	22,045,075							22,045,075	22,045,075			
733	Mount Arlington	NJ		12/23/2011	12/08/2025	1,991,384			554,597		(554,597)		1,436,825	2,207,594		770,769	770,769
965	Brentwood	CA		11/14/2014	03/03/2025	8,597,113							8,597,113	8,597,113			
916	Rockville	MD		03/27/2014	08/21/2025	38,801,910			23,754,970		(23,754,970)		15,046,940	15,112,021		65,081	65,081
0199999 - Mortgages closed by repayment						496,473,257			32,812,026		(32,812,026)		470,833,407	464,495,167		833,808	833,808
Mortgages with partial repayments																	
1156	Seattle	WA		12/23/2019		148,326							148,326	148,326			
1051	Charleston	SC		09/29/2015		656,168							656,168	656,168			
1054	Orlando	FL		10/01/2015		326,536							326,536	326,536			
1130	San Jose	CA		12/10/2018		719,067							719,067	719,067			
1028	Ladera Ranch	CA		06/30/2015		173,811							173,811	173,811			
4005	Sacramento	CA		10/16/2024		11,187,276							47,292,301	47,292,301			
1184	West Sacramento	CA		12/22/2023		721,202							721,202	721,202			
4004	Roseville	CA		09/27/2024		29,732,353							92,370,340	92,370,340			
1174	Trexlertown	PA		10/28/2022		9,130,000							9,130,000	9,130,000			
4007	Orlando	FL		12/16/2024		3,482,497							4,660,832	4,660,832			
1108	Philadelphia	PA		01/09/2018		481,960							481,960	481,960			
1162	Columbia	SC		08/19/2021		495,818							495,818	495,818			
1122	Baltimore	MD		09/05/2018		370,879							370,879	370,879			
1121	Westminster	CO		08/20/2018		458,505							458,505	458,505			
4009	Kent	WA		12/18/2024		134,455							134,455	134,455			
4008	Kent	WA		12/18/2024		18,342,809		37,105			37,105		18,379,914	18,379,914			
1178	Phoenix	AZ		12/21/2022		600,000							600,000	600,000			
1001	Irvine	CA		03/31/2015		708,035							708,035	708,035			
19343	Orlando	FL		02/21/2020		91,942							91,962	91,962			
1183	Oakley	CA		12/21/2023		439,645							439,645	439,645			
4001	Bay Area	CA		08/06/2024		5,252,789							12,000,598	12,000,598			
991	New York	NY		01/30/2015		228,775							228,775	228,775			
1059	San Diego	CA		11/02/2015		309,861							309,861	309,861			
3002	Allen	TX		07/15/2024		492,200							635,743	635,743			
1089	Sacramento	CA		12/09/2016		428,056							428,056	428,056			
1140	Denver	CO		05/01/2019		1,235,032							1,235,032	1,235,032			
783	Washington	DC		03/22/2013		53,106							53,106	53,106			
1193	Palo Alto	CA		12/10/2024		669,067							669,067	669,067			
1060	Panama City Beach	FL		10/20/2015		503,365							503,365	503,365			
1007	Secaucus	NJ		05/01/2015		92,767							92,767	92,767			
1153	Wilmington	NC		09/24/2019		1,763,258							1,763,258	1,763,258			
1049	Boston	MA		09/30/2015		537,956		138,563	138,563				537,956	537,956			

SCHEDULE B - PART 3

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

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
995	New York	NY		05/05/2015		405,848							405,848	405,848			
922	Beverly Hills	CA		12/30/2016		515,479							515,479	515,479			
701	Denver	CO		04/16/2010		435,882							435,882	435,882			
999	Bedford	NH		03/26/2015		28,076							28,076	28,076			
1005	Omaha	NE		04/17/2015		41,078							41,078	41,078			
742	Vancouver	WA		04/02/2012		453,135							453,135	453,135			
1050	Omaha	NE		09/22/2015		407,167							407,167	407,167			
1149	Nashville	TN		07/25/2019		661,997							661,997	661,997			
1115	San Diego	CA		04/20/2018		549,349							549,349	549,349			
4006	Cranbury	NJ		10/15/2024		2,530,226							2,530,226	2,530,226			
1065	Conroe	TX		11/12/2015		522,471							522,471	522,471			
993	San Diego	CA		03/02/2015		300,960							300,960	300,960			
1120	Rochester	NY		08/02/2018		815,007							815,007	815,007			
1136	Bothell	WA		02/25/2019		530,920							530,920	530,920			
1138U	Coconut Grove	FL		11/15/2022		136,680							136,680	136,680			
1106	Park City	UT		12/27/2017		497,475							521,500	521,500			
1167	Los Angeles	CA		04/07/2022		964,629							964,629	964,629			
1009	Vienna	VA		05/06/2015		322,580							322,580	322,580			
1003	New Carrollton	MD		05/11/2015		905,856							905,856	905,856			
1126	Cleveland	OH		10/18/2018		470,910							470,910	470,910			
1164	West Palm Beach	FL		12/02/2021		923,855							923,855	923,855			
1041	Stamford	CT		08/21/2015		520,880							520,880	520,880			
19336	Clinton	MD		05/16/2019		467,281							467,630	467,630			
1000	Columbia	SC		03/31/2015		172,178							172,178	172,178			
4010	Phoenix	AZ		11/07/2024		4,299,449							4,299,449	4,299,449			
1098	Columbia	MD		07/25/2017		411,680							411,680	411,680			
4003	Las Vegas	NV		08/08/2024		7,558,554							8,544,174	8,544,174			
930	New York	NY		05/12/2014		1,548,196							1,548,196	1,548,196			
794	South Lake Tahoe	CA		07/18/2013		967,361							967,361	967,361			
997	Hyattsville	MD		03/26/2015		68,363							68,363	68,363			
1010	Irvine	CA		05/11/2015		820,902							820,902	820,902			
4011	Islamorada	FL		04/28/2025									10,054,054	10,054,054			
1019	Walnut Creek	CA		06/01/2015		300,099							300,100	300,100			
992	Portland	OR		02/27/2015		120,255							120,255	120,255			
1119	Pittsburgh	PA		08/30/2018		52,926							52,926	52,926			
3005	New Albany	OH		12/12/2024		9,076,290							20,860,837	20,860,837			
1142	Sacramento	CA		06/26/2019		748,760							748,760	748,760			
1137	Campbell	CA		03/14/2019		279,074							279,074	279,074			
1111	Baltimore	MD		01/31/2018		545,553							545,553	545,553			
965	Brentwood	CA		11/14/2014		32,476							32,476	32,476			
1138	Coconut Grove	FL		04/11/2019		634,229							634,229	634,229			
1169	Lexington	SC		06/17/2022		2,970,000							2,970,000	2,970,000			
970	Greenville	SC		11/20/2014		814,398							814,398	814,398			
1084	Fairfax	VA		06/06/2016		567,840							567,840	567,840			
4002	Bay Area	CA		08/22/2024		7,600,000							7,600,000	7,600,000			
0299999 - Mortgages with partial repayments						142,963,840		175,668	138,563		37,105		272,662,260	272,662,260			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						639,437,097		175,668	32,950,589		(32,774,921)		743,495,667	737,157,427		833,808	833,808

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
97188L-AA-1	WILSHIRE PA 2.000% 07/24/58		NEW YORK	NY	No Broker	1.E	08/12/2008		73,000,000	60,658,866	60,658,866	(12,341,134)					1,973,238		
97188M-AA-9	WILSHIRE PA 2.000% 07/24/58		NEW YORK	NY	No Broker	1.E	07/07/2008		64,047,269	51,580,759	51,580,759	(12,466,509)					2,792,571		
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C 2.000% 0		NEW YORK	NY	No Broker	1.E	07/07/2008		68,000,000	54,275,873	54,275,873	(13,724,127)					1,360,000		
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		GRAND CAYMAN	CYM	No Broker	3.C YE	11/20/2018		4,934,564	12,069,503	4,934,564						79,288		
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		GRAND CAYMAN	CYM	No Broker	4.B YE	11/20/2018		8,102,709	16,684,599	8,102,709						144,458		
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated									218,084,542	195,269,600	179,552,771	(38,531,770)					6,349,555		XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
31394M-R7-7	FEDERAL HOME LOAN BANK FHR 2722 UV 5.3			USA	No Broker	1.A	11/20/2003		3,667,182	4,281,681	3,930,221		23,581				205,244		
31394M-R7-7	FEDERAL HOME LOAN BANK FHR 2722 UV 5.3	CF		USA	No Broker	1.A	11/20/2003		1,083,391	1,264,932	1,162,251		6,850				60,635		
31394L-Z8-8	FEDERAL HOME LOAN BANKS FHR 2711 QD 3	CF		USA	No Broker	1.A	10/23/2003		172,493	189,061	189,061	(11,882)	(4)				7,116		
31394L-ZA-3	FEDERAL HOME LOAN BANKS FHR 2711 QV 5	CF		USA	No Broker	1.A	11/12/2003		130,266	146,303	145,437		(2)				8,199		
31394L-ZA-3	FEDERAL HOME LOAN BANKS FHR 2711 QV 5	O		USA	No Broker	1.A	11/12/2003		328,635	369,091	366,907		(5)				20,686		
31394L-ZD-7	FEDERAL HOME LOAN BANKS FHR 2711 SA 3	CF		USA	No Broker	1.A	10/23/2003		190,184	208,452	208,452	(13,101)	(4)				7,846		
31394L-ZE-5	FEDERAL HOME LOAN BANKS FHR 2711 SC 6	M		USA	No Broker	1.A	11/12/2003		173,983	195,401	194,245		(3)				10,959		
31394L-ZE-5	FEDERAL HOME LOAN BANKS FHR 2711 SC 6	O		USA	No Broker	1.A	11/12/2003		364,536	409,411	406,989		(6)				22,962		
31393U-DW-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD	CF		USA	No Broker	1.A	10/22/2003		81,694	83,762	82,970		168				4,312		
31393U-DY-6	FEDERAL HOME LOAN BANKS FNR 2003-119 QK	CF		USA	No Broker	1.A	10/23/2003		219,111	253,296	226,693		3,000				9,084		
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA	CF		USA	No Broker	1.A	10/22/2003		136,157	139,604	138,290		280				7,187		
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB	CF		USA	No Broker	1.A	10/22/2003		87,992	85,573	85,573	(498)					5,172		
31393U-DW-0	FEDERAL HOME LOAN BANKS FNR 2003-119 SD	CF		USA	No Broker	1.A	10/23/2003		155,204	179,417	160,571		2,121				6,454		
31393U-DW-0	FEDERAL HOME LOAN BANKS FNR 2003-119 SD	O		USA	No Broker	1.A	10/23/2003		54,778	63,324	56,672		749				2,270		
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG	CF		USA	No Broker	1.A	10/22/2003		122,541	125,644	124,479		250				6,468		
31393U-DX-8	FEDERAL HOME LOAN BANKS FNR 2003-119 UM	CF		USA	No Broker	1.A	10/23/2003		173,463	200,527	179,426		2,336				7,189		
31393U-DZ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 WA	CF		USA	No Broker	1.A	10/23/2003		182,592	211,080	188,823		2,463				7,570		
31393U-TP-8	FEDERAL HOME LOAN BANKS FNR 2003-134 QC	CF		USA	No Broker	1.A	12/02/2003		421,050	432,429	427,175		(22)				28,440		
31393U-TU-7	FEDERAL HOME LOAN BANKS FNR 2003-134 QD	CF		USA	No Broker	1.A	12/02/2003		673,200	762,396	720,140		2,630				44,174		
31393U-TN-3	FEDERAL HOME LOAN BANKS FNR 2003-134 SA	CF		USA	No Broker	1.A	12/02/2003		509,692	523,467	517,106		(27)				34,433		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
31393U-TS-2	FEDERAL HOME LOAN BANKS FNR 2003-134 SC	CF		USA	No Broker	1.A	12/02/2003		448,800	508,265	480,548		1,698				29,457		
31393U-TV-5	FEDERAL HOME LOAN BANKS FNR 2003-134 UD	CF		USA	No Broker	1.A	12/02/2003		511,342	579,092	546,980		1,983				33,562		
31393U-TQ-6	FEDERAL HOME LOAN BANKS FNR 2003-134 WB	CF		USA	No Broker	1.A	12/02/2003		352,574	362,103	357,703		(18)				23,807		
31393U-TT-0	FEDERAL HOME LOAN BANKS FNR 2003-134 WG	0		USA	No Broker	1.A	12/02/2003		577,028	653,481	617,271		2,254				37,864		
3136AB-MR-1	FEDERAL HOME LOAN BANKS FNR 2012-148 CU	CF		USA	No Broker	1.A	01/24/2013		699,079	522,305	522,305	(180,583)	700				638		
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA			BMU	No Broker	1.E	05/30/2008		50,000,000	41,432,055	41,432,055	(8,567,945)					3,393,824		
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO			MO	No Broker	1.G	12/30/2022		120,142,000	97,487,740	97,487,740	(23,050,743)	136,991				6,226,991		
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A 6.00	0		CAN	No Broker	3.B	10/15/2020		72,392,500	71,818,428	71,721,618	(672,172)	358				4,350,000		
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated									254,051,467	223,488,320	222,677,701	(32,496,924)	188,321				14,602,543		XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	TAX CREDITS		VARIOUS		TRANSFER FROM SCHEDULE D		12/31/2017		714,130	714,130	714,130		(5,472,926)						
1299999 - NBDS - That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the SVO - Affiliated									714,130	714,130	714,130		(5,472,926)						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 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																			
	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP		WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		04/21/2022		90,538,566	90,538,566	90,538,566	4,536,385					3,553,636	25,543,040	51.290
	AEA MEZZANINE FUND III LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		08/16/2013		129,186	129,186	129,186	(37,961)					472,474		2.710
	AEA MEZZANINE FUND IV LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		07/27/2018		5,898,574	5,898,574	5,898,574						729,576	2,765,719	2.580
	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1		WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022		74,989,062	74,989,062	74,989,062	(130,680)					2,144,319	12,042,861	59.440
	MB SPECIAL OPPORTUNITIES FUND, LP		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		10/02/2014		3,067,739	3,067,739	3,067,739	251,051					1,212,134		15.450
	MB SPECIAL OPPORTUNITIES FUND II		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020		35,175,435	35,175,435	35,175,435	1,227,549					1,707,288	48,402,589	12.960
	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP		WILMINGTON	DE	MCOF-1 GP, LP		01/20/2022		73,365,914	73,365,914	73,365,914	4,217,264						10,725,000	61.900
	ORPHEUS HOLDINGS, LLC		WILMINGTON	DE	ORPHEUS HOLDINGS, LLC		12/01/2005		1,032,630	1,032,630	1,032,630	30,052							18.730
1599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated									284,197,105	284,197,105	284,197,105	10,093,660					8,134,819	101,163,817	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																			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
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		387,900,453	387,900,453	387,900,453	25,840,412					14,189,136		59.680
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP		VARIOUS		GUGGENHEIM INVESTMENTS FOUNDATIONS		01/29/2025		37,014,781	37,014,781	37,014,781	3,949,105					772,833	6,338,348	44.220
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP		WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023		63,793,215	63,793,215	63,793,215	4,137,480					580,004	35,897,269	5.670
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP		WILMINGTON	DE	PINEBRIDGE		06/22/2020		204,939,480	204,939,480	204,939,480	12,822,819					26,851,776	71,273,377	52.870
000000-00-0	54 MADISON CAPITAL, LLC		NEW YORK	NY	MANCO GP		01/11/2016		440,411	440,411	440,411	(106,146)						9,825,145	27.810
000000-00-0	ACRI HOLDINGS II LLC		WILMINGTON	DE	CRATON HOLDCO		05/25/2022		18,584,489	18,584,489	18,584,489	3,370,265						183,871	19.330
000000-00-0	ACRI HOLDINGS LLC		VARIOUS		CRATON HOLDCO		03/19/2021		156,422,702	156,422,702	156,422,702	14,267,542						732,241	40.420
000000-00-0	BRONCO MEDIA HOLDINGS LLC		BURBANK	CA	SPRINGHILL ENTERTAINMENT		04/02/2020		5,330,077	5,330,077	5,330,077	(943,829)						1,970,847	43.470
000000-00-0	DC TRIDENT HOLDINGS I, LP		WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021		124,842,677	124,842,677	124,842,677	(13,622,816)							5.940
000000-00-0	G-ONE HOLDINGS LLC		VARIOUS		G-ONE		11/24/2021		5,972,183	5,972,183	5,972,183	(2,291,865)						732,258	32.260
000000-00-0	G-PUFF 2 LLC		VARIOUS		G-PUFF		12/23/2021		110,965,021	110,965,021	110,965,021	(27,034,716)							37.520
000000-00-0	G-PUFF LLC		VARIOUS		G-PUFF		07/16/2021		4,285,124	4,285,124	4,285,124	(3,025,438)						723,210	27.690
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P		WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC		06/06/2014		20,526,620	20,526,620	20,526,620	(54,116)							14.990
000000-00-0	GUGGENHEIM ENERGY OPPORTUNITIES FUND LP		NEW YORK	NY	GPM LLC		07/01/2008		1,624,443	1,624,443	1,624,443	(374,560)						8,660,899	24.890
000000-00-0	GIES HOLDCO LLC INTERESTS		VARIOUS		GIES HOLDCO LLC INTERESTS		10/22/2021		1,948,920	1,948,920	1,948,920	1,948,920							
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC		WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC		03/30/2021		37,393,769	37,393,769	37,393,769	(29,049,194)						729,080	6.760
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P		WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018		50,531,035	50,531,035	50,531,035	(3,879,717)					8,095,083	5,871,283	86.120
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP		WILMINGTON	DE	MIF II GP, L.P		02/05/2021		192,907,909	192,907,909	192,907,909	14,216,476					3,924,750	25,248,183	26.920
000000-00-0	MSA ACCELERATION PARTNERS, LP		WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022		110,553,338	110,553,338	110,553,338	8,963,318					2,588,721	55,282,570	13.680
000000-00-0	OAKTREE OPPORTUNITIES FUND XI		CAYMAN ISLAND	CYM	OAKTREE		07/31/2020		113,709,784	113,709,784	113,709,784	(5,129,520)					12,239,390	27,750,000	2.210
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP		01/22/2019		15,802,040	15,802,040	15,802,040	(4,069,841)					19,097,528	13,224,799	4.460
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP		02/11/2022		88,553,524	88,553,524	88,553,524	(8,963,716)					48,654,884	75,477,613	5.680
000000-00-0	PT ARCTIC FUND I, LP		ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC		11/09/2015		7,605,417	7,605,417	7,605,417	(3,368,156)						273,755	26.180
000000-00-0	REDBIRD SERIES 2019, LP		WILMINGTON	DE	REDBIRD SERIES 219 GENPAR LLC		05/04/2021		72,004,567	72,004,567	72,004,567	7,470,724					3,530,643		3.790
000000-00-0	SB TECH HOLDINGS I LLC		VARIOUS		SB TECH		03/14/2022		44,758,705	44,758,705	44,758,705	15,726,646					1,760,001		43.940
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP		WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP		08/09/2023		5,374,757	5,374,757	5,374,757	698,041					11,832,170		2.100
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP		WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII		07/14/2023		7,555,997	7,555,997	7,555,997	284,779					155,172	10,308,389	0.510
000000-00-0	TETON HOLDINGS I LLC		VARIOUS		TETON		01/07/2022		26,888,540	26,888,540	26,888,540	(24,222,144)						1,049,881	61.760
000000-00-0	TIIC 2, S.C.A. SICAR		LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018		30,744,162	30,744,162	30,744,162	827,985				3,269,835	318,908	6,774,704	12.750
000000-00-0	WATTAGE FINANCE-NC, LLC		KINGS MOUNTAIN	NC	NTE ENERGY LLC		03/11/2016		16,837,039	16,837,039	16,837,039	368,372					1,126,907		29.190
000000-00-0	WATTAGE FINANCE-OH, LLC		MIDDLETOWN	OH	NTE ENERGY LLC		10/05/2015					24,968,855					17,516,119		11.110
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC		VARIOUS		UNIVERSE ISSUER LLC		09/25/2020		8,890,974	8,890,974	8,890,974	1,896,923							8.440

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	DEXTRA CONTINUATION				DEXTRA CONTINUATION														
000000-00-0	OPPORTUNITIES LP		WILMINGTON	DE	OPPORTUNITIES LP		10/16/2025		18,683,326	18,683,326	18,683,326							50,000,000	
000000-00-0	AQUARIAN I		WILMINGTON	DE	AQUARIAN I		07/01/2025		7,521,454	7,521,454	7,521,454	7,521,454							4.680
1999999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									2,000,906,932	2,000,906,932	2,000,906,932	23,144,342				3,269,835	156,111,211	425,450,536	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	CAMPA FUNDING LLC		VARIOUS		CAMPA		10/13/2021		93,275,390	93,275,390	93,275,390	2,703,736						661,486	33.070
000000-00-0	FITZCARRALDO FUNDING LLC		VARIOUS		FITZCARRALDO		08/17/2020		77,714,174	77,714,174	77,714,174	1,304,542					1,285,458	653,115	26.660
000000-00-0	MOLLY AIDA FUNDING LLC		VARIOUS		MOLLY AIDA		08/17/2020		79,458,158	79,458,158	79,458,158	1,657,779					390,471	745,815	26.660
000000-00-0	ORINOCO FUNDING LLC		VARIOUS		ORINOCO		10/13/2021		99,270,253	99,270,253	99,270,253	3,007,701						92,410	33.070
000000-00-0	GRE-ASPEN FUNDING, LLC		VARIOUS		GRE-ASPEN FUNDING, LLC		12/29/2022		104,780,131	104,780,131	104,780,131	214,216					1,124,273	666,519	59.000
000000-00-0	GRE-BIRCH FUNDING, LLC		VARIOUS		GRE-BIRCH FUNDING, LLC		12/29/2022		108,361,808	108,361,808	108,361,808	(3,242,515)					831,257	441,060	59.000
000000-00-0	GRE-PINE FUNDING, LLC		VARIOUS		GRE-PINE FUNDING, LLC		12/29/2022		98,701,334	98,701,334	98,701,334	8,568,817					1,340,591	1,719,687	59.000
000000-00-0	GRE-SAMARA FUNDING, LLC		VARIOUS		GRE-SAMARA FUNDING, LLC		12/29/2022		91,058,420	91,058,420	91,058,420	(1,180,612)						110,745	59.000
000000-00-0	GRE-SPRUCE FUNDING, LLC		VARIOUS		GRE-SPRUCE FUNDING, LLC		12/29/2022		95,082,946	95,082,946	95,082,946	21,210					777,574	96,913	59.000
000000-00-0	GRE-IVIRON FUNDING LLC		VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022		115,027,990	115,027,990	115,027,990	(2,343,520)						13,529,557	62.810
000000-00-0	GRE-MONARCH 22 FUNDING, LLC		WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2023		49,288,837	49,288,837	49,288,837	(127,908)						14,467,676	64.990
000000-00-0	HARBOR 22 FUNDING, LLC		WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023		135,228,948	135,228,948	135,228,948	13,350,142					3,349,808	120,920	73.810
000000-00-0	PROJECT 29 HOLDING COMPANY, LLC		CLEVELAND	OH	HEMINGWAY CEDAR CHURCH & STATE MGR LLC		08/27/2019		9,511,851	9,511,851	9,511,851								45.730
000000-00-0	TURTLE COVE TOPCO LP		WILMINGTON	DE	TURTLE COVE TOPCO		01/16/2025		6,706,554	6,706,554	6,706,554	478,061							7.230
000000-00-0	ROOF TOPCO		WILMINGTON	DE	ROOF TOPCO		09/16/2025		5,757,596	5,757,596	5,757,596	(3,304)							10.560
000000-00-0	BIRD TOPCO		WILMINGTON	DE	BIRD TOPCO		09/22/2025		1,034,520	1,034,520	1,034,520								8.330
000000-00-0	CANYON TOPCO	0	WILMINGTON	DE	CANYON TOPCO		11/03/2025		6,915,289	6,915,289	6,915,289								17.420
2199999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated									1,177,174,197	1,177,174,197	1,177,174,197	24,408,345					9,099,431	33,305,903	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																			
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		26,713,310	26,713,310	26,713,310	9,497,210						56,614,643	31.940
BGH21E-7N-3	GENERATION MORTGAGE RMTG - 1050700583 FUNDED		Rocky Hill	CT	PHH Mortgage	5.	11/19/2007		519,032	501,918	525,808		696				38,276		
BGH21E-8C-6	GENERATION MORTGAGE RMTG - 1050700615 FUNDED		Nice	CA	PHH Mortgage	5.	11/19/2007		875,516	279,015	881,949		688				68,809		
BGH21E-70-3	GENERATION MORTGAGE RMTG - 1050700707 FUNDED		Nokomis	FL	PHH Mortgage	5.	11/19/2007		1,337,378	1,308,170	1,358,196		49				98,133	6,588,329	
BGH21E-6G-9	GENERATION MORTGAGE RMTG - 2050700373 FUNDED		Menlo Park	CA	PHH Mortgage	5.	11/19/2007		1,139,651	1,093,075	1,157,052		1,844				83,668	140	
BGH21E-7X-1	GENERATION MORTGAGE RMTG - 2050700396 FUNDED		Fort Myers	FL	PHH Mortgage	5.	11/19/2007		679,409	538,993	683,724		10				51,663		
BGH21E-7B-9	GENERATION MORTGAGE RMTG - 2050700401 FUNDED		Lake Elsinore	CA	PHH Mortgage	5.	11/19/2007		712,057	635,956	720,174		857				52,290	50,628	
BGH21E-8S-1	GENERATION MORTGAGE RMTG - 2050700426 FUNDED		Thousand Oaks	CA	PHH Mortgage	5.	11/19/2007		682,288	651,257	686,676		474				53,732	334,366	
BGH21E-7F-0	GENERATION MORTGAGE RMTG - 2050700438 FUNDED		Freemont	CA	PHH Mortgage	5.	11/19/2007		245,774	221,368	248,228		288				18,281	1,530	
BGH21E-8E-2	GENERATION MORTGAGE RMTG - 2050700463 FUNDED		Huntington Beach	CA	PHH Mortgage	5.	11/19/2007		904,815	774,968	907,878		329				69,132	17,508	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BGH21E-6D-6	GENERATION MORTGAGE RMTG - 2050700467 FUNDED		Orange	CA	PHH Mortgage	5.	11/19/2007		606,742	524,359	614,804		841				44,695	1,025,383	
000000-00-0	VALUATION ALLOWANCE		Various		DIRECT	5.	12/31/2024				(1,369,552)								
2399999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated									34,415,972	33,242,389	33,128,247	9,497,210	6,076				578,679	64,632,527	XXX
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																			
00452A-AA-8	ACCIDENT FUND INS CO AM AFICOA 8 1/2 08/	0		MI	No Broker	2.B FE	10/31/2022		62,500,000	62,742,250	62,500,000						5,312,500		
86679@-AN-7	DELAWARE LIFE INSURANCE CO DELAWARE LIFE			DE	No Broker	2.B	12/01/2016		100,000,000	99,999,400	100,000,000						7,626,000		
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1			CA	No Broker	2.A FE	03/01/2021		13,014,668	11,095,630	13,011,574		(731)				617,110		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL FARMER V5.454 1	0		CA	No Broker	2.A FE	12/01/2016		11,000,000	10,316,680	11,000,000						599,940		
30958P-AA-1	FARMERS EXCHANGE CAPITAL FARMER V6.151 1	0		CA	No Broker	2.A FE	12/01/2016		1,000,000	982,850	1,000,000						61,510		
309588-AC-5	FARMERS INSURANCE EXCHANGE FARMER 7.05 0	0		CA	No Broker	2.A FE	12/01/2016		22,030,987	23,627,555	22,382,581		56,091				1,590,269		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 3			MA	No Broker	1.D FE	11/18/2021		11,440,309	6,790,875	11,437,688		(948)				364,000		
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 3			MA	No Broker	1.D FE	03/01/2021		2,294,787	1,419,558	2,272,674		(4,840)				70,875		
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 5	0		MA	No Broker	1.D FE	03/01/2021		6,758,374	4,911,236	6,503,948		(56,241)				284,338		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 5			MA	No Broker	1.D FE	11/29/2022		3,684,000	3,568,962	3,684,000						208,956		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSU MASSMU V5	0		MA	No Broker	1.D FE	05/03/2021		21,000,000	18,591,930	21,000,000						1,066,170		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO MUTOMA 6.95	0		NE	No Broker	1.G FE	12/01/2016		40,578,657	41,935,256	39,934,713		(83,251)				2,659,070		
55377P-AA-1	MUTUAL TRUST LIFE INSURANCE CO MTLICO 6			IL	No Broker	2.A FE	12/01/2016		10,000,000	9,856,200	10,000,000						625,000		
636792-AA-1	NATIONAL LIFE HOLDING CO LIFEVT 10.5 09/	0		VT	No Broker	1.G FE	12/01/2017		22,093,596	28,164,802	21,849,883		(39,840)				2,184,000		
636792-AB-9	NATIONAL LIFE HOLDING CO LIFEVT V5.25 07	0		VT	No Broker	1.G FE	03/01/2021		43,140,433	35,740,263	43,149,206		2,155				2,270,363		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO NATMUT 4	0		OH	No Broker	1.G FE	03/01/2021		115,733,473	90,811,180	115,763,455		5,378				5,046,000		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO NATMUT 9	0		OH	No Broker	1.G FE	12/01/2016		19,875,511	21,895,640	19,086,603		(115,376)				1,535,063		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3	0		WI	No Broker	1.D FE	03/15/2021		94,291,601	66,188,875	94,352,527		14,212				3,275,361		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3			WI	No Broker	1.D FE	12/01/2017		9,978,861	7,766,000	9,982,718		500				385,000		
69448F-AA-9	PACIFIC MUTUAL HOLDING CO PACLIF V4.3 10			CA	No Broker	1.F FE	12/01/2017		11,490,346	9,234,270	11,492,249		211				494,500		
707567-AE-3	PENN MUTUAL LIFE INSURANCE PMUL 3.8 04/2			PA	No Broker	1.F FE	05/03/2021		67,272,617	44,386,792	67,258,777		(3,593)				2,546,190		
707567-AA-1	PENN MUTUAL LIFE INSURANCE PMUL 6.65 06/	0		PA	No Broker	1.F FE	12/01/2016		5,172,451	5,069,232	4,983,329		(25,715)				312,550		
707567-AC-7	PENN MUTUAL LIFE INSURANCE PMUL 7.625 06	0		PA	No Broker	1.F FE	12/01/2017		15,791,116	19,075,876	15,909,768		18,588				1,252,711		
468502-AA-7	PRUDENTIAL PLC JXN 8.15 03/15/27 8.150	0		MI	No Broker	2.A FE	12/01/2016		26,662,996	27,170,470	26,305,206		(50,581)				2,138,560		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	Change in Book/Adjusted Carrying Value							18	19	20
			4	5					10	11	12	13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
878091-BG-1	TIAA BOARD OF OVERSEERS TIAAGL 3.3 05/15	0		NY	No Broker	1.D FE	03/01/2021		37,788,681	25,760,094	37,770,649		(5,046)				1,240,635		
95765P-AE-9	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 3.7			OH	No Broker	1.F FE	09/01/2021		34,981,120	23,714,335	34,978,108		(1,669)				1,308,188		
95765P-AA-7	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 5.1	0		OH	No Broker	1.F FE	03/01/2021		19,961,919	18,082,200	19,966,280		710				1,030,000		
2799999 - Surplus Notes - Unaffiliated									829,536,503	718,898,411	827,575,936		(289,986)				46,104,859		XXX
Surplus Notes - Affiliated																			
Capital Notes - Unaffiliated																			
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A 3.200%		MUNICH	DEU	No Broker	1.G FE	09/01/2021		17,150,682	16,395,724	17,156,715		1,921				556,800		
054536-AA-5	AXA SA AXASA 8.6 12/15/30 8.600% 12/15		PARIS	FRA	No Broker	1.G FE	05/02/2006		728,142	693,697	639,936		(7,753)				50,998		
054536-AC-1	AXA SA AXASA V6.379 PERP 144A 6.379% 1		PARIS	FRA	No Broker	2.A	04/11/2007		2,908,170	3,429,060	2,945,257		3,321				191,370		
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP		TOKYO	JPN	No Broker	1.G FE	07/13/2016		49,150,000	48,903,267	49,150,000						1,966,000		
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		TOKYO	JPN	No Broker	1.G FE	02/27/2019		2,000,000	2,021,460	2,000,000						99,000		
2999999 - Capital Notes - Unaffiliated									71,936,994	71,443,208	71,891,908		(2,511)				2,864,168		XXX
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE		VARIOUS		SG AMERICAS SECURITIES, LLC	5.B	10/30/2019		64,726,808	72,976,284	64,726,105		(237)				7,293,932		
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN GIES HOLDCO		VARIOUS		No Broker	5.B	05/31/2019		55,670,783	55,670,783	55,670,783								
BGH6PL-YA-0	HYPERSCALE FUNDING LLC COLLATERAL LOAN		VARIOUS		No Broker	5.B	07/08/2020		24,787,500	24,787,500	24,787,500								
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN HYPNOS HOL		VARIOUS		No Broker	5.B	10/22/2021		25,355,278	25,355,278	25,355,278						1,267,764		
3199999 - Collateral Loans - Unaffiliated									170,540,369	178,789,845	170,539,666		(237)				8,561,696		XXX
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Yield Guaranteed State Tax Credit Investments - Unaffiliated																			
Yield Guaranteed State Tax Credit Investments - Affiliated																			
Qualifying Federal Tax Credit Investments - Unaffiliated																			
Qualifying Federal Tax Credit Investments - Affiliated																			
Qualifying State Tax Credit Investments - Unaffiliated																			
Qualifying State Tax Credit Investments - Affiliated																			
All Other Tax Credit Investments - Unaffiliated																			
All Other Tax Credit Investments - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated																			
000000-00-0	BRONCO HOLDCO 2024-1 LP		WILMINGTON	DE	BRONCO HOLDCO 2024-1 LP		03/28/2024		1,902,960	1,902,960	1,902,960	(1,719,730)					963,833		
000000-00-0	BABF HENRY AGGREGATOR LP		WILMINGTON	DE	BABF HENRY AGGREGATOR LP		03/28/2024		4,556,444	4,556,444	4,556,444	(735,599)					73,582		
000000-00-0	CEDAR TOPCO A LP		WILMINGTON	DE	CEDAR TOPCO A LP		08/08/2024		1,186,879	1,186,879	1,186,879	3,748							
000000-00-0	MIST TOPCO LP		WILMINGTON	DE	MIST TOPCO LP		03/27/2024		1,219,819	1,219,819	1,219,819	(102,811)							
000000-00-0	MIST TOPCO LP2		WILMINGTON	DE	MIST TOPCO LP2		05/23/2024		1,486,330	1,486,330	1,486,330	(159,558)							
000000-00-0	STEAM MH FUNDING		WILMINGTON	DE	STEAM MH FUNDING				214,352	214,352	214,352								
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP		BOSTON	MA	FIDELITY EVERGREEN		07/19/2024		8,866,721	8,866,721	8,866,721	495,918					887,743	7,087,409	
000000-00-0	STRATUS		WILMINGTON	DE	STRATUS		07/25/2025		551,592	551,592	551,592								
000000-00-0	Greensky Equity Funding LP		ATLANTA	GA	Greensky Equity Funding LP		06/20/2025		1,086,606	1,086,606	1,086,606	(124,937)							

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	Change in Book/Adjusted Carrying Value							18	19	20
			4	5					10	11	12	13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated									21,071,703	21,071,703	21,071,703	(2,342,967)					1,925,158	7,087,409	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																			
75932V-20-5	REIGN EXCHANGE LTD	0	GRAND CAYMAN	CYM	No Broker	.	12/19/2023		6,939,600	10,626,950	6,939,600								
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated									6,939,600	10,626,950	6,939,600								XXX
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																			
09261W-AQ-7	BLACKROCK DLF IX 2020 BLACKROCK DLF IX 2		WILMINGTON	DE	No Broker	6.	08/25/2020					2,901,122		3,797,280			50,658		
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2		WILMINGTON	DE	No Broker	6.	06/03/2021		30,174,494	18,584,471	18,584,471	(11,590,023)							
10970B-AG-5	Brinley Private Debt 2025-1 Brinley Priv	0	NEW YORK	NY	US BANCORP INVESTMENTS, INC	6.	07/29/2025		14,580,000	14,580,000	14,580,000								
BGH8JE-L1-3	GUGG 2023-5A SUB GUGG 2023-5A SUB 0.00		VARIOUS	USA	No Broker	6.	07/07/2023		3,688,683	3,591,218	3,591,218	470,804		699,499			26,184		
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		NEW YORK	NY	DIRECT	6.	12/31/2024		118,134,182	129,888,533	118,134,182								
40168P-BQ-0	GUGGENHEIM PRIVATE DEBT FUND I 0.000		WILMINGTON	DE	No Broker	6.	05/09/2017		3	305,936	3						96,706		
40168P-BR-8	GUGGENHEIM PRIVATE DEBT FUND I 0.000		WILMINGTON	DE	No Broker	6.	06/09/2017		3	262,991	3						83,131		
40168P-BM-9	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		3	1,123,056	3						354,996		
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		1,103,981	490,497			(677,704)				141,118		
40168P-BP-2	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		3	349,503			(2)				110,477		
43739K-AF-0	HOMEE..24-1 HOMEE..24-1 0.000% 07/20/46		TAMPA	FL	BARCLAYS BANK PLC	6.	11/26/2024		340,363	348,352	348,352	(1,556)	9,545						
590929-AD-7	MESA Trust 2025-1 MESA Trust 2025-1 R		VARIOUS	USA	Primary Investment	6.	11/21/2025		1,076,895	1,078,833	1,076,895								
46690*-AF-5	SLM CORP SLM 12/2055 Class R 0.000% 12		NEWARK	DE	Primary Investment	6.	11/20/2025		241,639	241,639	241,639								
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20		NEW YORK	NY	No Broker	6.	03/18/2024		365,821	365,821	365,821						109,158		
87358A-AB-8	TACSEE 2 LIMITED CLASS A TACSEE 0.000%		DUBLINE	IRL	DIRECT	6.	12/10/2024		7,557,200	9,708,440	7,557,200								
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		ST HELIER	JEY	No Broker	6.	12/01/2022		1	202,960	1						6,131,710		
40170G-AH-7	GPIM..18-1 GPIM 2018-1A SUB 0.000% 01/1		GRAND CAYMAN	CYM	No Broker	6.	11/20/2018		1,310,618	1,705,582	1,310,618								
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated									178,573,889	182,827,832	165,790,406	(8,219,653)	(668,161)	4,496,779			7,104,138		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																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP		WILMINGTON	DE	GID PROGRAM US GP LLC	.	05/28/2021		60,678,394	60,678,394	60,678,394	(3,955,485)					13,902,325	7,536,437	26.330
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP		WILMINGTON	DE	GID PROGRAM US GP LLC	.	09/03/2024		33,757,903	33,757,903	33,757,903	2,128,526					2,475,510	32,004,985	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.		WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	.	09/30/2022		17,912,650	17,912,650	17,912,650	(593,194)					1,294,408	9,261,914	16.970
000000-00-0	PINEBRIDGE PRIVATE CREDIT IV PARALLEL RFF, L.P.		WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT IV	.	04/02/2025		2,423,706	2,423,706	2,423,706						1,262	3,846,548	17.500
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated									114,772,653	114,772,653	114,772,653	(2,420,153)					17,673,505	52,649,884	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
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									5,362,201,926	5,212,709,145	5,276,218,825	(16,867,911)	(766,498)	4,496,779		3,269,835	279,109,763	684,290,077	XXX
6999999 - Subtotals - Affiliated									714,130	714,130	714,130		(5,472,926)						XXX
7099999 Totals									5,362,916,057	5,213,423,276	5,276,932,956	(16,867,911)	(6,239,424)	4,496,779		3,269,835	279,109,763	684,290,077	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 12,036,288	1B	$	1C	$	1D	$ 187,004,204	1E	$ 207,947,553	1F	$ 154,588,511	1G	$ 406,218,251
1B	2A	$ 86,644,618	2B	$ 162,500,000	2C	$								
1C	3A	$	3B	$ 71,721,618	3C	$ 4,934,564								
1D	4A	$	4B	$ 8,102,709	4C	$								
1E	5A	$	5B	$ 170,539,666	5C	$								
1F	6	$ 165,790,406												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 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										
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd	GRAND CAYMAN	CYM	TRANSFER FROM SCHEDULE D	11/20/2018		8,891,311			
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd	GRAND CAYMAN	CYM	TRANSFER FROM SCHEDULE D	11/20/2018		8,248,487			
97188L-AA-1	WILSHIRE PA 2.000% 07/24/58	NEW YORK	NY	TRANSFER FROM SCHEDULE D	08/12/2008		73,000,000			
97188M-AA-9	WILSHIRE PA 2.000% 07/24/58	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/07/2008		64,047,269			
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C 2.000% 0	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/07/2008		68,000,000			
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated							222,187,067			XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
17290E-AD-4	CITIBANK C VO 07/29/44	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/25/2014		20,000,000			
3136AB-MR-1	Fannie Mae		USA	TRANSFER FROM SCHEDULE D	01/24/2013		702,187			
31393U-DL-4	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/22/2003		168,412			
31393U-DM-2	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/22/2003		101,041			
31393U-DN-0	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/22/2003		151,594			
31393U-DQ-3	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/22/2003		102,398			
31393U-DW-0	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/23/2003		261,968			
31393U-DX-8	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/23/2003		216,408			
31393U-DY-6	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/23/2003		273,357			
31393U-DZ-3	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	10/23/2003		227,735			
31393U-TN-3	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		684,115			
31393U-TP-8	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		565,138			
31393U-TQ-6	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		473,181			
31393U-TS-2	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		607,956			
31393U-TT-0	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		780,836			
31393U-TU-7	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		910,962			
31393U-TV-5	FannieMae Whole Loan		USA	TRANSFER FROM SCHEDULE D	12/02/2003		691,937			
31394L-Z8-8	Freddie Mac		USA	TRANSFER FROM SCHEDULE D	10/23/2003		266,496			
31394L-ZA-3	Freddie Mac		USA	TRANSFER FROM SCHEDULE D	11/12/2003		631,969			
31394L-ZD-7	Freddie Mac		USA	TRANSFER FROM SCHEDULE D	10/23/2003		293,829			
31394L-ZE-5	Freddie Mac		USA	TRANSFER FROM SCHEDULE D	11/12/2003		741,614			
31394M-R7-7	FEDERAL HOME LOAN MORTGAGE COR		USA	TRANSFER FROM SCHEDULE D	11/20/2003		6,190,171			
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		20,000,000			
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA		BMU	TRANSFER FROM SCHEDULE D	05/30/2008		50,000,000			
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		30,000,000			
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		15,000,000			
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A		CAN	TRANSFER FROM SCHEDULE D	05/24/2022		72,393,432			
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated							222,436,737			XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - 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			671,763		
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC	10/02/2014			1,761,676		
000000-00-0	Greensky Equity Funding LP	ATLANTA	GA	Greensky Equity Funding LP	06/20/2025		294,956	23,329,920		
000000-00-0	GULF OF MEX ENGY INF	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022			11,929,825		
000000-00-0	MB SPECIAL OPPORTUNITIES FUND, LP	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	10/02/2014			119,117		
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	10/02/2020			3,245,857		
1599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							294,956	41,058,159		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										

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
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: Common Stocks - Unaffiliated										
000000-00-0	C-SCOF SEED VEHICLE, LP	St Peter Port	GGY	C-SCOF GP LIMITED	03/27/2025		20,000,000	122,000,000		
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP	12/19/2022			160,952,429		
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS	10/12/2021			879,761		
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP	VARIOUS		GUGGENHEIM INVESTMENTS FOUNDATIONS	01/29/2025		235,345	32,830,331		
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE	06/22/2020			23,571,416		
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018			1,979,821		
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP	06/16/2023			26,441,463		
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC	03/30/2021			12,970		
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P.	02/05/2021			6,339,234		
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP	01/19/2022			20,322,054		
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022			6,218,905		
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	07/14/2023			1,614,298		
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD	04/24/2018			1,796,847		
000000-00-0	DEXTRA CONTINUATION OPPORTUNITIES LP	WILMINGTON	DE	COMPAGNIE BENJAMIN DE ROTHSHILD	10/16/2025		10,933,469	7,749,857		
1999999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							31,168,814	412,709,386		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			92,828,572		
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC	12/28/2022			49,349,565		
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC	10/26/2023			56,172,356		
000000-00-0	TURTLE COVE TOPCO LP	WILMINGTON	DE	TURTLE COVE TOPCO LP	01/16/2025		749,856	5,537,740		
000000-00-0	ROOF TOPCO 2025-2 LP	WILMINGTON	DE	ROOF TOPCO 2025-2 LP	09/16/2025		2,205,882	13,235,294		
000000-00-0	BIRD TOPCO	WILMINGTON	DE	BIRD TOPCO	09/22/2025		1,034,520			
000000-00-0	CANYON TOPCO	WILMINGTON	DE	CANYON TOPCO	11/03/2025		7,118,127			
2199999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated							11,108,386	217,123,526		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										
BGH21E-7N-3	GENERATION MORTGAGE RMTG - 1050700583 FUNDED	Rocky Hill	CT	PHH Mortgage	11/19/2007			38,276		
BGH21E-8C-6	GENERATION MORTGAGE RMTG - 1050700615 FUNDED	Nice	CA	PHH Mortgage	11/19/2007			68,809		
BGH21E-70-3	GENERATION MORTGAGE RMTG - 1050700707 FUNDED	Nokomis	FL	PHH Mortgage	11/19/2007			98,133		
BGH21E-6G-9	GENERATION MORTGAGE RMTG - 2050700373 FUNDED	Menlo Park	CA	PHH Mortgage	11/19/2007			83,703		
BGH21E-7X-1	GENERATION MORTGAGE RMTG - 2050700396 FUNDED	Fort Myers	FL	PHH Mortgage	11/19/2007			55,149		
BGH21E-7B-9	GENERATION MORTGAGE RMTG - 2050700401 FUNDED	Lake Elsinore	CA	PHH Mortgage	11/19/2007			52,290		
BGH21E-8S-1	GENERATION MORTGAGE RMTG - 2050700426 FUNDED	Thousand Oaks	CA	PHH Mortgage	11/19/2007			53,732		
BGH21E-7F-0	GENERATION MORTGAGE RMTG - 2050700438 FUNDED	Freemont	CA	PHH Mortgage	11/19/2007			18,281		
BGH21E-8E-2	GENERATION MORTGAGE RMTG - 2050700463 FUNDED	Huntington Beach	CA	PHH Mortgage	11/19/2007			120,132		
BGH21E-8H-5	GENERATION MORTGAGE RMTG - 2050700466 FUNDED	San Rafael	CA	PHH Mortgage	11/19/2007			7,261		
BGH21E-6D-6	GENERATION MORTGAGE RMTG - 2050700467 FUNDED	Orange	CA	PHH Mortgage	11/19/2007			44,695		
2399999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated								640,461		XXX
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										

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A	MUNICH	DEU	TRANSFER FROM SCHEDULE D	11/10/2020		7,998,904			
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A	MUNICH	DEU	TRANSFER FROM SCHEDULE D	02/09/2022		17,154,795			
054536-AA-5	AXA SA AXASA 8.6 12/15/30	PARIS	FRA	TRANSFER FROM SCHEDULE D	05/02/2006		647,689			
054536-AC-1	AXA SA AXASA V6.379 PERP 144A	PARIS	FRA	TRANSFER FROM SCHEDULE D	04/11/2007		2,941,936			
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP	TOKYO	JPN	TRANSFER FROM SCHEDULE D	07/13/2016		49,150,000			
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4	TOKYO	JPN	TRANSFER FROM SCHEDULE D	02/27/2019		2,000,000			
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	SYDNEY	AUS	TRANSFER FROM SCHEDULE D	05/12/2020		20,814,116			
2999999 - Capital Notes - Unaffiliated							100,707,440			XXX
Capital Notes - Affiliated										
Collateral Loans - Unaffiliated										
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		DIRECT	10/30/2019			2,214,591		
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		DIRECT	12/28/2022			8,753,431		
3199999 - Collateral Loans - Unaffiliated								10,968,022		XXX
Collateral Loans - Affiliated										
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Yield Guaranteed State Tax Credit Investments - Unaffiliated										
Yield Guaranteed State Tax Credit Investments - Affiliated										
Qualifying Federal Tax Credit Investments - Unaffiliated										
Qualifying Federal Tax Credit Investments - Affiliated										
Qualifying State Tax Credit Investments - Unaffiliated										
Qualifying State Tax Credit Investments - Affiliated										
All Other Tax Credit Investments - Unaffiliated										
All Other Tax Credit Investments - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated										
000000-00-0	CEDAR TOPCO A LP	WILMINGTON	DE	CEDAR TOPCO A LP	08/08/2024			1,020,773		
000000-00-0	STEAM MH FUNDING	WILMINGTON	DE	STEAM MH FUNDING	10/28/2024			128,980		
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP	BOSTON	MA	GENERAL PARTNER	07/19/2024			3,300,024		
000000-00-0	STRATUS	WILMINGTON	DE	STRATUS	07/25/2025		114,390	437,203		
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	BABF HENRY AGGREGATOR LP	03/28/2024			73,344		
4499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated							114,390	4,960,324		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										
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO		MO	TRANSFER FROM SCHEDULE D	12/30/2022		120,401,492			
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated							120,401,492			XXX
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 Brinley Priv	NEW YORK	NY	US BANCORP INVESTMENTS, INC	07/29/2025		10,575,000	4,005,000		
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	NEW YORK	NY	DIRECT	12/31/2024		118,134,182			
43739K-AF-0	HOMEE_24-1 HOMEE_24-1 0.000% 07/20/46	TAMPA	FL	Interest Capitalization	11/26/2024					
590929-AD-7	MESA Trust 2025-1 MESA Trust 2025-1 R	VARIOUS	USA	Primary Investment	11/21/2025		1,076,895			
46690*-AF-5	SLM CORP SLM 12/2055 Class R 0.000% 12	NEWARK	DE	Primary Investment	11/20/2025		241,639			
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							130,027,716	4,005,000		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										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated										
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	05/28/2021			2,914,960		

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/30/2024			29,043,756		
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022			6,108,716		
000000-00-0	PINEBRIDGE PRIVATE CREDIT IV PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT IV	04/30/2025		503,856	1,919,850		
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated							503,856	39,987,282		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							838,950,853	731,452,159		XXX
6999999 – Subtotals - Affiliated										XXX
7099999 Totals							838,950,853	731,452,159		XXX

SCHEDULE BA - PART 3

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

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-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%	GRAND CAYMAN	CYM	Paydown	11/20/2018	10/15/2025	145,778							145,778	173,266		27,488	27,488	650
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%	GRAND CAYMAN	CYM	Paydown	11/20/2018	10/15/2025	3,956,747							3,956,747	4,388,276		431,529	431,529	55,169
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated							4,102,525							4,102,525	4,561,542		459,017	459,017	55,819
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
17290E-AD-4	CITIBANK C VO 07/29/44 0.000% 07/29/44	NEW YORK	NY	CITIGROUP GLOBAL MARKETS INC.	07/25/2014	04/01/2025	20,000,000							20,000,000	18,922,000		(1,078,000)	(1,078,000)	100,000
31394M-R7-7	FEDERAL HOME LOAN BANK FHR 2722 UV 5.3	VARIOUS	USA	Paydown	11/20/2003	12/15/2025	1,128,129		70,462			70,462		1,198,591	1,198,591				30,767
31394L-Z8-8	FEDERAL HOME LOAN BANKS FHR 2711 QD 3	VARIOUS	USA	Paydown	10/23/2003	12/15/2025	65,549		(10)			(10)		65,539	65,539				678
31394L-ZA-3	FEDERAL HOME LOAN BANKS FHR 2711 QV 5	VARIOUS	USA	Paydown	11/12/2003	12/15/2025	119,618		(15)			(15)		119,603	119,603				3,596
31394L-ZD-7	FEDERAL HOME LOAN BANKS FHR 2711 SA 3	VARIOUS	USA	Paydown	10/23/2003	12/15/2025	72,272		(11)			(11)		72,261	72,261				747
31394L-ZE-5	FEDERAL HOME LOAN BANKS FHR 2711 SC 6	VARIOUS	USA	Paydown	11/12/2003	12/15/2025	140,372		(18)			(18)		140,354	140,354				4,223
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD	VARIOUS	USA	Paydown	10/22/2003	12/25/2025	18,240		353			353		18,593	18,593				457
31393U-DY-6	FEDERAL HOME LOAN BANKS FNR 2003-119 QK	VARIOUS	USA	Paydown	10/23/2003	12/25/2025	49,664		6,963			6,963		56,627	56,627				1,091
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA	VARIOUS	USA	Paydown	10/22/2003	12/25/2025	30,402		587			587		30,989	30,989				762
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB	VARIOUS	USA	Paydown	10/22/2003	12/25/2025	16,327							16,327	16,327				495
31393U-DW-0	FEDERAL HOME LOAN BANKS FNR 2003-119 SD	VARIOUS	USA	Paydown	10/23/2003	12/26/2025	47,595		6,673			6,673		54,268	54,268				1,049
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG	VARIOUS	USA	Paydown	10/22/2003	12/25/2025	27,366		524			524		27,890	27,890				686
31393U-DX-8	FEDERAL HOME LOAN BANKS FNR 2003-119 UM	VARIOUS	USA	Paydown	10/23/2003	12/25/2025	39,318		5,512			5,512		44,830	44,830				864
31393U-DZ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 WA	VARIOUS	USA	Paydown	10/23/2003	12/25/2025	41,375		5,814			5,814		47,189	47,189				910
31393U-TP-8	FEDERAL HOME LOAN BANKS FNR 2003-134 QC	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	137,942		(59)			(59)		137,882	137,882				4,685
31393U-TU-7	FEDERAL HOME LOAN BANKS FNR 2003-134 QD	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	193,453		6,389			6,389		199,841	199,841				6,106
31393U-TN-3	FEDERAL HOME LOAN BANKS FNR 2003-134 SA	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	166,982		(72)			(72)		166,910	166,910				5,672
31393U-TS-2	FEDERAL HOME LOAN BANKS FNR 2003-134 SC	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	129,106		4,122			4,122		133,228	133,228				4,060
31393U-TV-5	FEDERAL HOME LOAN BANKS FNR 2003-134 UD	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	146,940		4,853			4,853		151,794	151,794				4,626
31393U-TQ-6	FEDERAL HOME LOAN BANKS FNR 2003-134 WB	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	115,460		(50)			(50)		115,410	115,410				3,930
31393U-TT-0	FEDERAL HOME LOAN BANKS FNR 2003-134 WG	VARIOUS	USA	Paydown	12/02/2003	12/25/2025	165,819		5,474			5,474		171,293	171,293				5,233
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44 0.000%	MONTREAL	CAN	BANK OF MONTREAL	07/25/2014	04/02/2025	20,000,000							20,000,000	17,540,000		(2,460,000)	(2,460,000)	100,000
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA	MONTREAL	CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	30,000,000							30,000,000	25,719,432		(4,280,568)	(4,280,568)	150,000
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA	MONTREAL	CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	15,000,000							15,000,000	12,859,716		(2,140,284)	(2,140,284)	75,000
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated							87,851,929		117,491			117,491		87,969,419	78,010,567		(9,958,852)	(9,958,852)	505,637
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																			

SCHEDULE BA - PART 3

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

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 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		7,083,687							1,856,876	1,856,876				
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022		101,907,281							38,717,365	38,717,365				
000000-00-0	Greensky Equity Funding LP	ATLANTA	GA	Greensky Equity Funding LP	06/20/2025									22,413,334	22,413,334				
000000-00-0	GUGGENHEIM PTNRS OPPORTUNISTIC INVESTMENT GRADE SECURITIES FUND	WILMINGTON	DE	GPIM LLC	10/15/2008	12/31/2025								(2,114,818)	(2,114,818)		(2,114,818)	(2,114,818)	
1599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							108,990,968							60,872,757	60,872,757		(2,114,818)	(2,114,818)	
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	C-SCOF SEED VEHICLE, LP	St Peter Port	GGY	C-SCOF GP LIMITED	03/27/2025	07/01/2025	148,159,250	6,159,250				6,159,250		148,159,250	148,159,250				
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018		53,523,496							1,092,566	1,092,566				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020		162,386,219							43,546,915	43,546,915				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019		51,612,675							31,740,794	31,740,794				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022		100,683,230							9,384,895	9,384,895				
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015		25,656,205							14,682,633	14,682,633				
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	07/14/2023		5,958,340							301,420	301,420				
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016		16,925,261							456,593	456,593				
000000-00-0	WATTAGE FINANCE-OH, LLC	MIDDLETOWN	OH	NTE ENERGY LLC	10/05/2015		17,792,185							42,761,040	42,761,040				
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	VARIOUS	USA	HYPNOS	10/22/2025	12/31/2025	2,168,838	(442,468)				(442,468)		1,726,370	1,726,370				
1999999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							584,865,699	5,716,782				5,716,782		293,852,475	293,852,475				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	CAMPA FUNDING LLC	VARIOUS		CAMPA	10/13/2021		91,403,896							832,243	832,243				
000000-00-0	ORINOCO FUNDING LLC	VARIOUS		ORINOCO	10/13/2021		96,679,658							417,107	417,107				
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC	12/29/2022		112,025,429							421,106	421,106				
000000-00-0	GRE-SAMARA FUNDING, LLC	VARIOUS		GRE-SAMARA FUNDING, LLC	12/29/2022		92,589,265							350,233	350,233				
000000-00-0	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	12/29/2022		95,186,968							125,232	125,232				
000000-00-0	TURTLE COVE TOPCO LP	WILMINGTON	DE	TURTLE COVE TOPCO LP	01/16/2025									59,104	59,104				
000000-00-0	ROOF TOPCO	WILMINGTON	DE	ROOF TOPCO	09/16/2025									9,680,277	9,680,277				
000000-00-0	CANYON TOPCO	WILMINGTON	DE	CANYON TOPCO	11/03/2025									202,838	202,838				
2199999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated							487,885,216							12,088,138	12,088,138				
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		78,625,258							61,409,159	61,409,159				
BGH21E-7X-1	GENERATION MORTGAGE RMTG - 2050700396 FUNDED	Fort Myers	FL	PHH Mortgage		11/01/2025	113							113	113				8
BGH21E-8H-5	GENERATION MORTGAGE RMTG - 2050700466 FUNDED	San Rafael	CA	PHH Mortgage	11/19/2007	02/11/2025	635,955		1,659			1,659		637,615	637,615				7,261
2399999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated							79,261,326		1,659			1,659		62,046,887	62,046,887				7,269
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																			

SCHEDULE BA - PART 3

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

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
Surplus Notes - Unaffiliated																			
SFG123-45-5	HOMESTEADERS LIFE HOMESTEADERS LIFE 7	WEST DES MOINES	IA	Corp Action	03/31/2023	01/29/2025	20,000,000							20,000,000	20,000,000				525,278
636792-AA-1	NATIONAL LIFE HOLDING CO LIFEVT 10.5 09/	MONTPELIER	VT	@CRO	12/01/2017	09/25/2025	4,479,422		(41,070)			(41,070)		4,438,352	4,306,604		(131,748)	(131,748)	351,867
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO NATMUT 4	COLUMBUS	OH	GOLDMAN SACHS & CO	03/01/2021	10/07/2025	618,707		22			22		618,729	494,245		(124,484)	(124,484)	25,322
2799999 - Surplus Notes - Unaffiliated							25,098,129		(41,048)			(41,048)		25,057,081	24,800,849		(256,232)	(256,232)	902,467
Surplus Notes - Affiliated																			
Capital Notes - Unaffiliated																			
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%	MUNICH	DEU	Call 100.0000	11/10/2020	11/17/2025	7,998,904		562			562		7,999,467	8,000,000		533	533	433,222
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	SYDNEY	AUS	Corp Action	05/05/2020	05/12/2025	20,814,116		(14,116)			(14,116)		20,800,000	20,800,000				611,000
2999999 - Capital Notes - Unaffiliated							28,813,020		(13,554)			(13,554)		28,799,467	28,800,000		533	533	1,044,222
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS	USA	Redemption 100.0000	10/30/2019	12/04/2025	43,083,932		(706)			(706)		43,083,226	43,083,226				3,195,662
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS	USA	Corp Action	12/28/2022	02/28/2025	75,185,959							75,185,959	75,185,959				3,939,644
3199999 - Collateral Loans - Unaffiliated							118,269,891		(706)			(706)		118,269,185	118,269,185				7,135,306
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	BRONCO HOLDCO 2024-1 LP	WILMINGTON	DE	BRONCO HOLDCO 2024-1 LP	03/28/2024		1,902,960										1,719,730	1,719,730	
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	BABF HENRY AGGREGATOR LP	03/28/2024		4,483,100										735,599	735,599	
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	MIST TOPCO LP	03/27/2024		1,219,819										102,811	102,811	
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	MIST TOPCO LP2	05/23/2024		1,486,330										159,558	159,558	
000000-00-0	CEDAR TOPCO A LP	WILMINGTON	DE	CEDAR TOPCO A LP	08/08/2024		166,106										(3,748)	(3,748)	
4499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated							9,258,315										2,713,949	2,713,949	
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	WILMINGTON	DE	Redemption 100.0000	06/03/2021	07/29/2025	5,861,524							5,861,524	5,861,524				2,014,436
BGH8JE-L1-3	GUGG 2023-5A SUB GUGG 2023-5A SUB 0.00	WILMINGTON	DE	Paydown	07/07/2023	01/25/2025	137,771	20,496				20,496		158,266	158,266				944
BGH8JE-L1-3	GUGG 2023-5A SUB GUGG 2023-5A SUB 0.00	WILMINGTON	DE	Redemption 100.0000	07/07/2023	11/24/2025	175,015	26,036		29,077		(3,041)		171,974	201,051		29,077	29,077	270,697
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	NEW YORK	NY	DIRECT	12/31/2024	03/01/2025	132,458,000							132,458,000	132,458,000				
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	07/28/2025	336		211			211		547	547				28
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025	191,519	496,061		540,745		(44,684)		146,835	154,334		7,500	7,500	

SCHEDULE BA - PART 3

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

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
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	05/15/2025	11,664	30,211		32,932		(2,721)		8,942	127,588		118,645	118,645	22,556
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025	47,016	50,924		61,894		(10,970)		36,046	23,744		(12,302)	(12,302)	3,115
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	05/05/2025	3,149	3,410		4,145		(735)		2,414	19,299		16,885	16,885	685
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025	65,421	344,012		359,276		(15,264)		50,158	47,962		(2,195)	(2,195)	6,600
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.1761	12/01/2016	05/15/2025	1,128	5,929		6,192		(263)		864	35,108		34,244	34,244	4,951
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20	NEW YORK	NY	Redemption 100.0000	03/18/2024	08/21/2025	43,465							43,465	43,465				46,032
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 38.7393	12/01/2022	12/05/2025	3,277,642		5,606			5,606		3,283,248	3,283,248				337,856
45032M-AH-1	ISAIL LLC 0.000% 12/29/27		ARE	Paydown	12/01/2016	12/29/2024	3,219							3,219	20,862		17,644	17,644	502,893
40053R-AC-6	DRUG ROYALTY II LP 1 GRX 2015-1E 0.000	DOVER	DE	DIRECT	12/01/2016	01/01/2025													1,604,128
92870V-AG-0	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL C	WILMINGTON	DE	DIRECT	12/01/2016	01/01/2025													51,850
92870V-AH-8	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL D	WILMINGTON	DE	DIRECT	12/01/2016	01/01/2025													1,075
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							142,276,869	977,079	5,817	1,034,261		(51,365)		142,225,502	142,434,998		209,498	209,498	4,867,846
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: Other - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	05/28/2021		68,075,220							10,311,785	10,311,785		3,955,485	3,955,485	
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024		9,154,517							4,440,371	4,440,371		(2,128,526)	(2,128,526)	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022		13,351,892							1,547,958	1,547,958		593,194	593,194	
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated							90,581,629							16,300,114	16,300,114		2,420,153	2,420,153	
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							1,767,255,517	6,693,861	69,659	1,034,261		5,729,259		851,583,550	842,037,512		(6,526,752)	(6,526,752)	14,518,566
6999999 – Subtotals - Affiliated																			
7099999 Totals							1,767,255,517	6,693,861	69,659	1,034,261		5,729,259		851,583,550	842,037,512		(6,526,752)	(6,526,752)	14,518,566

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
880591-FC-1	TN VLY AUTHORITY TVA		1.A	416,847	410,000	407,498	416,847					5.250	5.138	FA	8,969		10/30/2025	02/01/2055	420,763
911759-KV-9	HOUSING URBAN DEVELOPMNT HUD 4.21 08/01/	M	1.A	3,556,000	3,556,000	3,557,778	3,556,000					4.210	4.210	FA	62,378	149,708	07/14/2010	08/01/2026	3,630,854
911759-KW-7	HOUSING URBAN DEVELOPMNT HUD 4.28 08/01/	CF	1.A	1,802,000	1,802,000	1,802,360	1,802,000					4.280	4.280	FA	32,136	77,249	07/14/2010	08/01/2027	1,840,563
911759-KX-5	HOUSING URBAN DEVELOPMNT HUD 4.35 08/01/	M	1.A	7,526,000	7,526,000	7,527,882	7,526,000					4.350	4.350	FA	136,409	327,381	07/14/2010	08/01/2028	7,689,691
911759-LU-0	HOUSING URBAN DEVELOPMNT HUD 3.36 08/01/	M	1.A	1,782,000	1,782,000	1,723,640	1,782,000					3.360	3.360	FA	24,948	59,875	11/09/2011	08/01/2030	1,811,938
911759-LV-8	HOUSING URBAN DEVELOPMNT HUD 3.46 08/01/	M	1.A	960,000	960,000	920,275	960,000					3.460	3.460	FA	13,840	33,216	11/09/2011	08/01/2031	976,608
911759-ML-9	HOUSING URBAN DEVELOPMNT HUD 3.35 08/01/		1.A	230,000	230,000	224,331	230,000					3.350	3.350	FA	3,210	7,705	05/18/2015	08/01/2029	233,853
911759-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3	CF	1.A	2,870,000	2,870,000	2,792,768	2,870,000					3.500	3.500	FA	41,854	100,797	05/18/2015	08/01/2030	2,920,225
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/	CF	1.A	1,010,000	1,010,000	972,367	1,010,000					3.550	3.550	FA	14,940	36,372	05/18/2015	08/01/2031	1,027,928
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3	CF	1.A	450,000	450,000	426,596	450,000					3.600	3.600	FA	6,750	16,252	05/18/2015	08/01/2032	458,100
912803-EH-2	US TREASURY STRIP PRINC SP 0 05/15/44		1.A	73,274,700	155,000,000	63,017,110	82,759,356		2,778,852				3.445	N/A			06/03/2022	05/15/2044	155,000,000
912803-ER-0	US TREASURY STRIP PRINC SP 0 02/15/46	RA	1.A	69,305,150	155,000,000	57,356,355	78,228,025		2,613,698				3.427	N/A			06/03/2022	02/15/2046	155,000,000
912803-FZ-1	US TREASURY STRIP PRINC SPX 0 05/15/41	M	1.A	81,423,050	155,000,000	75,240,100	91,910,854		3,072,155				3.429	N/A		1,698	06/03/2022	05/15/2041	155,000,000
912810-RX-8	US TREASURY N/B T 3 05/15/47	SD	1.A	1,429,678	1,375,000	1,032,543	1,418,367		(1,465)			3.000	2.803	MN	9,106	27,075	06/02/2017	05/15/2047	1,395,625
912810-SA-7	US TREASURY N/B T 3 02/15/48	SD	1.A	19,927	20,000	14,883	19,940		2			3.000	3.019	FA	227	600	04/10/2018	02/15/2048	20,300
912810-UG-1	US TREASURY N/B T	RA	1.A	273,612,628	285,000,000	274,523,400	273,754,248		141,620			4.625	4.880	FA	4,978,645	6,590,625	04/11/2025	02/15/2055	291,590,625
912810-UP-1	US TREASURY N/B T 4.625 11/15/2055		1.A	27,340,227	27,836,000	26,935,679	27,341,169		943			4.625	4.737	MN	167,151		11/17/2025	11/15/2055	28,479,708
912828-6T-2	US TREASURY N/B T 2.375 05/15/29	SD	1.A	1,541,777	1,500,000	1,442,220	1,515,351		(4,353)			2.375	2.059	MN	12,047	20,524	07/30/2019	05/15/2029	1,517,813
91282C-DW-8	US Treasury Note Bond N N N	SD	1.A	1,147,738	1,290,000	1,222,275	1,198,185		27,349			1.750	4.239	JJ	9,447	22,575	02/15/2024	01/31/2029	1,301,288
91282C-FM-8	US Treasury Note Bond T 4 1/8 09/30/27	SD	1.A	299,098	300,000	303,210	299,668		180			4.125	4.191	MS	3,153	12,763	10/26/2022	09/30/2027	306,188
91282C-FV-8	US Treasury Note Bond		1.A	12,507,944	12,250,000	12,408,867	12,502,152		(5,792)			4.125	3.782	MN	65,607	252,656	10/23/2025	11/15/2032	12,502,656
91282C-FZ-9	US Treasury Note Bond T 3 7/8 11/30/27	SD	1.A	252,070	250,000	251,778	250,847		(420)			3.875	3.690	MN	849	9,688	12/08/2022	11/30/2027	254,844
91282C-GT-2	US Treasury Note Bond T 3 5/8 03/31/28		1.A	1,745,292	1,754,200	1,758,859	1,746,844		1,552			3.625	3.822	MS	16,247	31,795	07/10/2025	03/31/2028	1,785,995
91282C-HE-4	US Treasury Note Bond N N N		1.A	4,920,898	5,000,000	5,013,100	4,959,921		15,558			3.625	3.977	MN	16,022	181,250	06/28/2023	05/31/2028	5,000,495
91282C-HW-4	US Treasury Note Bond		1.A	14,468,304	14,350,000	14,614,578	14,459,853		(8,451)			4.125	3.938	FA	202,164	295,969	07/30/2025	08/31/2030	14,353,243
91282C-JX-0	US TREASURY N/B		1.A	12,227,837	12,000,000	12,151,875	12,220,539		(7,298)			4.000	3.601	JJ	200,870		10/21/2025	01/31/2031	12,240,000
91282C-KC-4	US Treasury Note Bond		1.A	25,737,355	25,000,000	25,601,563	25,714,029		(23,325)			4.250	3.638	FA	361,015		10/23/2025	02/28/2031	25,531,250
91282C-LD-1	US Treasury Note Bond		1.A	49,248,987	48,400,000	49,247,000	49,244,574		(4,414)			4.125	3.775	JJ	835,492		12/17/2025	07/31/2031	49,398,250
91282C-LJ-8	US Treasury Note Bond		1.A	16,073,157	16,000,000	15,965,000	16,071,243		(1,914)			3.750	3.662	FA	203,867		10/21/2025	08/31/2031	16,300,000
91282C-LK-5	US Treasury Note Bond N N N		1.A	4,004,787	4,100,000	4,099,360	4,025,349		18,604			3.625	4.166	FA	50,888	148,625	11/25/2024	08/31/2029	4,101,222
91282C-LW-9	US Treasury Note Bond N N N	0	1.A	106,462,344	109,000,000	110,145,590	106,676,114		213,166			4.250	4.545	MN	601,457	4,632,500	12/30/2024	11/15/2034	111,316,250
91282C-LZ-2	US TREASURY N/B T 4.125 11/30/2031		1.A	13,748,974	13,450,000	13,671,715	13,744,571		(4,403)			4.125	3.709	MN	48,775	277,406	11/24/2025	11/30/2031	13,727,406
91282C-MB-4	US Treasury Note Bond N N N	RA	1.A	873,670,078	881,000,000	889,536,890	876,049,132		2,373,209			4.000	4.303	JD	1,645,824	35,240,000	01/03/2025	12/15/2027	898,620,000
91282C-MM-0	US TREASURY N/B T	0	1.A	62,970,393	61,700,000	64,045,094	62,934,548		(35,845)			4.625	4.355	FA	1,077,864	1,040,625	10/23/2025	02/15/2035	63,126,813
91282C-MR-9	US Treasury Note Bond		1.A	29,425,996	29,000,000	29,450,860	29,423,984		(2,011)			4.125	3.855	FA	406,461		12/16/2025	02/29/2032	29,598,125
91282C-MU-2	US TREASURY N/B	M	1.A	272,894,531	275,000,000	278,501,850	273,184,549		290,017			4.000	4.168	MS	2,825,967	5,500,000	04/11/2025	03/31/2030	275,030,137
91282C-NA-5	US Treasury Note Bond		1.A	49,720,084	49,325,000	49,718,059	49,718,258		(1,826)			4.000	3.856	AO	337,917		12/17/2025	04/30/2032	50,311,500
91282C-NC-1	US Treasury Note Bond		1.A	39,023,339	38,500,000	38,903,047	39,018,973		(4,366)			4.250	4.075	MN	212,441	201,875	12/17/2025	05/15/2035	39,318,125

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91282C-NG-2	US TREASURY N/B T 4.0 05/31/2030	RA	1.A	71,484,749	71,700,000	72,613,028	71,504,037		19,289			4.000	4.069	MN	244,253	1,434,000	06/25/2025	05/31/2030	71,707,858
91282C-NK-3	US Treasury Note Bond		1.A	55,339,589	55,400,000	55,867,438	55,345,372		5,783			3.875	3.899	JD	5,930	1,073,375	07/23/2025	06/30/2030	56,473,375
91282C-NT-4	US Treasury Note Bond		1.A	6,938,139	6,800,000	6,862,688	6,936,043		(2,096)			4.250	3.997	FA	109,160		10/17/2025	08/15/2035	6,944,500
91282C-NW-7	US Treasury Note Bond		1.A	16,767,826	16,775,000	16,756,652	16,767,947		122			3.875	3.882	FA	220,867		12/19/2025	08/31/2032	17,100,016
91282C-NX-5	US Treasury Note Bond		1.A	10,503,709	10,500,000	10,472,930	10,503,587		(122)			3.625	3.617	FA	129,328		09/12/2025	08/31/2030	10,690,313
91282C-PD-7	US Treasury Note Bond T 3.625 10/31/2030		1.A	26,790,131	26,879,000	26,765,571	26,792,149		2,018			3.625	3.698	AO	166,880		11/19/2025	10/31/2030	27,366,182
91282C-PJ-4	US Treasury Note Bond		1.A	18,823,397	19,000,000	18,768,438	18,825,069		1,672			4.000	4.114	MN	98,674		11/19/2025	11/15/2035	19,380,000
91282C-PN-5	US Treasury Note Bond T 3.5 11/30/2030		1.A	374,857,028	379,542,000	375,716,217	374,902,884		45,855			3.500	3.775	MN	1,167,822		12/09/2025	11/30/2030	386,183,985
0019999999	- Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)			2,720,603,758	2,985,592,200	2,720,351,317	2,752,570,578		11,513,543			XXX	XXX	XXX	16,777,851	57,804,179	XXX	XXX	3,028,984,609
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
302155-BJ-4	EXP-IMP IMB EXMIMB 2.627 04/29/26	O	1.A	41,666	41,666	41,529	41,666					2.627	2.634	JAJO	189	1,095	06/30/2023	04/29/2026	3,495
3128X7-5U-4	FEDERAL HOME LOAN BANKS FHLMC 0 11/15/38		1.B FE	237,524	350,000	191,937	260,930		5,886				2.295	N/A			11/17/2021	11/15/2038	350,000
3128X9-MF-4	FEDERAL HOME LOAN BANKS FHLMC 0 09/15/36		1.A	775,173	1,050,000	648,528	860,029		15,885				1.873	N/A			06/04/2020	09/15/2036	1,050,000
312902-VN-6	FEDERAL HOME LOAN BANKS FHLMC 0 01/04/27	M	1.B FE	2,693,056	6,950,000	6,701,538	6,569,723		356,581				5.659	N/A			01/07/2010	01/04/2027	6,950,000
3130AD-6L-1	FEDERAL HOME LOAN BANKS FHLB 2.9 12/27/3	CF	1.A	912,760	1,000,000	920,597	951,674		5,959			2.900	3.691	JD	322	29,000	09/12/2018	12/27/2032	1,014,500
3130AE-4Q-0	FEDERAL HOME LOAN BANKS FHLB 3.375 03/12	CF	1.A	2,896,890	3,000,000	2,669,337	2,928,276		4,605			3.375	3.619	MS	30,656	101,250	04/26/2018	03/12/2038	3,050,625
3130AE-CN-8	FEDERAL HOME LOAN BANKS FHLB 3.75 06/11/	M	1.A	5,009,500	5,000,000	4,603,755	5,006,632		(412)			3.750	3.737	JD	10,417	187,500	05/17/2018	06/11/2038	5,093,750
3130AE-CR-9	FEDERAL HOME LOAN BANKS FHLB 4.08 05/25/	M	1.A	22,500,000	22,500,000	21,982,050	22,500,000					4.080	4.080	MN	91,800	918,000	05/22/2018	05/25/2033	22,959,000
3130AE-DV-9	FEDERAL HOME LOAN BANKS FHLB 4.15 06/01/	RA	1.A	9,995,031	10,000,000	9,342,530	9,996,456		214			4.150	4.154	JD	34,583	415,000	05/23/2018	06/01/2038	10,207,500
3130AE-DX-5	FEDERAL HOME LOAN BANKS FHLB 4 06/06/33	M	1.A	10,450,000	10,450,000	10,173,702	10,450,000					4.000	4.000	JD	29,028	418,000	05/24/2018	06/06/2033	10,659,000
3130AE-HA-1	FEDERAL HOME LOAN BANKS FHLB 3.625 06/22		1.A	191,566	150,000	126,918	183,004		(1,547)			3.625	2.113	JD	136	5,438	03/04/2020	06/22/2043	152,719
3130AE-JQ-4	FEDERAL HOME LOAN BANKS FHLB 3.93 07/11/	M	1.A	15,000,000	15,000,000	14,542,290	15,000,000					3.930	3.930	JJ	278,375	589,500	06/25/2018	07/11/2033	15,294,750
3130AE-PQ-7	FEDERAL HOME LOAN BANKS FHLB 3.94 08/08/	CF	1.A	4,500,000	4,500,000	4,361,540	4,500,000					3.940	3.940	FA	70,428	177,300	07/25/2018	08/08/2033	4,588,650
3130AE-YE-4	FEDERAL HOME LOAN BANKS FHLB 4.03 09/27/	O	1.A	1,998,000	2,000,000	1,907,920	1,998,692		108			4.030	4.038	MS	21,046	80,600	09/18/2018	09/27/2035	2,040,300
3130AF-4W-4	FEDERAL HOME LOAN BANK FHLB 4.1 10/24/33	M	1.A	20,000,000	20,000,000	19,477,180	20,000,000					4.100	4.100	AO	152,611	820,000	10/09/2018	10/24/2033	20,410,000
3130AF-4X-2	FEDERAL HOME LOAN BANK FHLB 4.25 10/19/3	M	1.A	6,000,000	6,000,000	5,621,154	6,000,000					4.250	4.250	AO	51,000	255,000	10/09/2018	10/19/2038	6,127,500
3130AF-AT-4	FEDERAL HOME LOAN BANK FHLB 4.09 11/02/3	CF	1.A	2,000,000	2,000,000	1,946,282	2,000,000					4.090	4.090	MN	13,406	81,800	10/18/2018	11/02/2033	2,040,900
3130AF-AU-1	FEDERAL HOME LOAN BANK FHLB 4.25 11/02/3	CF	1.A	1,000,000	1,000,000	936,443	1,000,000					4.250	4.250	MN	6,965	42,500	10/18/2018	11/02/2038	1,021,250
3130AF-CC-9	FEDERAL HOME LOAN BANK FHLB 4.22 11/09/3	RA	1.A	6,000,000	6,000,000	5,604,156	6,000,000					4.220	4.220	MN	36,573	253,200	10/25/2018	11/09/2038	6,126,600
3130AF-G2-7	FEDERAL HOME LOAN BANK FHLB 4.25 11/29/3	RA	1.A	4,000,000	4,000,000	3,743,284	4,000,000					4.250	4.250	MN	15,111	170,000	11/14/2018	11/29/2038	4,085,000
3130AF-GQ-4	FEDERAL HOME LOAN BANK FHLB 4 11/28/33	CF	1.A	3,000,000	3,000,000	2,909,184	3,000,000					4.000	3.995	MN	11,000	120,000	11/27/2018	11/28/2033	3,060,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
3130AF-LC-9	FEDERAL HOME LOAN BANK FHLB 4 12/21/33	M	1.A	4,000,000	4,000,000	3,875,988	4,000,000					4.000	3.985	JD	4,444	160,000	12/14/2018	12/21/2033	4,080,000
3130AF-M2-0	FEDERAL HOME LOAN BANK FHLB 4.1 12/28/38		1.A	4,000,000	4,000,000	3,697,268	4,000,000					4.100	4.100	JD	1,367	164,000	12/20/2018	12/28/2038	4,082,000
3130AJ-B2-4	FEDERAL HOME LOAN BANK FHLB 2.59 03/19/4	M	1.A	11,330,000	11,330,000	8,682,598	11,330,000					2.590	2.590	MS	83,143	293,447	07/28/2021	03/19/2040	11,476,724
3130AJ-D9-7	FEDERAL HOME LOAN BANK FHLB 2.34 03/26/4	M	1.A	4,997,500	5,000,000	3,696,785	4,998,105		111			2.340	2.343	MS	30,875	117,000	03/05/2020	03/26/2040	5,058,500
3130AJ-KT-5	FEDERAL HOME LOAN BANK FHLB 1.6 05/14/30	M	1.B FE	7,515,750	9,166,667	8,362,173	8,123,981		211,516			1.600	4.497	MN	19,148	146,667	12/29/2022	05/14/2030	9,240,000
3130AJ-Q5-1	FEDERAL HOME LOAN BANK FHLB 1.78 06/18/3	RA	1.B FE	2,073,923	2,390,000	1,896,553	2,151,787		21,473			1.780	2.997	JD	1,536	42,542	03/21/2022	06/18/2035	2,411,271
3130AK-7K-6	FEDERAL HOME LOAN BANK FHLB 2.08 09/25/4	CF	1.B FE	6,199,875	7,500,000	4,483,335	6,353,824		41,478			2.080	3.123	MS	41,600	156,000	02/15/2022	09/25/2045	7,578,000
3130AK-A8-9	FEDERAL HOME LOAN BANK FHLB 1.69 10/15/3	CF	1.B FE	4,269,271	4,840,000	3,770,176	4,408,946		37,836			1.690	2.731	AO	17,268	81,796	03/21/2022	10/15/2035	4,880,898
3130AK-C3-8	FEDERAL HOME LOAN BANK FHLB 1.73 04/16/3	CF	1.B FE	2,640,995	3,050,000	2,420,721	2,743,463		28,253			1.730	2.976	AO	10,993	52,765	03/21/2022	04/16/2035	3,076,383
3130AK-CU-8	FEDERAL HOME LOAN BANK FHLB 1.7 10/30/35	RA	1.B FE	2,071,150	2,300,000	1,791,302	2,128,208		15,185			1.700	2.564	AO	6,625	39,100	02/08/2022	10/30/2035	2,319,550
3130AK-XG-6	FEDERAL HOME LOAN BANK FHLB 1.8 02/05/36	M	1.B FE	7,389,375	8,445,000	6,610,476	7,636,552		68,030			1.800	2.901	FA	61,649	152,010	03/18/2022	02/05/2036	8,521,005
3130AK-YK-6	FEDERAL HOME LOAN BANK FHLB 1.87 11/10/3	M	1.B FE	4,673,985	6,945,000	5,363,749	5,050,827		127,153			1.870	5.187	MN	18,398	129,872	11/10/2022	11/10/2036	7,009,936
3130AL-5M-2	FEDERAL HOME LOAN BANK FHLB 2 02/25/36 0	CF	1.B FE	2,895,962	3,180,000	2,535,010	2,963,542		18,232			2.000	2.774	FA	22,260	63,600	02/23/2022	02/25/2036	3,211,800
3130AL-5W-0	FEDERAL HOME LOAN BANK FHLB 2 02/25/36 0	CF	1.B FE	8,032,198	8,820,000	7,031,066	8,219,637		50,568			2.000	2.774	FA	61,740	176,400	02/23/2022	02/25/2036	8,908,200
3130AL-A8-7	FEDERAL HOME LOAN BANK FHLB 2.15 02/22/4	CF	1.B FE	959,200	1,000,000	703,425	966,533		1,811			2.150	2.415	FA	7,704	21,500	10/19/2021	02/22/2041	1,010,750
3130AN-H7-8	FEDERAL HOME LOAN BANK FHLB 2.45 08/16/4	M	1.B FE	2,210,000	2,210,000	1,605,216	2,210,000					2.450	2.450	FA	20,304	54,145	08/13/2021	08/16/2041	2,237,073
3130AN-JN-1	FEDERAL HOME LOAN BANK FHLB 2.54 08/16/4	CF	1.B FE	3,246,750	3,250,000	2,099,744	3,247,181		103			2.540	2.545	FA	30,956	82,550	08/03/2021	08/16/2046	3,291,275
3130AP-R3-1	FEDERAL HOME LOAN BANK FHLB 2.65 11/05/4	M	1.B FE	3,995,000	4,000,000	2,970,944	3,995,837		209			2.650	2.658	MN	16,489	106,000	11/05/2021	11/05/2041	4,053,000
3130AP-UA-1	FEDERAL HOME LOAN BANK FHLB 2.59 11/18/4	CF	1.B FE	1,499,625	1,500,000	1,103,324	1,499,687		16			2.590	2.592	MN	4,640	38,850	11/09/2021	11/18/2041	1,519,425
3130AQ-MZ-3	FEDERAL HOME LOAN BANK FHLB 2.84 01/27/4	M	1.B FE	34,982,500	35,000,000	26,442,955	34,985,205		717			2.840	2.843	JJ	425,211	991,480	01/13/2022	01/27/2042	35,497,000
3130AQ-NX-7	FEDERAL HOME LOAN BANK FHLB 2.94 02/03/4	CF	1.B FE	1,998,000	2,000,000	1,532,208	1,998,305		81			2.940	2.947	FA	24,173	58,800	01/21/2022	02/03/2042	2,029,400
3130AQ-T8-6	FEDERAL HOME LOAN BANK FHLB 2.9 02/18/37	CF	1.B FE	9,995,000	10,000,000	8,512,810	9,996,091		294			2.900	2.904	FA	107,139	290,000	01/31/2022	02/18/2037	10,145,000
3130AQ-VP-5	FEDERAL HOME LOAN BANK FHLB 3 02/24/37	M	1.B FE	26,250,000	26,250,000	22,542,870	26,250,000					3.000	3.000	FA	277,813	787,500	02/04/2022	02/24/2037	26,643,750
3130AR-W2-3	FEDERAL HOME LOAN BANK FHLB 4.77 04/28/4	M	1.B FE	998,750	1,000,000	950,331	998,901		44			4.770	4.780	AO	8,348	47,700	04/22/2022	04/28/2042	1,023,850
3130AR-XW-6	FEDERAL HOME LOAN BANK FHLB 4.75 05/09/4	M	1.B FE	499,375	500,000	474,293	499,450		22			4.750	4.760	MN	3,431	23,750	04/28/2022	05/09/2042	511,875
3130AS-5N-5	FEDERAL HOME LOAN BANK FHLB 5.00 10/37 -	M	1.B FE	5,150,000	5,150,000	5,103,336	5,150,000					5.000	5.000	MN	25,035	257,500	05/16/2022	05/26/2037	5,278,750
3130AS-F9-5	FEDERAL HOME LOAN BANK FHLB 5 06/30/42	M	1.B FE	14,985,000	15,000,000	14,482,620	14,986,479		517			5.000	5.008	JD	2,083	875,000	06/10/2022	06/30/2042	15,375,000
3130AS-SR-1	FEDERAL HOME LOAN BANK FHLB 5.18 07/27/3	RA	1.B FE	13,000,000	13,000,000	12,947,831	13,000,000					5.180	5.180	JJ	288,066	673,400	07/21/2022	07/27/2037	13,336,700

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
3130AS-WH-8	FEDERAL HOME LOAN BANK FHLB 5 08/17/34	RA	1.B FE	14,246,438	14,250,000	14,227,371	14,247,148		259			5.000	5.003	FA	265,208	712,500	08/08/2022	08/17/2034	14,606,250
31331V-LC-8	FEDERAL FARM CREDIT BANKS FUND FFCB 5.25	M	1.A	5,908,386	5,960,000	6,181,140	5,951,449		3,401			5.250	5.317	AO	60,842	312,900	03/07/2006	04/21/2028	6,116,450
3133EE-RW-2	FEDERAL FARM CREDIT BANKS FUND FFCB 3.54	RA	1.A	4,936,500	5,000,000	4,456,440	4,958,582		2,417			3.540	3.620	MS	58,508	177,000	03/09/2015	03/02/2039	5,088,500
3133EE-SW-1	FEDERAL FARM CREDIT BANKS FUND FFCB 3.46	CF	1.A	2,344,200	2,400,000	2,154,514	2,364,836		2,261			3.460	3.610	MS	25,835	83,040	03/09/2015	03/09/2038	2,441,520
3133EE-U2-4	FEDERAL FARM CREDIT BANKS FUND FFCB 3.47	0	1.A	1,002,198	1,000,000	960,453	1,001,072		(125)			3.470	3.454	JD	2,699	34,700	05/27/2015	06/03/2033	1,017,350
3133EE-WR-7	FEDERAL FARM CREDIT BANKS FUND FFCB 3.43	RA	1.A	16,832,329	17,000,000	13,630,600	16,873,738		4,536			3.430	3.483	AO	137,676	583,100	04/07/2015	04/06/2045	17,291,550
3133EG-B6-1	FEDERAL FARM CREDIT BANKS FUND FFCB 2.87	RA	1.A	3,054,777	3,300,000	2,639,683	3,121,853		9,213			2.875	3.342	AO	23,719	94,875	10/30/2017	10/01/2040	3,347,438
3133EG-H2-4	FEDERAL FARM CREDIT BANKS FUND FFCB 2.83	CF	1.A	1,836,200	2,000,000	1,723,946	1,896,163		7,695			2.830	3.401	JD	1,887	56,600	02/22/2017	12/19/2036	2,028,300
3133EG-NS-0	FEDERAL FARM CREDIT BANKS FUND FFCB 2.71	M	1.A	11,302,912	12,800,000	10,495,565	11,753,868		64,658			2.710	3.516	FA	120,444	346,880	03/01/2018	08/26/2038	12,973,440
3133EH-BB-8	FEDERAL FARM CREDIT BANKS FUND FFCB 3.45	CF	1.A	3,000,000	3,000,000	2,690,739	3,000,000					3.450	3.450	MS	34,213	103,500	02/23/2017	03/02/2038	3,051,750
3133EH-XF-5	FEDERAL FARM CREDIT BANKS FUND FFCB 3.25	CF	1.A	1,730,237	1,750,000	1,377,117	1,734,576		588			3.250	3.314	MS	18,168	56,875	10/16/2017	09/06/2044	1,778,438
3133EJ-3E-7	FEDERAL FARM CREDIT BANK FFCB 3.98 12/19	0	1.A	2,000,000	2,000,000	1,936,360	2,000,000					3.980	3.980	JD	2,653	79,600	12/11/2018	12/19/2033	2,039,800
3133EJ-A5-8	FEDERAL FARM CREDIT BANK FFCB 4.08 09/20	M	1.A	11,000,000	11,000,000	10,187,100	11,000,000					4.080	4.080	MS	125,913	448,800	09/12/2018	09/20/2038	11,224,400
3133EJ-BG-3	FEDERAL FARM CREDIT BANK FFCB 3.71 02/02	CF	1.B FE	12,678,328	12,700,000	10,468,254	12,682,680		710			3.710	3.721	FA	195,012	471,170	04/23/2019	02/02/2043	12,935,585
3133EJ-C2-3	FEDERAL FARM CREDIT BANK FFCB 4 09/26/33	M	1.A	5,997,000	6,000,000	5,826,180	5,998,233		191			4.000	4.004	MS	63,333	240,000	09/19/2018	09/26/2033	6,120,000
3133EJ-ER-6	FEDERAL FARM CREDIT BANK FFCB 3.57 03/02	CF	1.A	2,000,000	2,000,000	1,816,042	2,000,000					3.570	3.570	MS	23,602	71,400	02/23/2018	03/02/2038	2,035,700
3133EJ-KU-2	FEDERAL FARM CREDIT BANK FFCB 3.58 04/11	CF	1.A	1,195,535	1,100,000	886,724	1,179,978		(2,618)			3.580	3.110	AO	8,751	39,380	07/11/2019	04/11/2047	1,119,690
3133EJ-PJ-2	FEDERAL FARM CREDIT BANK FFCB 3.67 05/16	M	1.A	6,950,000	6,950,000	6,926,196	6,950,000					3.670	3.670	MN	31,883	255,065	06/07/2018	05/16/2028	7,077,533
3133EJ-RM-3	FEDERAL FARM CREDIT BANK FFCB 3.65 06/12	0	1.A	2,995,500	3,000,000	2,988,378	2,998,743		482			3.650	3.668	JD	5,779	109,500	06/06/2018	06/12/2028	3,054,750
3133EJ-SF-7	FEDERAL FARM CREDIT BANK FFCB 3.99 06/20	0	1.A	1,000,000	1,000,000	972,766	1,000,000					3.990	3.990	JD	1,219	39,900	06/14/2018	06/20/2033	1,019,950
3133EJ-V2-2	FEDERAL FARM CREDIT BANK FFCB 4.07 11/21	M	1.A	7,500,000	7,500,000	7,288,665	7,500,000					4.070	4.070	MN	33,917	305,250	11/14/2018	11/21/2033	7,652,625
3133EJ-VS-5	FEDERAL FARM CREDIT BANK FFCB 4.14 08/02		1.A	4,100,000	4,100,000	3,818,433	4,100,000					4.140	4.140	FA	70,254	169,740	07/24/2018	08/02/2038	4,184,870
3133EJ-XQ-7	FEDERAL FARM CREDIT BANK FFCB 4.04 08/23	RA	1.A	3,311,344	3,313,000	3,060,231	3,311,821		70			4.040	4.044	FA	47,589	133,845	08/28/2018	08/23/2038	3,379,923
3133EK-2P-0	FEDERAL FARM CREDIT BANK FFCB 2.625 10/1	CF	1.A	1,080,440	1,000,000	658,952	1,069,582		(2,192)			2.625	2.246	AO	5,542	26,250	10/20/2020	10/15/2049	1,013,125
3133EK-4T-0	FEDERAL FARM CREDIT BANK FFCB 2.74 11/01		1.A	39,756	56,000	44,184	41,806		678			2.740	5.358	MN	256	1,534	10/19/2022	11/01/2039	56,767
3133EK-BQ-8	FEDERAL FARM CREDIT BANK FFCB 3.67 02/26		1.B FE	39,921	30,000	25,272	38,062		(368)			3.670	1.911	FA	382	1,101	09/29/2020	02/26/2044	30,551
3133EK-F6-8	FEDERAL FARM CREDIT BANK FFCB 2.6 09/06/		1.A	69,530	100,000	77,591	73,407		1,289			2.600	5.369	MS	831	2,600	10/26/2022	09/06/2039	101,300
3133EK-HS-8	FEDERAL FARM CREDIT BANK FFCB 3.65 04/22	CF	1.A	5,997,000	6,000,000	5,298,672	5,997,774		128			3.650	3.654	AO	41,975	219,000	04/15/2019	04/22/2039	6,109,500

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
3133EK-NK-8	FEDERAL FARM CREDIT BANK FFCB 3.49 06/03	M	1.A	2,995,500	3,000,000	2,601,369	2,996,652		193			3.490	3.500	JD	8,143	104,700	05/22/2019	06/03/2039	3,052,350
3133EK-VA-1	FEDERAL FARM CREDIT BANK FFCB 2.99 07/18	M	1.A	4,994,000	5,000,000	4,494,730	4,996,258		379			2.990	3.000	JJ	67,690	149,500	07/11/2019	07/18/2034	5,074,750
3133EL-3Q-5	FEDERAL FARM CREDIT BANK FFCB 1.95 08/13	M	1.B FE	50,605,993	50,965,000	35,296,371	50,685,387		16,258			1.950	1.993	FA	380,963	993,818	09/30/2021	08/13/2040	51,461,909
3133EL-4Q-4	FEDERAL FARM CREDIT BANK FFCB 1.69 08/20	CF	1.B FE	2,798,835	3,100,000	2,425,793	2,875,259		20,342			1.690	2.543	FA	19,064	52,390	02/08/2022	08/20/2035	3,126,195
3133EL-5B-6	FEDERAL FARM CREDIT BANK FFCB 2 08/27/40	M	1.B FE	19,937,141	20,090,000	14,004,438	19,969,283		6,839			2.000	2.047	FA	138,398	401,800	04/09/2021	08/27/2040	20,290,900
3133EL-6C-3	FEDERAL FARM CREDIT BANK FFCB 1.73 09/10	M	1.B FE	21,690,095	24,500,000	19,215,889	22,386,888		187,889			1.730	2.750	MS	130,687	423,850	02/23/2022	09/10/2035	24,711,925
3133EL-D9-2	FEDERAL FARM CREDIT BANK FFCB 2.12 06/04	M	1.A	1,230,000	1,230,000	877,644	1,230,000					2.120	2.120	JD	1,956	26,076	01/21/2021	06/04/2040	1,243,038
3133EL-E9-1	FEDERAL FARM CREDIT BANK FFCB 1.8 06/04/	CF	1.A	3,370,208	3,825,000	3,044,482	3,483,563		31,104			1.800	2.889	JD	5,164	68,850	03/16/2022	06/04/2035	3,859,425
3133EL-KE-3	FEDERAL FARM CREDIT BANK FFCB 2.7 01/30/	CF	1.B FE	2,671,273	2,364,000	1,690,782	2,616,595		(10,751)			2.700	2.022	JJ	26,772	63,828	09/08/2020	01/30/2045	2,395,914
3133EL-KF-0	FEDERAL FARM CREDIT BANK FFCB 2.76 02/03		1.B FE	627,095	546,000	368,728	615,751		(2,210)			2.760	2.083	FA	6,195	15,070	08/17/2020	02/03/2050	553,535
3133EL-R2-2	FEDERAL FARM CREDIT BANK FFCB 2.02 07/02	CF	1.A	3,946,412	4,200,000	2,949,874	3,997,446		11,527			2.020	2.416	JJ	42,184	84,840	09/30/2021	07/02/2040	4,242,420
3133EL-Z9-8	FEDERAL FARM CREDIT BANK FFCB 1.99 07/30	M	1.A	5,801,300	8,230,000	5,741,495	6,082,452		100,196			1.990	4.399	JJ	68,695	163,777	01/24/2023	07/30/2040	8,311,889
3133EL-ZC-1	FEDERAL FARM CREDIT BANK FFCB 2 05/14/40		1.A	1,170,000	1,170,000	822,478	1,170,000					2.000	2.000	MN	3,055	23,400	05/05/2020	05/14/2040	1,181,700
3133EM-2B-7	FEDERAL FARM CREDIT BANK FFCB 2.45 08/09	M	1.B FE	9,490,500	9,500,000	6,903,546	9,492,209		405			2.450	2.456	FA	91,807	232,750	08/03/2021	08/09/2041	9,616,375
3133EM-2H-4	FEDERAL FARM CREDIT BANK FFCB 2.22 08/12	M	1.B FE	15,661,315	18,910,000	15,224,592	16,245,391		189,772			2.220	3.794	FA	162,090	419,802	10/06/2022	08/12/2036	19,119,901
3133EM-3K-6	FEDERAL FARM CREDIT BANK FFCB 2.59 08/24	CF	1.B FE	4,110,000	4,110,000	2,680,476	4,110,000					2.590	2.590	FA	37,553	106,449	09/13/2021	08/24/2046	4,163,225
3133EM-3L-4	FEDERAL FARM CREDIT BANK FFCB 2.35 08/24	M	1.B FE	13,486,125	13,500,000	8,380,773	13,488,050		445			2.350	2.355	FA	111,919	317,250	09/10/2021	08/24/2046	13,658,625
3133EM-4J-8	FEDERAL FARM CREDIT BANK FFCB 2.15 03/07	M	1.B FE	15,476,294	16,143,000	13,057,266	15,638,626		42,996			2.150	2.499	MS	109,907	347,075	02/03/2022	03/07/2036	16,316,537
3133EM-5J-7	FEDERAL FARM CREDIT BANK FFCB 2.4 09/16/	RA	1.B FE	17,636,763	17,650,000	12,681,066	17,639,096		565			2.400	2.405	MS	123,550	423,600	09/09/2021	09/16/2041	17,861,800
3133EM-A5-1	FEDERAL FARM CREDIT BANK FFCB 2.8 05/20/	M	1.B FE	6,025,000	6,025,000	4,619,609	6,025,000					2.800	2.800	MN	19,213	168,700	05/13/2021	05/20/2041	6,109,350
3133EM-AP-7	FEDERAL FARM CREDIT BANK FFCB 1.99 09/24	CF	1.B FE	11,471,050	12,593,000	8,745,549	11,676,552		49,896			1.990	2.582	MS	67,523	250,601	03/14/2022	09/24/2040	12,718,300
3133EM-C7-5	FEDERAL FARM CREDIT BANK FFCB 2.84 06/01		1.B FE	260,750	280,000	191,877	262,912		582			2.840	3.251	JD	663	7,952	02/15/2022	06/01/2046	283,976
3133EM-CV-2	FEDERAL FARM CREDIT BANK FFCB 2 10/15/40	M	1.B FE	2,949,563	3,005,000	2,086,633	2,960,677		2,458			2.000	2.114	AO	12,688	60,100	04/09/2021	10/15/2040	3,035,050
3133EM-EL-2	FEDERAL FARM CREDIT BANK FFCB 1.73 10/26	0	1.B FE	6,134,933	7,025,000	5,489,813	6,348,900		58,861			1.730	2.861	AO	21,943	121,533	03/18/2022	10/26/2035	7,085,766
3133EM-GU-0	FEDERAL FARM CREDIT BANK FFCB 2.1 11/19/	M	1.B FE	4,495,500	4,500,000	3,160,535	4,496,486		199			2.100	2.106	MN	11,025	94,500	11/30/2020	11/19/2040	4,547,250
3133EM-LD-2	FEDERAL FARM CREDIT BANK FFCB 2.04 12/22	CF	1.B FE	3,168,000	3,200,000	1,904,864	3,173,133		1,074			2.040	2.092	JD	1,632	65,280	01/14/2021	12/22/2045	3,232,640
3133EM-LL-4	FEDERAL FARM CREDIT BANK FFCB 2.07 12/21	0	1.B FE	2,396,440	2,500,000	1,743,648	2,416,679		4,545			2.070	2.333	JD	1,438	51,750	05/11/2021	12/21/2040	2,525,875
3133EM-M5-8	FEDERAL FARM CREDIT BANK FFCB 2.6 06/28/		1.B FE	800,000	800,000	624,862	800,000					2.600	2.600	JD	173	20,800	06/21/2021	06/28/2039	810,400

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
3133EM-NS-7	FEDERAL FARM CREDIT BANK FFCB 2.1 01/28/	M	1.B FE	12,500,000	12,500,000	8,742,888	12,500,000					2.100	2.100	JJ	111,563	262,500	01/20/2021	01/28/2041	12,631,250
3133EM-R9-5	FEDERAL FARM CREDIT BANK FFCB 2.31 07/14	M	1.B FE	19,093,902	20,400,000	16,596,604	19,330,125		76,831			2.310	2.849	JJ	218,603	471,240	10/06/2022	07/14/2036	20,635,620
3133EM-VE-9	FEDERAL FARM CREDIT BANK FFCB 2.74 04/01	M	1.B FE	19,686,380	19,740,000	15,051,809	19,696,612		2,260			2.740	2.758	AO	135,219	540,876	11/15/2021	04/01/2041	20,010,438
3133EM-VZ-2	FEDERAL FARM CREDIT BANK FFCB 2.52 04/13	M	1.B FE	3,243,372	3,300,000	2,241,033	3,251,360		1,798			2.520	2.614	AO	18,018	83,160	05/13/2021	04/13/2046	3,341,580
3133EM-XD-9	FEDERAL FARM CREDIT BANK FFCB 2.75 04/22	M	1.B FE	24,912,500	25,000,000	19,043,925	24,928,951		3,681			2.750	2.773	AO	131,771	687,500	04/28/2021	04/22/2041	25,343,750
3133EM-Y4-8	FEDERAL FARM CREDIT BANK FFCB 2.65 08/03	M	1.B FE	12,800,000	12,800,000	8,453,274	12,800,000					2.650	2.650	FA	139,449	339,200	07/28/2021	08/03/2046	12,969,600
3133EN-A3-4	FEDERAL FARM CREDIT BANK FFCB 5.12 07/14	RA	1.B FE	10,450,000	10,450,000	10,157,776	10,450,000					5.120	5.120	JJ	248,199	535,040	07/06/2022	07/14/2042	10,717,520
3133EN-AM-2	FEDERAL FARM CREDIT BANK FFCB 2.34 10/14	M	1.B FE	10,762,800	15,000,000	12,167,685	11,479,203		238,037			2.340	5.213	AO	75,075	351,000	10/26/2022	10/14/2036	15,175,500
3133EN-B2-5	FEDERAL FARM CREDIT BANK FFCB 5.06 07/20	RA	1.B FE	15,171,013	15,190,000	15,069,726	15,173,843		1,007			5.060	5.072	JJ	343,741	768,614	07/15/2022	07/20/2037	15,574,307
3133EN-BD-1	FEDERAL FARM CREDIT BANK FFCB 2.375 10/2		1.B FE	4,822,350	5,000,000	3,570,075	4,851,211		7,521			2.375	2.606	AO	23,090	118,750	01/10/2022	10/21/2041	5,059,375
3133EN-CF-5	FEDERAL FARM CREDIT BANK FFCB 2.55 10/26		1.B FE	1,984,560	3,000,000	1,935,651	2,061,636		25,239			2.550	4.981	AO	13,813	76,500	10/11/2022	10/26/2046	3,038,250
3133EN-D4-9	FEDERAL FARM CREDIT BANK FFCB 5 1/4 07/2		1.B FE	20,000,000	20,000,000	19,597,780	20,000,000					5.250	5.250	JJ	446,250	1,050,000	07/21/2022	07/28/2042	20,525,000
3133EN-E9-7	FEDERAL FARM CREDIT BANK FFCB 4.95 08/10		1.B FE	25,000,000	25,000,000	24,709,175	25,000,000					4.950	4.950	FA	484,688	1,237,500	08/02/2022	08/10/2037	25,618,750
3133EN-ED-8	FEDERAL FARM CREDIT BANK FFCB 2.58 11/17	M	1.B FE	91,908,000	92,000,000	76,421,364	91,929,861		5,517			2.580	2.588	MN	290,107	2,373,600	11/12/2021	11/17/2036	93,186,800
3133EN-EE-6	FEDERAL FARM CREDIT BANK FFCB 2.48 11/17	M	1.B FE	35,132,276	35,450,000	29,144,898	35,206,354		19,205			2.480	2.553	MN	107,453	879,160	01/10/2022	11/17/2036	35,889,580
3133EN-FH-8	FEDERAL FARM CREDIT BANK FFCB 2.69 11/29	M	1.B FE	7,410,725	7,420,000	5,535,988	7,412,240		386			2.690	2.698	MN	17,742	199,598	11/19/2021	11/29/2041	7,519,799
3133EN-FS-4	FEDERAL FARM CREDIT BANK FFCB 2.78 12/01	M	1.B FE	24,526,050	24,580,000	20,782,464	24,538,599		3,201			2.780	2.798	JD	56,944	683,324	01/19/2022	12/01/2036	24,921,662
3133EN-GJ-3	FEDERAL FARM CREDIT BANK FFCB 2.9 12/09/	M	1.B FE	51,116,025	51,180,000	39,249,533	51,126,210		2,620			2.900	2.908	JD	90,702	1,484,220	12/01/2021	12/09/2041	51,922,110
3133EN-HK-9	FEDERAL FARM CREDIT BANK FFCB 2.74 12/15	M	1.B FE	15,000,000	15,000,000	12,622,740	15,000,000					2.740	2.740	JD	18,267	411,000	12/09/2021	12/15/2036	15,205,500
3133EN-HL-7	FEDERAL FARM CREDIT BANK FFCB 2.92 12/16	M	1.B FE	67,666,150	67,700,000	52,047,760	67,671,505		1,384			2.920	2.923	JD	82,368	1,976,840	12/10/2021	12/16/2041	68,688,420
3133EN-JN-1	FEDERAL FARM CREDIT BANK FFCB 2.59 12/30	M	1.B FE	17,933,950	18,820,000	13,807,745	18,030,512		31,614			2.590	2.885	JD	1,354	487,438	10/11/2022	12/30/2041	19,063,719
3133EN-JY-7	FEDERAL FARM CREDIT BANK FFCB 2.68 01/05	M	1.B FE	120,409,625	120,500,000	100,573,518	120,430,247		5,378			2.680	2.686	JJ	1,578,818	3,229,400	12/28/2021	01/05/2037	122,114,700
3133EN-KF-6	FEDERAL FARM CREDIT BANK FFCB 2.69 01/11	M	1.B FE	14,831,438	14,850,000	12,671,906	14,836,017		1,199			2.690	2.701	JJ	188,636	399,465	01/04/2022	01/11/2036	15,049,733
3133EN-LH-1	FEDERAL FARM CREDIT BANK FFCB 2.82 01/24	M	1.B FE	58,926,250	59,000,000	44,453,314	58,937,690		3,027			2.820	2.828	JJ	725,602	1,663,800	01/12/2022	01/24/2042	59,831,900
3133EN-MV-9	FEDERAL FARM CREDIT BANK FFCB 2.93 02/03	M	1.B FE	69,912,500	70,000,000	53,550,420	69,925,851		3,560			2.930	2.938	FA	843,189	2,051,000	01/27/2022	02/03/2042	71,025,500
3133EN-PF-1	FEDERAL FARM CREDIT BANK FFCB 3.44 02/24	M	1.B FE	38,951,250	39,000,000	31,948,332	38,958,245		1,905			3.440	3.449	FA	473,287	1,341,600	02/14/2022	02/24/2042	39,670,800
3133EN-PV-6	FEDERAL FARM CREDIT BANK FFCB 3.36 02/23	O	1.B FE	918,000	1,000,000	888,797	934,078		4,584			3.360	4.103	FA	11,947	33,600	04/19/2022	02/23/2037	1,016,800
3133EN-SR-2	FEDERAL FARM CREDIT BANK FFCB 3.7 03/24/	M	1.B FE	22,222,188	22,250,000	18,870,381	22,225,996		1,062			3.700	3.709	MS	221,820	823,250	03/17/2022	03/24/2042	22,661,625

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
3133EN-UW-8	FEDERAL FARM CREDIT BANK FFCB 4.49 04/20	RA	1.B FE	29,017,984	29,252,000	28,313,888	29,017,984					4.490	4.689	AO	259,035	1,313,415	07/29/2022	04/20/2037	29,908,707
3133EN-VJ-6	FEDERAL FARM CREDIT BANK FFCB 4.85 04/28	M	1.B FE	2,000,000	2,000,000	1,912,548	2,000,000					4.850	4.850	AO	16,975	97,000	04/21/2022	04/28/2042	2,048,500
3133EN-WA-4	FEDERAL FARM CREDIT BANK FFCB 4.43 05/03		1.B FE	7,014,750	7,050,000	6,943,658	7,014,750					4.430	4.611	MN	50,317	312,315	07/29/2022	05/03/2034	7,206,158
3133EN-YJ-3	FEDERAL FARM CREDIT BANK FFCB 4.98 06/09	RA	1.B FE	36,204,688	36,250,000	34,963,886	36,209,259		1,570			4.980	4.990	JD	110,321	1,805,250	06/02/2022	06/09/2042	37,152,625
3133EP-AY-1	FEDERAL FARM CREDIT BANK FFCB 4.94 02/17	M	1.B FE	13,000,000	13,000,000	12,784,226	13,000,000					4.940	4.940	FA	239,041	642,200	02/09/2023	02/17/2038	13,321,100
3134A3-ZU-3	FEDERAL HOME LOAN BANK FHLMC 0 12/14/29	0	1.A	757,358	1,681,000	1,446,961	1,415,834		60,174				4.391	N/A			08/04/2011	12/14/2029	1,681,000
3134A4-CH-5	FEDERAL HOME LOAN BANK FRESTP 0 03/15/28	0	1.A	1,968,608	5,441,000	5,023,490	4,809,862		261,503				5.669	N/A			01/07/2010	03/15/2028	5,441,000
3134GS-AT-2	FEDERAL HOME LOAN BANKS FHLMC 2.7 12/28/	CF	1.A	4,727,500	5,000,000	4,097,500	4,817,249		12,438			2.700	3.067	JD	1,125	135,000	12/14/2017	12/28/2037	5,067,500
3134GV-5K-0	FEDERAL HOME LOAN BANKS FHLMC 2.22 07/13	M	1.A	169,457,625	169,500,000	122,231,366	169,465,562		1,958			2.220	2.219	JJ	1,756,020	3,762,900	10/19/2021	07/13/2040	171,381,450
3134GV-6J-2	FEDERAL HOME LOAN BANKS FHLMC 2.15 07/13	RA	1.B FE	121,628,855	122,777,000	87,737,058	121,822,902		51,699			2.150	2.208	JJ	1,231,863	2,639,706	02/15/2022	07/13/2040	124,096,853
3134GW-6D-3	FEDERAL HOME LOAN BANKS FHLMC 2 10/29/40	M	1.B FE	16,515,909	17,048,000	11,825,175	16,620,703		23,587			2.000	2.196	AO	58,721	340,960	10/19/2021	10/29/2040	17,218,480
3134GW-7C-4	FEDERAL HOME LOAN BANKS FHLMC 2.1 11/10/	M	1.B FE	24,931,250	25,000,000	14,960,025	24,942,600		2,304			2.100	2.114	MN	74,375	525,000	10/27/2020	11/10/2045	25,262,500
3134GW-QD-1	FEDERAL HOME LOAN BANKS FHLMC 2.05 08/19	CF	1.B FE	2,509,600	2,790,000	1,505,395	2,540,676		7,000			2.050	2.532	FA	20,972	57,195	05/03/2021	08/19/2050	2,818,598
3134GW-QH-2	FEDERAL HOME LOAN BANKS FHLMC 1.54 08/17	M	1.B FE	7,066,300	10,000,000	7,722,730	7,628,872		191,712			1.540	4.619	FA	57,322	154,000	12/02/2022	08/17/2035	10,077,000
3134GW-S9-8	FEDERAL HOME LOAN BANKS FHLMC 2.25 09/15	0	1.B FE	1,315,635	1,390,000	785,089	1,323,719		1,917			2.250	2.510	MS	9,209	31,275	08/10/2021	09/15/2050	1,405,638
3134GW-TJ-5	FEDERAL HOME LOAN BANKS FHLMC 1 1/4 06/2	M	1.B FE	11,973,000	15,000,000	13,413,810	13,067,842		381,531			1.250	4.452	MS	50,000	187,500	12/30/2022	06/25/2030	15,046,875
3134GW-WA-0	FEDERAL HOME LOAN BANKS FHLMC 2.02 10/05	M	1.B FE	24,499,338	24,530,000	14,469,560	24,504,550		1,038			2.020	2.026	AO	118,371	495,506	09/23/2020	10/05/2045	24,777,753
31358C-5L-6	FEDERAL HOME LOAN BANKS FNMASC 0 08/06/3	RA	1.A	1,340,542	2,382,000	1,642,387	1,802,857		57,480				3.267	N/A			11/09/2016	08/06/2034	2,382,000
31358C-5M-4	FEDERAL HOME LOAN BANKS FNMASC 0 02/06/3	RA	1.A	1,343,511	2,435,000	1,632,804	1,810,026		58,062				3.287	N/A			11/09/2016	02/06/2035	2,435,000
31358C-5N-2	FEDERAL HOME LOAN BANKS FNMASC 0 08/06/3		1.A	1,332,605	2,464,000	1,611,796	1,798,566		58,037				3.307	N/A			11/09/2016	08/06/2035	2,464,000
31358D-JP-0	FEDERAL HOME LOAN BANKS FNMAP 0 07/15/37	RA	1.A	10,148,141	18,675,000	11,022,452	12,788,476		410,773				3.294	N/A			12/08/2020	07/15/2037	18,675,000
3135GA-CR-0	FEDERAL HOME LOAN BANKS FNMA 1.9 01/25/3	M	1.B FE	4,376,340	6,000,000	4,749,864	4,672,756		101,165			1.900	4.681	JJ	49,400	114,000	12/05/2022	01/25/2036	6,057,000
31364E-BA-1	FEDERAL HOME LOAN BANK FNMAP 0 03/23/28	M	1.A	3,930,715	10,000,000	9,225,230	8,923,491		444,758				5.179	N/A			11/30/2009	03/23/2028	10,000,000
31422B-6G-0	FARMER MAC FAMCA 2.15 01/12/46	CF	1.A	4,000,000	4,000,000	2,412,428	4,000,000					2.150	2.150	JJ	40,372	86,000	01/05/2021	01/12/2046	4,043,000
31422B-6Y-1	FARMER MAC FAMCA 2.25 02/08/46	CF	1.A	3,000,000	3,000,000	1,849,326	3,000,000					2.250	2.250	FA	26,813	67,500	01/15/2021	02/08/2046	3,033,750
31422B-K7-4	FARMER MAC FAMCA 2.25 07/27/45	CF	1.A	4,997,500	5,000,000	3,106,915	4,997,931		83			2.250	2.253	JJ	48,125	112,500	07/14/2020	07/27/2045	5,056,250
31422B-SZ-4	FARMER MAC FAMCA 3.2 01/21/50	RA	1.A	1,000,000	1,000,000	695,152	1,000,000					3.200	3.198	JJ	14,222	32,000	01/14/2020	01/21/2050	1,016,000
31422B-U3-2	FARMER MAC FAMCA 2.25 09/08/45		1.A	4,050,000	4,050,000	2,498,891	4,050,000					2.250	2.250	MS	28,603	91,125	09/02/2020	09/08/2045	4,095,563
880591-DZ-2	FEDERAL HOME LOAN BANKS TVA 5.375 04/01/	M	1.A	35,683,189	34,700,000	35,081,700	35,539,544		(11,391)			5.375	5.215	AO	466,281	1,865,125	05/02/2022	04/01/2056	35,632,563

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
880591-EH-1	FEDERAL HOME LOAN BANKS TVA 5.25 09/15/3	M	1.A	23,199,690	18,000,000	19,078,398	21,403,985		(190,772)			5.250	3.500	MS	278,250	945,000	04/26/2018	09/15/2039	18,472,500
880591-EJ-7	FEDERAL HOME LOAN BANKS TVA 4.625 09/15/	CF	1.A	6,579,185	4,791,000	4,272,163	6,460,558		(27,043)			4.625	3.002	MS	65,244	221,584	05/12/2021	09/15/2060	4,901,792
880591-EP-3	FEDERAL HOME LOAN BANKS TVA 3 1/2 12/15/	M	1.A	30,416,520	34,306,000	28,500,121	30,867,834		134,721			3.500	4.341	JD	53,365	1,200,710	06/30/2022	12/15/2042	34,906,355
880591-ES-7	FEDERAL HOME LOAN BANKS TVA 4.25 09/15/6	M	1.A	26,833,736	24,755,000	20,355,121	26,730,253		(26,669)			4.250	3.834	MS	309,781	1,052,088	05/19/2021	09/15/2065	25,281,044
880591-EY-4	FEDERAL HOME LOAN BANKS TVA 4 1/4 09/15/	M	1.A	21,667,781	22,790,000	19,474,283	21,678,104		9,954			4.250	4.646	MS	285,192	968,575	10/05/2022	09/15/2052	23,274,288
88059E-5A-8	FEDERAL HOME LOAN BANKS TVAS 0 03/15/28		1.A	733,788	1,020,000	939,204	949,294		30,422				3.284	N/A			02/02/2018	03/15/2028	1,020,000
88059E-5C-4	FEDERAL HOME LOAN BANKS TVAS 0 03/15/29	0	1.A	403,448	592,000	523,579	525,505		19,174				3.752	N/A			11/20/2018	03/15/2029	592,000
88059E-5E-0	FEDERAL HOME LOAN BANKS TVAS 0 03/15/30	0	1.A	1,068,655	1,612,000	1,366,974	1,392,312		47,656				3.514	N/A			11/20/2018	03/15/2030	1,612,000
88059E-5F-7	FEDERAL HOME LOAN BANKS TVAS 0 09/15/30		1.A	666,754	1,020,000	846,595	870,408		28,847				3.399	N/A			02/02/2018	09/15/2030	1,020,000
88059E-5G-5	FEDERAL HOME LOAN BANKS TVAS 0 03/15/31	0	1.A	1,151,042	1,732,000	1,405,762	1,451,313		48,439				3.424	N/A			04/30/2019	03/15/2031	1,732,000
88059E-5J-9	FEDERAL HOME LOAN BANKS TVAS 0 03/15/32	M	1.A	995,190	1,591,000	1,229,940	1,280,657		43,985				3.526	N/A			05/01/2019	03/15/2032	1,591,000
88059E-5L-4	FEDERAL HOME LOAN BANKS TVAS 0 03/15/33	0	1.A	344,366	592,000	432,596	450,708		16,738				3.820	N/A			11/20/2018	03/15/2033	592,000
88059E-5N-0	FEDERAL HOME LOAN BANKS TVAS 0 03/15/34	0	1.A	330,750	592,000	410,191	433,390		16,163				3.837	N/A			11/20/2018	03/15/2034	592,000
88059E-5P-5	FEDERAL HOME LOAN BANKS TVAS 0 09/15/34	CF	1.A	901,760	1,570,000	1,059,263	1,164,878		39,258				3.458	N/A			05/01/2019	09/15/2034	1,570,000
88059E-5Q-3	FEDERAL HOME LOAN BANKS TVAS 0 03/15/35	0	1.A	315,299	592,000	389,786	414,918		15,715				3.898	N/A			11/20/2018	03/15/2035	592,000
88059E-5S-9	FEDERAL HOME LOAN BANKS TVAS 0 03/15/36	0	1.A	303,045	592,000	369,890	399,011		15,130				3.903	N/A			11/20/2018	03/15/2036	592,000
88059E-5U-4	FEDERAL HOME LOAN BANKS TVAS 0 03/15/37	0	1.A	290,850	592,000	349,842	383,289		14,585				3.917	N/A			11/20/2018	03/15/2037	592,000
88059E-5V-2	FEDERAL HOME LOAN BANKS TVAS 0 09/15/37	M	1.A	796,001	1,612,000	928,383	1,050,877		37,698				3.687	N/A			11/20/2018	09/15/2037	1,612,000
88059E-5W-0	FEDERAL HOME LOAN BANKS TVAS 0 03/15/38	0	1.A	279,187	592,000	332,208	368,183		14,051				3.929	N/A			11/20/2018	03/15/2038	592,000
88059E-5X-8	FEDERAL HOME LOAN BANKS TVAS 0 09/15/38	M	1.A	767,523	1,612,000	880,149	1,013,223		36,339				3.686	N/A			11/20/2018	09/15/2038	1,612,000
88059E-5Y-6	FEDERAL HOME LOAN BANKS TVAS 0 03/15/39	0	1.A	267,643	592,000	314,405	353,369		13,541				3.946	N/A			11/20/2018	03/15/2039	592,000
88059E-E4-2	FEDERAL HOME LOAN BANKS TVAS 0 10/01/43	0	1.A	1,019,039	2,787,000	1,108,878	1,149,754		55,946				5.051	N/A			07/28/2023	10/01/2043	2,787,000
88059E-E6-7	FEDERAL HOME LOAN BANKS TVAS 0 10/01/44	0	1.A	1,212,953	3,487,000	1,309,986	1,368,542		66,592				5.051	N/A			07/28/2023	10/01/2044	3,487,000
88059E-F2-5	FEDERAL HOME LOAN BANKS TVAS 0 10/01/46	0	1.A	1,098,372	3,489,000	1,166,512	1,239,268		60,303				5.051	N/A			07/28/2023	10/01/2046	3,489,000
88059E-F3-3	FEDERAL HOME LOAN BANKS TVAS 0 04/01/47		1.A	2,076,333	6,610,000	2,143,511	2,338,948		111,598				4.949	N/A			07/20/2023	04/01/2047	6,610,000
88059E-F4-1	FEDERAL HOME LOAN BANKS TVAS 0 10/01/47		1.A	1,012,594	3,319,000	1,048,147	1,141,210		54,663				4.969	N/A			07/20/2023	10/01/2047	3,319,000
88059E-F6-6	FEDERAL HOME LOAN BANKS TVAS 0 10/01/48		1.A	915,742	3,168,000	944,622	1,032,545		49,648				4.989	N/A			07/20/2023	10/01/2048	3,168,000
88059E-G4-0	FEDERAL HOME LOAN BANKS TVAS 0 10/01/51		1.A	878,140	3,522,000	875,298	990,149		47,611				4.989	N/A			07/20/2023	10/01/2051	3,522,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
88059E-G5-7	FEDERAL HOME LOAN BANKS TVAS 0 04/01/52		1.A	856,762	3,522,000	851,951	966,044		46,452				4.989	N/A			07/20/2023	04/01/2052	3,522,000
88059E-M6-8	FEDERAL HOME LOAN BANKS TVAS 0 01/15/45	0	1.A	665,854	1,942,000	718,641	751,265		36,556				5.051	N/A			07/28/2023	01/15/2045	1,942,000
88059E-M7-6	FEDERAL HOME LOAN BANKS TVAS 0 07/15/45	0	1.A	640,749	1,916,000	689,432	722,941		35,178				5.051	N/A			07/28/2023	07/15/2045	1,916,000
88059E-M9-2	FEDERAL HOME LOAN BANKS TVAS 0 07/15/46	0	1.A	754,334	2,371,000	806,432	851,095		41,414				5.051	N/A			07/28/2023	07/15/2046	2,371,000
88059E-N4-2	FEDERAL HOME LOAN BANKS TVAS 0 01/15/48		1.A	762,495	2,547,000	790,428	859,751		41,340				4.989	N/A			07/20/2023	01/15/2048	2,547,000
88059E-N5-9	FEDERAL HOME LOAN BANKS TVASP 0 01/15/48	0	1.A	889,050	3,000,000	931,011	1,005,703		48,657				5.021	N/A			07/05/2023	01/15/2048	3,000,000
88059F-BA-8	FEDERAL HOME LOAN BANKS TVASP 0 01/15/38	RA	1.A	7,328,244	14,700,000	8,334,003	9,440,654		340,943				3.712	N/A			02/07/2019	01/15/2038	14,700,000
88059F-BM-2	FEDERAL HOME LOAN BANKS TVASP 0 06/15/35	CF	1.A	244,103	425,000	275,905	306,630		10,406				3.482	N/A			05/22/2019	06/15/2035	425,000
88059F-BP-5	FEDERAL HOME LOAN BANKS TVASP 0 04/01/56	M	1.A	11,533,524	37,999,000	7,338,861	13,450,067		438,334				3.346	N/A			12/03/2021	04/01/2056	37,999,000
88059F-BR-1	FEDERAL HOME LOAN BANKS TVASP 0 06/15/38	M	1.A	10,986,230	19,850,000	10,994,617	12,559,952		436,715				3.586	N/A			09/27/2022	06/15/2038	19,850,000
88059F-BS-9	FEDERAL HOME LOAN BANKS TVASP 0 09/15/39	M	1.A	18,671,730	32,201,000	16,607,505	21,908,665		600,698				2.803	N/A			09/30/2021	09/15/2039	32,201,000
88059F-BW-0	FEDERAL HOME LOAN BANKS TVASP 0 12/15/42	M	1.A	8,674,650	21,207,000	8,851,420	11,257,687		412,683				3.770	N/A			04/26/2019	12/15/2042	21,207,000
88059F-CG-4	FEDERAL HOME LOAN BANKS TVASP 0 09/15/65	M	1.A	6,911,837	38,225,000	4,381,273	7,898,417		284,000				3.707	N/A			01/01/2024	09/15/2065	38,225,000
0029999999	- Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)			2,243,136,161	2,444,067,333	1,877,186,868	2,284,017,952		7,933,848			XXX	XXX	XXX	18,373,294	64,999,307	XXX	XXX	2,476,420,159
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities																			
168863-DQ-8	REPUBLIC OF CHILE	0	1.F FE	5,008,000	8,000,000	4,951,200	5,015,362		7,362			3.100	5.517	JJ	109,533		09/30/2025	01/22/2061	8,124,000
168863-DS-4	REPUBLIC OF CHILE CHILE 3.1 05/07/41	0	1.F FE	6,793,729	6,961,000	5,356,141	6,823,478		6,789			3.100	3.264	MN	32,369	215,791	07/22/2021	05/07/2041	7,068,896
168863-DV-7	REPUBLIC OF CHILE CHILE 3.5 01/31/34	0	1.F FE	10,992,520	11,000,000	10,108,450	10,994,630		566			3.500	3.507	JJ	161,486	385,000	01/27/2022	01/31/2034	11,192,500
168863-DY-1	REPUBLIC OF CHILE CHILE 4.34 03/07/42	0	1.F FE	21,982,400	22,000,000	19,544,800	21,984,704		640			4.340	4.346	MS	302,353	954,800	03/02/2022	03/07/2042	22,477,400
45906M-2G-5	INTERNATIONAL BANK FOR RECONST IBRD 2.14	M	1.A FE	21,750,000	21,750,000	14,908,103	21,750,000					2.140	2.140	FEB	422,784	465,450	01/22/2021	02/04/2041	22,215,450
760942-BG-6	REPUBLICA ORIENT URUGUAY URUGUA 5.25 09/	0	2.A FE	3,765,000	4,000,000	3,734,000	3,765,389		389			5.250	5.640	MS	64,750		09/30/2025	09/10/2060	1,368,333
P3143N-BW-3	CODELCO INC	0	2.A FE	4,992,000	4,800,000	5,161,248	4,991,534		(466)			6.780	6.472	JJ	151,872		08/19/2025	01/13/2055	4,962,720
V0055B-BD-6	AFRICA FINANCE CORP		1.G FE	5,124,375	5,000,000	5,123,250	5,121,271		(3,104)			5.550	4.837	AO	63,979		11/20/2025	10/08/2029	5,138,750
Y68856-BF-2	PETRONAS CAPITAL LTD	0	1.G FE	6,150,000	6,000,000	6,308,100	6,149,586		(414)			5.848	5.671	AO	85,771	175,440	08/19/2025	04/03/2055	6,175,440
00388W-AH-4	EMIRATE OF ABU DHABI UNITED AR TAQAUH 4		1.D FE	505,000	500,000	404,095	504,436		(111)			4.000	3.942	AO	4,889	20,000	04/29/2020	10/03/2049	510,000
00388W-AK-7	EMIRATE OF ABU DHABI UNITED AR TAQAUH 3	0	1.D FE	41,675,000	41,675,000	29,855,970	41,675,000					3.400	3.400	AO	244,030	1,416,950	04/20/2021	04/29/2051	42,383,475
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y		1.C FE	24,039,799	25,290,000	24,462,258	24,058,518		17,052			5.250	5.591	AO	328,243	1,327,725	02/07/2025	10/02/2054	25,953,863
00787C-AE-2	AEROPUERTO INTL TOCUMEN AITOCU 5.125 08/		2.C FE	48,011,052	45,840,000	37,150,570	47,834,367		(44,442)			5.125	4.815	FA	913,617	2,349,300	11/15/2021	08/11/2061	1,645,513
02124T-AA-1	QATAR AIRWAYS ALTSTR TL SR USD	0	1.C PL	151,447,226	152,393,773	142,706,101	151,858,322		92,006			2.950	3.093	FMAN	586,928	4,495,616	04/09/2021	05/14/2031	7,124,846
02315J-AA-2	AMAZON CONSERVATION DAC ACDAC	0	1.D FE	14,000,000	14,000,000	14,480,200	14,000,000					6.034	6.034	JAJO	175,992	703,967	12/10/2024	01/16/2042	14,211,190
085209-AD-6	GOVERNMENT OF BERMUDA BERMUD 3.717 01/25	0	1.F FE	5,999,160	6,000,000	5,922,000	5,999,998		2			3.717	3.717	JJ	96,642	223,020	10/11/2016	01/25/2027	6,111,510

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
085209-AH-7	GOVERNMENT OF BERMUDA BERMUD 3.375 08/20	M	1.E FE	5,484,545	5,500,000	3,808,750	5,486,299		351			3.375	3.390	FA	67,547	185,625	08/17/2020	08/20/2050	5,592,813
085209-AJ-3	GOVERNMENT OF BERMUDA BERMUD 5 07/15/32	0	1.E FE	6,954,360	7,000,000	7,066,500	6,966,330		4,243			5.000	5.087	JJ	161,389	350,000	07/11/2022	07/15/2032	7,175,000
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	0	1.B FE	2,279,600	2,279,600	2,272,055	2,279,600					4.375	4.374	MN	14,406	99,733	11/06/2012	11/09/2027	465,893
195325-BR-5	REPUBLIC OF COLOMBIA COLOM 5.625 02/26/4		3.B FE	11,851,650	9,390,000	7,587,120	11,475,458		(81,133)			5.625	3.875	FA	183,398	528,188	02/04/2021	02/26/2044	9,654,094
195325-DQ-5	REPUBLIC OF COLOMBIA COLOM 5.2 05/15/49		3.B FE	17,218,875	14,070,000	10,330,898	16,867,514		(74,975)			5.200	3.880	MN	93,487	731,640	02/01/2021	05/15/2049	14,435,820
195325-DX-0	REPUBLIC OF COLOMBIA COLOM 3.875 02/15/6		3.B FE	3,705,000	3,750,000	2,150,625	3,707,670		552			3.875	3.935	FA	54,896	145,313	02/05/2021	02/15/2061	3,822,656
21987B-BA-5	REPUBLIC OF CHILE CDEL 3.7 01/30/50 144A		2.A FE	1,673,533	1,510,000	1,072,176	1,654,047		(4,082)			3.700	3.125	JJ	23,434	55,870	11/24/2020	01/30/2050	1,537,935
21987B-BD-9	REPUBLIC OF CHILE CDEL 3.15 01/15/51 144		2.A FE	2,131,272	2,205,000	1,433,426	2,137,837		1,691			3.150	3.330	JJ	32,028	69,458	12/15/2021	01/15/2051	2,239,729
23330J-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7		2.B FE	8,177,713	7,695,000	6,647,326	8,126,981		(10,726)			4.700	4.314	MS	91,421	361,665	11/24/2020	09/30/2049	7,875,833
268317-AC-8	FRANCE EDF 6.95 01/26/39 144A	0	2.A FE	9,855,100	10,000,000	11,141,500	9,901,275		4,480			6.950	7.067	JJ	299,236	695,000	01/21/2009	01/26/2039	10,347,500
268317-AK-0	FRANCE EDF 4.875 01/22/44 144A		2.A FE	1,916,993	1,505,000	1,347,291	1,850,707		(13,968)			4.875	3.192	JJ	32,405	73,369	01/27/2021	01/22/2044	1,541,684
268317-AL-8	FRANCE EDF 6 01/22/14 144A		2.A FE	6,636,555	4,650,000	4,444,563	6,626,646		(2,166)			6.000	4.177	JJ	123,225	279,000	11/17/2020	01/22/2114	4,789,500
268317-AV-6	FRANCE EDF 4 7/8 09/21/38	0	2.A FE	4,669,200	5,000,000	4,664,000	4,700,601		15,863			4.875	5.537	MS	67,708	243,750	12/27/2023	09/21/2038	5,121,875
268317-AZ-7	ELECTRICITE DE FRANCE SA SERIES 144A	0	2.A FE	4,994,800	5,000,000	5,314,300	4,995,480		410			5.950	5.964	AO	57,021	297,500	04/15/2024	04/22/2034	5,148,750
279158-AE-9	REPUBLIC OF COLOMBIA ECOPET 7.375 09/18/		3.B FE	2,255,700	2,010,000	1,836,517	2,223,458		(7,273)			7.375	6.327	MS	42,412	148,238	02/10/2021	09/18/2043	2,084,119
279158-AJ-8	REPUBLIC OF COLOMBIA ECOPET 5.875 05/28/		3.B FE	26,940,925	23,310,000	17,339,016	26,494,808		(98,004)			5.875	4.786	MN	125,534	1,369,463	02/09/2021	05/28/2045	23,994,731
279158-AN-9	REPUBLIC OF COLOMBIA ECOPET 6.875 04/29/		3.B FE	1,963,560	1,920,000	1,947,443	1,941,171		(4,535)			6.875	6.556	AO	22,733	132,000	05/19/2020	04/29/2030	1,986,000
29135L-AJ-9	EMIRATE OF ABU DHABI ADGB 3.875 04/16/50	0	1.C FE	31,003,860	32,250,000	25,897,395	31,140,458		26,267			3.875	4.100	AO	260,352	1,249,688	04/08/2020	04/16/2050	32,874,844
29135L-AR-1	EMIRATE OF ABU DHABI ADGB 3 09/15/51 144	0	1.C FE	40,000,000	40,000,000	27,204,800	40,000,000					3.000	3.000	MS	353,333	1,200,000	09/08/2021	09/15/2051	40,600,000
29246Q-AE-5	REPUBLIC OF CHILE BMETR 4.7 05/07/50 144		1.G FE	6,694,192	5,720,000	5,078,674	6,582,760		(22,272)			4.700	3.736	MN	40,326	268,840	09/25/2020	05/07/2050	5,854,420
29446M-AG-7	EQUINOR ASA EQNR 3.625 04/06/40	0	1.D FE	6,249,991	5,580,000	4,716,104	6,123,552		(32,047)			3.625	2.769	AO	47,759	202,275	11/16/2021	04/06/2040	5,681,138
31424E-AC-6	UNITED ARAB EMIRATES GOVT UAE 2.875 10/1		1.D FE	41,703,550	43,000,000	32,852,430	41,914,336		52,656			2.875	3.078	AO	247,250	1,236,250	10/06/2021	10/19/2041	43,618,125
40053X-AA-7	BOGOTA DISTRITO CAPITAL GEBCB 4.875 05/1	0	2.C FE	2,108,904	2,047,000	2,018,035	2,072,565		(6,136)			4.875	4.514	MN	12,751	99,791	11/20/2024	05/15/2030	2,096,896
455780-CU-8	REPUBLIC OF INDONESIA INDON 4.45 04/15/7		2.B FE	14,645,614	12,810,000	10,360,984	14,558,356		(18,019)			4.450	3.789	AO	120,343	570,045	05/10/2022	04/15/2070	13,095,023
45905U-R7-1	INTERNATIONAL BANK FOR RECONST IBRD 2.7	M	1.A FE	31,040,250	32,750,000	26,569,748	31,600,186		77,857			2.700	3.050	JD	7,369	884,250	02/12/2020	12/28/2037	33,192,125
46513J-B5-9	STATE OF ISRAEL ISRAEL 4.5 04/03/20		1.F FE	3,000,000	3,000,000	2,236,260	3,000,000					4.500	4.500	AO	33,000	135,000	05/02/2022	04/03/2120	3,067,500
55276V-AG-7	MDC-GMTN COOPERATIEF UA MUBAUH 4 1/2 11/	0	1.C FE	389,073	400,000	404,622	393,665		2,017			4.500	5.104	MN	2,700	18,000	08/28/2023	11/07/2028	409,000
55276V-AK-8	MDC-GMTN COOPERATIEF UA MUBAUH 3.7 11/07		1.C FE	6,613,860	5,955,000	4,547,893	6,544,686		(16,998)			3.700	3.101	MN	33,050	220,335	12/16/2021	11/07/2049	6,065,168
62878U-2B-7	NBN CO LTD NBNAUS 2 5/8 05/05/31	0	1.D FE	7,171,648	9,015,000	8,280,638	7,622,663		214,827			2.625	6.051	MN	36,811	236,644	11/01/2023	05/05/2031	9,133,322
69370R-AJ-6	REPUBLIC OF INDONESIA PERTIJ 4.15 02/25/		2.B FE	56,881,104	55,495,000	41,187,834	56,798,895		(18,571)			4.150	4.021	FA	806,065	2,303,043	09/08/2021	02/25/2060	56,646,521

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
698299-BH-6	REPUBLIC OF PANAMA PANAMA 4.5 04/16/50	0	2.C FE	16,857,450	15,000,000	11,566,500	16,670,841		(44,247)			4.500	3.776	AO	140,625	675,000	06/23/2021	04/16/2050	5,112,500
698299-BL-7	REPUBLIC OF PANAMA PANAMA 3.87 07/23/60		2.C FE	7,727,370	7,000,000	4,627,700	7,678,985		(10,481)			3.870	3.388	JJ	118,895	270,900	01/20/2021	07/23/2060	7,135,450
698299-BR-4	REPUBLIC OF PANAMA PANAMA 3.298 01/19/33		2.C FE	12,000,000	12,000,000	10,519,200	12,000,000					3.298	3.298	JJ	178,092	395,760	01/11/2022	01/19/2033	12,197,880
706451-BG-5	UNITED MEXICAN STATES PEMEX 6.625 06/15/		3.A FE	859,358	1,170,000	1,110,240	926,804		14,808			6.625	10.084	JD	3,445	77,513	05/11/2020	06/15/2035	1,208,756
715638-DS-8	REPUBLIC OF PERU PERU 3.3 03/11/41	0	2.B FE	29,857,960	31,000,000	23,935,100	30,063,968		45,754			3.300	3.559	MS	312,583	1,023,000	03/03/2021	03/11/2041	31,511,500
715638-DW-9	REPUBLIC OF PERU PERU 3.6 01/15/72		2.B FE	12,807,000	13,500,000	8,542,800	12,828,817		5,243			3.600	3.830	JJ	224,100	486,000	11/24/2021	01/15/2072	13,743,000
715638-EC-2	REPUBLIC OF PERU	0	2.B FE	2,495,813	2,550,000	2,523,072	2,496,125		312			5.875	6.031	FA	59,509		08/19/2025	08/08/2054	2,624,906
71568Q-AB-3	PERUSAHAAN LISTRIK NEGAR PLNIJ 5.25 10/2		2.B FE	11,711,990	10,220,000	9,516,966	11,491,054		(51,127)			5.250	4.210	AO	99,858	536,550	07/15/2021	10/24/2042	10,488,275
71568Q-AD-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 5.25 05/1		2.B FE	11,699,813	10,070,000	9,190,889	11,520,550		(41,254)			5.250	4.220	MN	67,553	528,675	11/15/2021	05/15/2047	10,334,338
71568Q-AF-4	PERUSAHAAN LISTRIK NEGAR PLNIJ 6.15 05/2		2.B FE	1,365,525	1,020,000	1,035,657	1,326,975		(8,260)			6.150	4.086	MN	6,970	62,730	12/07/2020	05/21/2048	1,051,365
71568Q-AK-3	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.875 07/	0	2.B FE	26,333,680	24,900,000	21,359,910	26,113,165		(45,077)			4.875	4.511	JJ	552,988	928,688	08/21/2025	07/17/2049	25,506,938
71568Q-AM-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.375 02/		2.B FE	5,360,325	5,070,000	4,029,433	5,330,493		(6,376)			4.375	4.038	FA	89,957	221,813	10/28/2021	02/05/2050	5,180,906
71654Q-CP-5	PETROLEOS MEXICANOS PEMEX 6.5 01/23/29		3.A FE	414,000	600,000	609,600	511,959		22,424			6.500	12.410	JJ	17,117	39,000	04/28/2020	01/23/2029	619,500
71654Q-DC-3	UNITED MEXICAN STATES PEMEX 6.84 01/23/3		3.A FE	1,882,380	2,220,000	2,254,414	2,042,236		34,648			6.840	9.251	JJ	66,644	151,848	05/20/2020	01/23/2030	2,295,924
71654Q-DD-1	PETROLEOS MEXICANOS PEMEX 7.69 01/23/50		3.A FE	19,792,449	20,700,000	18,553,117	19,828,445		11,359			7.690	8.089	JJ	698,636	1,591,830	12/27/2023	01/23/2050	21,495,915
716743-AR-0	FEDERATION OF MALAYSIA PETMK 4.55 04/21/		1.G FE	2,159,898	1,780,000	1,568,073	2,116,327		(9,229)			4.550	3.380	AO	15,748	80,990	01/11/2021	04/21/2050	1,820,495
718286-CP-0	REPUBLIC OF THE PHILIPPINES PHILIP 3.2 0	0	2.B FE	12,393,625	12,500,000	8,983,500	12,406,987		3,148			3.200	3.250	JJ	194,444	400,000	06/28/2021	07/06/2046	12,700,000
74446W-AC-0	KINGDOM OF THAILAND PTTTB 3.7 07/16/70 R		2.A FE	22,635,037	22,095,000	15,181,391	22,612,975		(4,966)			3.700	3.593	JJ	374,694	817,515	10/28/2021	07/16/2070	22,503,758
74730D-AD-5	QATAR QPETRO 3.3 07/12/51 144A	0	1.C FE	80,464,250	80,400,000	56,220,504	80,458,219		(1,508)			3.300	3.296	JJ	1,245,530	2,653,200	11/29/2021	07/12/2051	81,726,600
74730D-AE-3	QATAR QPETRO 3.125 07/12/41 144A	0	1.C FE	60,276,755	60,500,000	46,588,025	60,315,297		9,096			3.125	3.150	JJ	887,543	1,890,625	06/30/2021	07/12/2041	61,445,313
77586R-AK-6	GOVERNMENT OF ROMANIA ROMANI 3 02/27/27	0	2.C FE	18,884,290	19,000,000	18,703,600	18,972,192		23,289			3.000	3.130	FA	196,333	570,000	01/19/2022	02/27/2027	19,285,000
77586R-AL-4	GOVERNMENT OF ROMANIA ROMANI 3.625 03/27	0	2.C FE	28,817,300	29,000,000	26,503,390	28,881,348		16,623			3.625	3.699	MS	274,493	1,051,250	01/19/2022	03/27/2032	29,525,625
804133-AB-2	KINGDOM OF SAUDI ARABIA SECO 5.06 04/08/		1.E FE	7,996,825	6,675,000	6,525,680	7,777,390		(45,010)			5.060	3.748	AO	77,871	337,755	12/17/2020	04/08/2043	6,843,878
80413T-AW-9	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6		1.E FE	19,821,945	19,895,000	12,669,534	19,826,543		985			3.450	3.467	FA	284,084	686,378	02/08/2021	02/02/2061	20,238,189
80413T-AZ-2	KINGDOM OF SAUDI ARABIA KSA 3.25 11/17/5		1.E FE	754,069	770,000	506,606	755,435		349			3.250	3.360	MN	3,059	25,025	11/09/2021	11/17/2051	782,513
80414L-2N-4	SAUDI ARABIAN OIL CO 144A N Y Y		1.E FE	3,531,537	3,555,000	3,650,096	3,534,235		1,875			5.250	5.336	JJ	85,024	186,638	07/10/2024	07/17/2034	3,648,319
80414L-3F-0	SAUBI ARABIAN OIL CO ARAMCO 6.375 06/02/		1.E FE	6,555,250	6,500,000	6,791,070	6,555,250					6.375	6.310	JD	33,380	207,188	07/29/2025	06/02/2055	6,707,188
85771P-AE-2	EQUINOR ASA EQNR 4.25 11/23/41	0	1.D FE	3,123,344	2,558,000	2,266,848	3,031,188		(23,350)			4.250	2.800	MN	11,475	108,715	11/16/2021	11/23/2041	2,612,358
85771P-AL-6	EQUINOR ASA EQNR 3.95 05/15/43	0	1.D FE	3,104,832	2,660,000	2,236,422	3,039,431		(16,595)			3.950	2.899	MN	13,426	105,070	11/16/2021	05/15/2043	2,712,535

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91086Q-AZ-1	UNITED MEXICAN STATES MEX 5.75 10/12/10		2.B FE	35,486,349	28,500,000	23,893,830	35,457,766		(6,705)			5.750	4.602	AO	359,615	1,638,750	07/06/2021	10/12/2110	29,319,375
91087B-AN-0	UNITED MEXICAN STATES MEX 3.771 05/24/61	0	2.B FE	30,459,700	35,500,000	21,850,250	30,556,841		29,325			3.771	4.528	MN	137,589	1,184,094	09/04/2025	05/24/2061	36,169,353
91087B-AP-5	UNITED MEXICAN STATES MEX 3.75 04/19/71		2.B FE	4,299,410	4,650,000	2,736,386	4,309,953		2,552			3.750	4.107	AO	34,875	174,375	09/09/2021	04/19/2071	4,737,188
91087B-AZ-3	UNITED MEXICAN STATES N Y N		2.B FE	3,372,324	3,400,000	3,450,150	3,375,215		1,677			6.000	6.096	MN	30,600	204,000	01/02/2024	05/07/2036	3,502,000
000000-00-0	REPUBLIC OF CHILE CHILE 3.5 04/15/53	0	1.F FE	33,000,000	33,000,000	23,557,050	33,000,000					3.500	3.500	AO	243,833	1,155,000	03/30/2021	04/15/2053	33,577,500
G463PS-AK-0	PEOPLE'S REPUBLIC OF CHINA HRINTH 4.95 1		3.B FE	7,533,435	9,750,000	8,941,920	7,585,012		51,577			4.950	6.808	MN		482,625	03/29/2021	11/07/2047	9,991,313
G781A6-AB-9	KINGDOM OF SAUDI ARABIA SECO 5.06 04/08/		1.E FE	15,446,625	12,600,000	12,299,364	15,008,646		(99,556)			5.060	3.567	AO	146,993	637,560	08/11/2021	04/08/2043	12,918,780
G781A6-AD-5	KINGDOM OF SAUDI ARABIA SECO 5.5 04/08/4		1.E FE	22,715,143	17,931,000	18,133,441	22,056,706		(154,967)			5.500	3.749	AO	227,375	986,205	01/19/2022	04/08/2044	18,424,103
MOR60A-AA-9	ABU DHABI DEVELOPMENT HO	0	1.C FE	6,118,225	6,350,000	6,142,165	6,119,810		1,585			5.250	5.502	AO	82,418	166,688	08/20/2025	10/02/2054	6,516,688
M28505-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 5.6	0	2.B FE	45,063,749	37,145,000	36,500,968	44,249,914		(186,659)			5.625	4.288	MS	557,175	1,899,563	11/17/2025	09/25/2048	38,189,703
M28505-AF-8	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7	0	2.B FE	19,545,690	18,414,000	15,906,897	19,374,539		(35,284)			4.700	4.315	MS	218,769	777,333	08/27/2025	09/30/2049	18,846,729
M4289D-JB-8	ABU DHABI DEVELOPMENT HOLDING TAQAUH 4 1	0	1.D FE	10,680,188	11,650,000	9,418,210	10,616,269		(6,117)			4.000	4.542	AO	113,911	311,000	09/02/2025	10/03/2049	11,883,000
M6320U-BA-6	KINGDOM OF SAUDI ARABIA KSA 4.5 04/22/60		1.E FE	13,704,377	11,010,000	8,798,992	13,543,048		(38,899)			4.500	3.364	AO	94,961	495,450	12/27/2023	04/22/2060	11,257,725
M6320U-BC-2	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6	0	1.E FE	19,443,123	24,035,000	15,278,809	19,469,772		16,233			3.450	4.470	FA	343,200	418,658	09/03/2025	02/02/2061	24,449,604
M6846H-AK-9	MDC-GMTN COOPERATIEF UA MUBAUH 3.7 11/07		1.C FE	28,883,365	26,409,000	20,168,685	28,606,050		(61,074)			3.700	3.197	MN	146,570	977,133	07/15/2021	11/07/2049	26,897,567
M6846H-AL-7	MDC-GMTN COOPERATIEF UA MUBAUH 3.95 05/2	0	1.C FE	21,123,819	21,045,000	16,742,350	20,953,605		(31,198)			3.950	3.915	MN	92,364	675,253	08/19/2025	05/21/2050	21,460,639
M8237R-AP-9	SAUDI ARABIAN OIL CO	0	1.E FE	11,151,625	11,500,000	11,140,395	11,153,099		1,474			5.875	6.078	JJ	307,785		11/24/2025	07/17/2064	11,837,813
M8489S-AN-7	STATE OF QATAR QATAR 4.4 04/16/50 REGS		1.C FE	6,001,170	4,860,000	4,296,544	5,877,415		(27,613)			4.400	3.157	AO	44,550	213,840	06/18/2021	04/16/2050	4,966,920
P3143N-AQ-7	REPUBLIC OF CHILE CDEL 4 1/4 07/17/42		2.A FE	6,401,700	7,200,000	5,955,120	6,491,304		26,657			4.250	5.141	JJ	139,400	306,000	06/07/2022	07/17/2042	7,353,000
P3143N-AZ-7	REPUBLIC OF CHILE CDEL 4.5 08/01/47 REGS		2.A FE	5,169,000	4,440,000	3,634,140	5,082,962		(20,284)			4.500	3.521	FA	83,250	199,800	06/24/2021	08/01/2047	4,539,900
P3143N-BB-9	REPUBLIC OF CHILE CDEL 4.375 02/05/49 RE		2.B FE	3,454,500	3,000,000	2,374,170	3,405,090		(11,615)			4.375	3.504	FA	53,229	131,250	06/25/2021	02/05/2049	3,065,625
P3143N-BF-0	REPUBLIC OF CHILE CDEL 3.7 01/30/50 REGS		2.B FE	22,303,725	21,300,000	15,153,246	22,197,508		(24,672)			3.700	3.436	JJ	330,564	788,100	09/16/2021	01/30/2050	21,694,050
X0645A-DC-3	BANK GOSPODARSTWA KRAJOW BGOSK 6.25 07/0	0	1.G FE	12,507,540	12,250,000	12,719,057	12,507,372		(168)			6.250	6.094	JJ	365,799		09/15/2025	07/09/2054	12,632,813
Y7082R-HK-8	REPUBLIC OF INDIA POWFIN 5.25 08/10/28 E		2.C FE	3,010,401	2,720,000	2,778,997	2,819,224		(35,563)			5.250	3.768	FA	55,930	142,800	02/13/2020	08/10/2028	2,791,400
Y7082R-KB-4	REPUBLIC OF INDIA POWFIN 3.35 05/16/31 G		2.C FE	879,246	900,000	844,371	887,546		2,063			3.350	3.636	MN	3,769	30,150	10/06/2021	05/16/2031	915,075
Y7140W-AG-3	REPUBLIC OF INDONESIA IDASAL 5.8 05/15/5	0	2.C FE	41,775,340	34,930,000	34,080,852	41,137,579		(144,567)			5.800	4.563	MN	258,870	1,953,440	09/03/2025	05/15/2050	35,942,970
Y7150M-AE-7	KINGDOM OF THAILAND PTTEPT 3.903 12/06/5		2.A FE	31,389,874	30,525,000	22,873,462	31,314,634		(15,902)			3.903	3.753	JD	82,735	1,191,391	05/25/2022	12/06/2059	31,120,695
Y7S650-LE-7	REPUBLIC OF INDIA RECLIN 4.625 03/22/28		2.C FE	1,491,700	1,400,000	1,407,756	1,427,922		(11,836)			4.625	3.683	MS	17,806	64,750	02/11/2020	03/22/2028	1,432,375
0039999999 - Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities				1,632,542,101	1,591,348,373	1,310,782,323	1,628,012,634		(830,525)			XXX	XXX	XXX	18,146,638	60,437,896	XXX	XXX	1,416,304,727
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)																			

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
010824-JC-5	ALAMEDA CALIF UNI SCH DIST CA ALASCD 0 0		1.C FE	2,871,750	5,250,000	3,730,230	3,808,858		113,756				3.055	N/A			08/30/2016	08/01/2036	5,250,000
010878-AY-2	ALAMEDA CALIF CA ALA 3.75 08/01/2032	CF	1.A FE	500,000	500,000	489,345	500,000					3.753	3.753	FA	7,819	18,765	03/16/2018	08/01/2032	509,383
010878-BA-3	ALAMEDA CALIF CA ALA 3.82 08/01/2038	M	1.A FE	13,646,202	13,830,000	12,780,165	13,705,298		9,193			3.820	3.923	FA	220,128	528,306	10/25/2018	08/01/2038	3,033,657
010878-BT-2	ALAMEDA CALIF 010878BT2	0	1.A FE	19,750,000	19,750,000	18,611,215	19,750,000					4.545	4.544	FA	374,016	897,638	08/10/2022	08/01/2042	5,391,097
016059-DP-9	ALHAMBRA CALIF UNI SCH DIST CA ALHSCD 0	0	1.C FE	904,920	6,000,000	3,833,280	2,653,688		166,587				6.589	N/A			05/15/2009	08/01/2038	6,000,000
016059-DQ-7	ALHAMBRA CALIF UNI SCH DIST CA ALHSCD 0	0	1.C FE	986,580	7,000,000	4,246,060	2,897,572		182,176				6.600	N/A			05/15/2009	08/01/2039	7,000,000
016059-DR-5	ALHAMBRA CALIF UNI SCH DIST CA ALHSCD 0	0	1.C FE	1,439,790	11,000,000	6,310,700	4,249,041		268,300				6.630	N/A			05/15/2009	08/01/2040	11,000,000
016066-BK-7	ALHAMBRA CALIF UNI SCH DIST CA ALHSCD 6	0	1.D FE	1,500,000	1,500,000	1,503,537	1,500,000					6.700	6.700	FA	41,875	100,500	02/10/2011	02/01/2026	1,550,250
033636-CL-3	ANDERSON CNTY KANS UNI SCH DIS KS ADRSCD	0	1.E FE	5,000,000	5,000,000	5,013,800	5,000,000					6.214	6.214	MS	103,567	310,700	12/01/2010	09/01/2029	5,155,350
03667P-GG-1	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	1,000,000	1,000,000	820,900	1,000,000					2.768	2.768	FA	11,533	27,680	02/14/2020	08/01/2037	1,013,840
03667P-HU-9	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	1,000,000	1,000,000	781,460	1,000,000					2.769	2.769	FA	11,538	27,690	08/11/2021	08/01/2039	1,013,845
03667P-HV-7	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	2,886,775	2,885,000	2,228,778	2,886,456		(79)			2.869	2.865	FA	34,488	82,771	10/01/2021	08/01/2040	2,926,385
03667P-HW-5	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR	0	1.C FE	2,000,000	2,000,000	1,519,700	2,000,000					2.919	2.919	FA	24,325	58,380	08/11/2021	08/01/2041	2,029,190
073900-VA-7	BEAUFORT CNTY S C SCH DIST SC BEASCD 1.0		1.B FE	6,000,000	6,000,000	6,026,760	6,000,000					1.050	1.050	MS	18,550	63,000	11/13/2009	03/15/2026	6,031,500
084154-G8-0	BERKELEY CALIF UNI SCH DIST CA BERSCD 2	0	1.B FE	27,095,000	27,095,000	19,958,719	27,095,000					2.798	2.798	FA	315,883	758,118	09/22/2021	08/01/2045	2,826,007
088023-QC-3	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD	0	1.B FE	2,678,157	2,730,000	2,347,827	2,685,119		2,039			3.850	3.992	FA	43,794	105,105	03/25/2022	08/01/2042	1,005,342
088281-2D-1	BEXAR CNTY TEX BEXAR CNTY TEX		1.A FE	1,334,636	1,650,000	1,219,845	1,372,233		11,039			2.863	4.273	JD	2,100	47,240	05/25/2022	06/15/2043	799,256
088365-LE-9	BEXAR CNTY TEX HOSP DIST 088365LE9	0	1.B FE	13,822,261	13,180,000	13,389,035	13,450,158		(119,902)			5.000	3.980	FA	248,956	659,000	09/09/2022	02/15/2047	2,978,440
13063A-5E-0	CALIFORNIA CA CAS 7.5 04/01/2034	0	1.C FE	7,555,125	7,500,000	8,749,950	7,529,416		(2,507)			7.500	7.436	AO	140,625	562,500	04/22/2009	04/01/2034	7,781,250
13063A-5G-5	CALIFORNIA CA CAS 7.55 04/01/2039	0	1.C FE	5,068,800	5,000,000	6,067,900	5,047,753		(2,062)			7.550	7.435	AO	94,375	377,500	04/22/2009	04/01/2039	5,188,750
167486-ZQ-5	CHICAGO IL CHI 6.31 01/01/2044	0	1.E FE	5,362,650	4,250,000	4,325,654	5,094,784		(38,347)			6.314	4.489	JJ	134,173	268,345	11/02/2017	01/01/2044	1,052,011
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO IL GCHWTR	0	1.B FE	2,852,783	2,375,000	2,463,398	2,674,475		(21,632)			5.720	4.244	JD	11,321	135,850	03/07/2016	12/01/2038	508,943
178882-MX-1	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,102,640	2,000,000	1,197,800	1,332,024		42,765				3.290	N/A			03/12/2020	06/15/2038	2,000,000
178882-MY-9	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	1,665,360	3,000,000	1,703,580	1,987,878		59,721				3.075	N/A			03/12/2020	06/15/2039	3,000,000
178882-MZ-6	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	508,300	1,000,000	531,060	616,856		20,275				3.370	N/A			03/12/2020	06/15/2040	1,000,000
178882-NA-0	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	282,385	500,000	248,655	330,366		8,740				2.699	N/A			02/13/2020	06/15/2041	500,000
178882-NB-8	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,649,280	3,000,000	1,399,140	1,929,457		51,062				2.700	N/A			02/20/2020	06/15/2042	3,000,000
178882-NC-6	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	919,660	1,750,000	765,363	1,080,782		29,431				2.780	N/A			02/13/2020	06/15/2043	1,750,000
178882-ND-4	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	886,078	1,750,000	719,390	1,043,722		28,823				2.820	N/A			02/13/2020	06/15/2044	1,750,000

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
178882-NE-2	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	3,034,243	6,100,000	2,359,297	3,565,120		97,063				2.779	N/A			03/05/2020	06/15/2045	6,100,000
178882-NF-9	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	988,280	2,000,000	731,280	1,155,078		30,587				2.702	N/A			03/05/2020	06/15/2046	2,000,000
178882-NH-5	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,151,675	2,490,000	818,316	1,349,500		36,314				2.747	N/A			03/05/2020	06/15/2048	2,490,000
178882-NJ-1	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	1,148,490	3,000,000	932,850	1,389,000		44,859				3.310	N/A			03/12/2020	06/15/2049	3,000,000
178882-NK-8	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	658,752	1,600,000	469,746	781,787		22,563				2.950	N/A			02/13/2020	06/15/2050	1,600,000
179162-GJ-5	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	806,820	2,000,000	1,088,700	1,085,880		44,923				4.270	N/A			12/12/2018	06/15/2040	2,000,000
179162-GK-2	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	768,340	2,000,000	1,036,820	1,036,401		43,158				4.299	N/A			12/12/2018	06/15/2041	2,000,000
179162-GL-0	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	366,480	1,000,000	488,660	494,980		20,708				4.320	N/A			12/12/2018	06/15/2042	1,000,000
179162-GM-8	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	468,830	1,000,000	631,940	625,365		25,108				4.140	N/A			12/12/2018	06/15/2037	1,000,000
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR		1.B FE	1,731,660	3,000,000	1,696,653	2,002,344		54,749				2.792	N/A			10/01/2020	08/01/2040	3,000,000
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR		1.B FE	2,644,532	5,165,000	2,753,771	3,188,193		97,192				3.120	N/A			11/21/2019	08/01/2041	5,165,000
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR	0	1.B FE	1,840,830	4,250,000	1,984,240	2,193,674		80,261				3.765	N/A			05/10/2022	08/01/2043	4,250,000
190335-MA-4	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR	0	1.B FE	1,925,000	1,925,000	1,614,652	1,925,000					2.881	2.881	FA	23,108	55,459	01/14/2022	08/01/2037	1,952,730
190335-MB-2	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR	0	1.B FE	4,025,000	4,025,000	3,276,350	4,025,000					2.982	2.981	FA	50,011	120,026	01/14/2022	08/01/2039	2,789,765
204736-FJ-6	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	613,020	1,000,000	619,120	724,618		20,159				2.841	N/A			01/23/2020	06/01/2037	1,000,000
204736-FK-3	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD	0	1.D FE	564,720	1,000,000	585,640	685,026		20,556				3.070	N/A			08/08/2019	06/01/2038	1,000,000
204736-FR-8	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	448,000	1,000,000	400,300	550,265		17,562				3.270	N/A			08/08/2019	06/01/2044	1,000,000
226201-CZ-2	CRESTLINE OHIO EXMP VLG SCH DI OH CRESCD		1.B FE	5,913,151	5,913,151	6,032,656	5,913,151					1.630	1.630	JD	8,032	96,384	11/13/2009	09/15/2026	5,940,995
232723-HH-2	CYPRESS CALIF SCH DIST CA CYPSCD 0 08/01	0	1.D FE	814,336	2,565,000	2,067,723	1,702,299		89,588				5.480	N/A			05/08/2012	08/01/2033	2,565,000
232723-HP-4	CYPRESS CALIF SCH DIST CA CYPSCD 0 08/01	0	1.D FE	6,948,374	25,865,000	8,159,373	10,452,515		498,694				4.949	N/A			08/21/2017	08/01/2048	526,016
235218-L6-9	CITY OF DALLAS TX TX DAL 0 02/15/2026	0	1.D FE	2,169,310	6,500,000	6,470,230	6,450,340		387,350				6.299	N/A			06/03/2008	02/15/2026	6,500,000
235218-L7-7	CITY OF DALLAS TX TX DAL 0 02/15/2027	0	1.D FE	1,895,218	6,075,000	5,820,336	5,664,656		342,242				6.330	N/A			06/03/2008	02/15/2027	6,075,000
235218-L8-5	CITY OF DALLAS TX TX DAL 0 02/15/2028	0	1.D FE	1,898,000	6,500,000	5,984,095	5,692,411		344,960				6.350	N/A			06/03/2008	02/15/2028	6,500,000
250375-MA-7	DESERT SANDS CALIF UNI SCH DIS CA DESHGR	0	1.C FE	4,475,000	4,475,000	3,909,450	4,475,000					2.778	2.778	FA	51,798	124,316	11/24/2021	08/01/2035	4,537,158
250375-MB-5	DESERT SANDS CALIF UNI SCH DIS CA DESHGR	0	1.C FE	4,540,000	4,540,000	3,924,467	4,540,000					2.878	2.878	FA	54,442	130,661	11/24/2021	08/01/2036	4,605,331
250375-MC-3	DESERT SANDS CALIF UNI SCH DIS CA DESHGR	M	1.C FE	3,135,000	3,135,000	2,681,804	3,135,000					2.978	2.978	FA	38,900	93,360	11/24/2021	08/01/2037	3,181,680
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7	M	1.C FE	9,032,711	6,950,000	8,048,232	8,192,869		(95,917)			7.747	5.092	MN	89,736	538,417	07/28/2016	05/01/2039	742,655
275282-QD-6	EAST SIDE UN HIGH SCH DIST CAL CA ESDSCD		1.D FE	4,550,000	4,550,000	3,614,657	4,550,000					3.130	3.130	FA	59,340	142,415	10/08/2020	08/01/2042	746,434

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
282726-DY-1	EL CAMINO CA CMNTY CLG DIST CA ECMHGR 0		1.B FE	9,821,118	19,960,000	13,055,038	13,336,402		420,499				3.230	N/A			06/08/2016	08/01/2038	19,960,000
283353-UU-2	EL MONTE CALIF UN HIGH SCH DIS CA EMNSCD		1.D FE	613,818	1,030,000	474,605	680,966		15,988				2.390	N/A			07/29/2021	06/01/2043	1,030,000
283353-UV-0	EL MONTE CALIF UN HIGH SCH DIS CA EMNSCD		1.D FE	1,799,984	3,100,000	1,338,270	1,997,752		47,098				2.400	N/A			07/29/2021	06/01/2044	3,100,000
283353-UW-8	EL MONTE CALIF UN HIGH SCH DIS CA EMNSCD		1.D FE	1,784,615	3,170,000	1,284,135	1,983,260		47,330				2.430	N/A			07/29/2021	06/01/2045	3,170,000
283353-UX-6	EL MONTE CALIF UN HIGH SCH DIS CA EMNSCD		1.D FE	1,512,040	2,765,000	1,054,239	1,681,797		40,460				2.450	N/A			07/29/2021	06/01/2046	2,765,000
355514-MD-9	FRASER MICH PUB SCH DIST MI FSRSCD 6.05	0	1.C FE	125,000	125,000	125,220	125,000					6.050	6.049	MN	1,260	7,563	04/20/2011	05/01/2026	21,847
357155-CA-6	FREMONT CALIF UNI SCH DIST CA FMTEDU 2.7	M	1.C FE	18,797,324	19,775,000	15,156,707	18,977,699		48,136			2.750	3.125	FA	226,589	543,813	01/25/2022	08/01/2041	4,830,736
357155-CF-5	FREMONT CALIF UNI SCH DIST CA FMTEDU 2.7	0	1.C FE	4,321,350	5,000,000	3,418,450	4,400,865		22,010			2.750	3.638	FA	57,292	137,500	03/10/2022	08/01/2046	1,193,229
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD	0	1.A FE	670,000	670,000	671,226	670,000					6.080	6.080	FA	16,973	40,736	03/11/2011	02/01/2026	154,395
365298-Z8-4	GARDEN GROVE CALIF UNI SCH DIS CA GARSCD	0	1.D FE	4,750,000	4,750,000	3,965,443	4,750,000					3.237	3.237	FA	64,066	153,758	09/25/2019	08/01/2040	1,006,414
373385-DS-9	GEORGIA GA GAS 3.95 07/01/2037		1.A FE	2,998,710	3,000,000	2,821,650	2,999,114		60			3.950	3.953	JJ	59,250	118,500	07/25/2018	07/01/2037	3,059,250
410360-GY-1	HANFORD CALIF JT UN HIGH SCH D CA HANSCD		1.D FE	2,286,275	4,195,000	2,949,756	3,037,535		91,262				3.074	N/A			08/30/2016	08/01/2036	4,195,000
410360-JT-9	HANFORD CALIF JT UN HIGH SCH D CA HANSCD	0	1.D FE	971,166	2,850,000	1,364,979	1,362,509		59,305				4.500	N/A			04/27/2018	08/01/2042	2,850,000
432272-GA-4	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0		1.A FE	864,877	1,300,000	878,072	1,013,778		28,676				2.890	N/A			05/29/2020	09/01/2034	1,300,000
432272-GC-0	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0	0	1.A FE	818,262	1,300,000	786,487	948,483		27,621				2.977	N/A			02/25/2021	09/01/2036	1,300,000
432272-GD-8	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0	0	1.A FE	1,306,483	2,210,000	1,261,019	1,538,092		47,042				3.131	N/A			02/25/2021	09/01/2037	2,210,000
432272-GE-6	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0		1.A FE	643,731	1,100,000	590,634	746,398		22,506				3.085	N/A			02/25/2021	09/01/2038	1,100,000
432272-GG-1	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0		1.A FE	405,960	800,000	378,784	488,959		16,141				3.385	N/A			05/29/2020	09/01/2040	800,000
442331-3K-8	HOUSTON TX 4423313K8		1.D FE	4,758,650	5,000,000	4,303,100	4,786,835		8,863			3.961	4.328	MS	66,017	198,050	08/16/2022	03/01/2047	610,295
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033	0	1.E FE	3,712,654	3,490,196	3,584,047	3,603,995		(23,793)			5.100	4.212	JD	14,833	178,000	08/29/2017	06/01/2033	172,174
481305-KT-6	JUDSON INDEPENDENT SCHOOL DIST TX JUDSCD		1.A FE	792,894	1,375,000	713,939	924,046		27,649				3.061	N/A			11/25/2020	02/01/2039	1,375,000
486063-A6-7	KATY TEX INDPT SCH DIST TX KATSCD 3.08 0	0	1.A FE	12,000,000	12,000,000	10,150,560	12,000,000					3.076	3.076	FA	139,445	369,120	10/30/2019	02/15/2039	3,157,761
486063-A7-5	KATY TEX INDPT SCH DIST TX KATSCD 3.18 0		1.A FE	2,000,000	2,000,000	1,581,360	2,000,000					3.176	3.176	FA	23,996	63,520	10/30/2019	02/15/2043	223,425
494791-TB-2	KING CNTY WASH PUB HOSP DIST N WA KINMED		1.E FE	505,000	505,000	374,904	505,000					3.114	3.113	JD	1,310	15,726	10/14/2021	12/01/2044	108,948
515390-NP-3	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	620,930	1,000,000	499,570	695,922		16,133				2.359	N/A			02/10/2021	06/15/2041	1,000,000
515390-NS-7	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	565,550	1,000,000	413,310	636,839		15,382				2.460	N/A			02/10/2021	06/15/2044	1,000,000
515390-NU-2	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	533,200	1,000,000	367,830	601,564		14,762				2.500	N/A			02/10/2021	06/15/2046	1,000,000
515390-NZ-1	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD	0	1.B FE	927,820	2,000,000	561,100	1,058,566		28,354				2.734	N/A			02/10/2021	06/15/2051	401,474
521841-RC-2	LEANDER TEX INDPT SCH DIST TX LDRSCD 0 0	0	1.A FE	9,223,200	27,000,000	12,208,320	13,319,463		523,433				4.050	N/A			10/14/2016	08/16/2043	27,000,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
542433-QK-6	LONG BEACH CALIF UNI SCH DIST CA LONSCD		1.D FE	1,773,572	3,520,000	2,359,456	2,492,261		88,193				3.635	N/A			07/21/2016	08/01/2035	3,520,000
542433-QP-5	LONG BEACH CALIF UNI SCH DIST CA LONSCD		1.D FE	2,310,834	6,555,000	3,593,648	3,672,950		153,333				4.310	N/A			02/06/2015	08/01/2039	6,555,000
544351-LU-1	LOS ANGELES CALIF CA LOS 3.3 09/01/2033	CF	1.C FE	1,941,320	2,000,000	1,861,680	1,967,953		3,580			3.300	3.541	MS	22,000	66,000	07/06/2017	09/01/2033	2,033,000
54438C-MS-8	LOS ANGELES CALIF CMNTY COLLEG CA LOSHGR	0	1.B FE	8,000,000	8,000,000	8,718,960	8,000,000					7.530	7.531	FA	251,000	602,400	03/19/2009	08/01/2029	3,400,725
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG CA LOSHGR	0	1.B FE	2,807,300	2,000,000	2,167,220	2,581,295		(27,276)			6.600	4.024	FA	55,000	132,000	03/04/2016	08/01/2042	534,020
54438C-YT-3	LOS ANGELES CALIF CMNTY COLLEG CA LOSHGR		1.B FE	9,450,000	9,450,000	7,722,540	9,450,000					2.825	2.825	FA	111,234	266,963	10/30/2020	08/01/2039	1,227,756
549220-4S-7	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR		1.A	754,355	755,000	737,484	754,439		34			3.077	3.084	FA	8,776	23,231	01/01/2024	02/15/2039	766,616
549220-4T-5	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR		1.A	244,784	245,000	240,029	244,806		8			3.177	3.183	FA	2,940	7,784	01/01/2024	02/15/2043	248,892
549220-5G-2	LUBBOCK TX INDEP SCH DIST		1.B FE	904,279	905,000	773,476	904,351		50			3.077	3.084	FA	10,520	27,847	10/28/2024	02/15/2039	918,923
549220-5H-0	LUBBOCK TX INDEP SCH DIST		1.A	654,455	655,000	519,297	654,500		30			3.177	3.183	FA	7,861	20,809	10/28/2024	02/15/2043	665,405
549220-5P-2	LUBBOCK TX INDEP SCH DIST		1.A FE	6,404,893	6,410,000	5,481,127	6,405,404		355			3.077	3.084	FA	74,511	197,236	10/28/2024	02/15/2039	6,508,618
549220-5Q-0	LUBBOCK TX INDEP SCH DIST		1.A FE	3,631,976	3,635,000	2,876,594	3,632,227		165			3.177	3.183	FA	43,627	115,484	10/28/2024	02/15/2043	3,692,742
558090-HQ-2	MADISON OHIO LOC SCH DIST RICH OH MADSCD	0	1.B FE	1,920,000	1,920,000	1,923,658	1,920,000					6.650	6.650	JD	10,640	127,680	11/18/2010	12/01/2029	1,983,840
564538-CW-4	MANTECA CALIF UNI SCH DIST CA MANSCD 0 0		2.C FE	2,825,000	5,000,000	3,715,800	3,743,217		111,384				3.044	N/A			08/29/2016	08/01/2035	5,000,000
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR	0	1.A FE	3,000,000	3,000,000	2,838,522	3,000,000					4.032	4.032	FA	50,400	120,960	01/25/2019	08/01/2038	848,823
56781R-LG-0	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR		1.A FE	5,000,000	5,000,000	4,001,550	5,000,000					2.540	2.540	FA	52,917	127,000	08/25/2021	08/01/2038	5,063,500
56781R-LH-8	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR	0	1.A FE	4,000,000	4,000,000	3,160,320	4,000,000					2.640	2.640	FA	44,000	105,600	08/25/2021	08/01/2039	4,052,800
56781R-LK-1	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR	0	1.A FE	952,375	1,000,000	763,980	960,124		2,057			2.699	3.030	FA	11,246	26,990	01/19/2022	08/01/2041	520,417
569203-NS-7	SALEM ORE SCH DIST NO 24J OR MARSCD 0 06		1.B FE	1,228,480	2,000,000	1,141,720	1,414,654		35,940				2.590	N/A			06/25/2020	06/15/2039	2,000,000
569203-NT-5	SALEM ORE SCH DIST NO 24J OR MARSCD 0 06		1.B FE	1,247,274	2,100,000	1,116,809	1,439,409		37,123				2.630	N/A			06/25/2020	06/15/2040	2,100,000
57582P-UE-8	MASSACHUSETTS ST MA MAS 5.46 12/01/2039	0	1.B FE	3,719,250	3,000,000	3,065,610	3,498,515		(26,544)			5.456	3.898	JJ	81,840	163,680	03/04/2016	12/01/2039	3,068,200
57582P-WH-9	MASSACHUSETTS ST MA MAS 4.5 08/01/2031		1.B FE	2,228,380	2,000,000	1,995,640	2,082,575		(17,214)			4.500	3.473	FA	37,500	90,000	03/07/2016	08/01/2031	239,916
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY MASDEV	0	1.E FE	5,865,960	6,000,000	6,184,656	5,866,649		689			5.000	5.161	JJ	114,167		08/06/2025	07/01/2050	6,150,000
597502-CB-7	MIDLAND CNTY TEX HOSP DIST TX MIDMED 2.8	0	1.D FE	6,845,000	6,845,000	5,421,993	6,845,000					2.873	2.873	MN	25,128	196,657	08/20/2021	05/15/2041	662,784
60012P-FR-0	MILLBRAE SCHOOL DISTRICT CA MLBSCD 3.23		1.B FE	1,620,000	1,620,000	1,316,266	1,620,000					3.229	3.229	JJ	26,155	52,310	11/01/2019	07/01/2042	262,080
611594-JX-1	MONROVIA CALIF UNI SCH DIST CA MRVSCD 0	0	1.D FE	358,040	2,000,000	1,547,900	1,070,133		75,195				7.420	N/A			12/09/2010	08/01/2034	2,000,000
611594-JY-9	MONROVIA CALIF UNI SCH DIST CA MRVSCD 0	0	1.D FE	788,659	4,025,000	2,974,837	2,567,684		193,973				8.011	N/A			12/09/2010	08/01/2033	943,025
611594-JZ-6	MONROVIA CALIF UNI SCH DIST CA MRVSCD 0	0	1.D FE	758,600	5,000,000	3,473,500	2,348,746		170,159				7.664	N/A			12/09/2010	08/01/2036	2,363,302
616871-MF-3	MORENO VALLEY CALIF UNI SCH DI CA MVYSCD	0	1.D FE	2,000,000	2,000,000	1,657,884	2,000,000					3.819	3.819	FA	31,825	76,380	02/16/2022	08/01/2044	555,697
626905-PZ-0	MURRIETA VY CALIF UNI SCH DIST CA MUVSCD	0	1.C FE	7,735,000	7,735,000	5,631,389	7,735,000					2.934	2.934	MS	75,648	226,945	07/15/2021	09/01/2044	2,280,842
641462-KE-5	NEVADA ST N Y N	0	1.B FE	2,172,960	3,000,000	2,326,260	2,271,935		39,335			2.000	4.430	MN	10,000	60,000	05/22/2023	05/01/2039	3,030,000
641462-KF-2	NEVADA ST N Y N	0	1.B FE	2,283,126	3,230,000	2,404,509	2,386,672		41,170			2.000	4.490	MN	10,767	64,600	05/22/2023	05/01/2040	3,262,300

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64966S-NJ-1	NEW YORK CITY OF NYC	0	1.C FE	17,000,000	17,000,000	17,940,576	17,000,000					6.385	6.385	FA	452,271	277,393	04/14/2025	02/01/2055	17,542,725
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD	0	1.B FE	1,626,050	4,250,000	2,032,605	1,910,642		84,928				4.599	N/A			06/14/2022	08/01/2043	4,250,000
671205-4E-9	OAK GROVE CALIF SCH DIST OGSD 0.0 06/01/		1.D FE	1,242,480	4,000,000	1,537,320	1,483,330		72,381				5.066	FA			06/14/2022	06/01/2046	2,827,754
671205-4Z-2	OAK GROVE CALIF SCH DIST 6712054Z2	0	1.D FE	1,420,000	2,000,000	1,436,880	1,477,441		17,257			2.870	5.097	FA	23,917	57,400	06/13/2022	08/01/2044	1,044,096
671205-B5-0	OAK GROVE CALIF SCH DIST CA OAK GROVE SD	0	1.D FE	1,273,381	2,150,000	1,600,826	1,470,949		57,120				4.000	N/A			05/06/2022	08/01/2035	2,150,000
671205-X4-9	OAK GROVE CALIF SCH DIST CA OKGSCD 0 08/	0	1.D FE	3,347,400	7,000,000	4,623,570	4,616,749		575,302				4.625	FA			12/12/2018	08/01/2042	7,175,000
671205-X9-8	OAK GROVE CALIF SCH DIST CA OKGSCD 0 08/	0	1.D FE	1,460,490	3,000,000	2,000,670	1,992,853		170,516				4.469	FA			12/12/2018	08/01/2038	3,075,000
672325-F8-5	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.8	0	1.G FE	2,520,000	2,520,000	2,460,125	2,520,000					3.805	3.805	FA	39,953	95,886	05/12/2017	08/01/2031	2,567,943
672325-F9-3	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.8	0	1.G FE	3,000,000	3,000,000	2,904,780	3,000,000					3.855	3.855	FA	48,188	115,650	05/12/2017	08/01/2032	3,057,825
672325-G2-7	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.9		1.G FE	1,500,000	1,500,000	1,440,195	1,500,000					3.905	3.905	FA	24,406	58,575	05/12/2017	08/01/2033	1,529,288
672325-P4-3	OAKLAND CALIF UNI SCH DIST CA OAKSCD 2.9	0	1.E FE	990,310	1,000,000	851,910	992,535		589			2.974	3.057	FA	12,392	29,740	01/18/2022	08/01/2036	1,014,870
672325-P5-0	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.1	0	1.E FE	11,735,195	12,500,000	10,075,250	11,845,849		34,430			3.115	3.589	FA	162,240	389,375	02/15/2023	08/01/2040	3,327,444
677765-HM-4	OHLONE CALIF CMNTY COLLEGE DIS CA OHLHGR		1.B FE	2,400,000	2,400,000	1,887,936	2,400,000					2.826	2.826	FA	28,260	67,824	04/20/2021	08/01/2041	587,033
677765-HN-2	OHLONE CALIF CMNTY COLLEGE DIS CA OHLHGR		1.B FE	3,015,000	3,015,000	2,230,407	3,015,000					2.936	2.936	FA	36,884	88,520	04/20/2021	08/01/2044	1,091,689
686053-CT-4	OREGON SCH BRDS ASSN OR ORSEDU 5.68 06/3	0	1.C FE	2,046,397	2,242,627	2,293,714	2,201,985		14,546			5.680	6.478	JD	354	127,381	01/23/2009	06/30/2028	2,306,318
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7	0	1.C FE	1,588,378	1,566,355	1,599,077	1,575,852		(3,630)			5.528	5.044	JD	241	86,588	09/22/2022	06/30/2028	172,286
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3	0	1.C FE	2,040,794	2,194,402	2,242,328	2,174,243		22,438			5.617	6.366	JD	342	123,260	01/21/2009	06/30/2028	143,295
68609T-7T-9	OR STATE GO 2022B OR STATE GO 2022B	0	1.B FE	3,250,000	3,250,000	3,165,695	3,250,000					4.721	4.721	MN	25,572	153,433	05/11/2022	05/01/2042	728,075
692039-SU-5	OXNARD CALIF SCH DIST CA OXNSCD 3.08 08/		1.C FE	1,750,000	1,750,000	1,441,213	1,750,000					3.077	3.076	FA	22,436	53,848	10/22/2021	08/01/2039	1,639,920
692039-SV-3	OXNARD CALIF SCH DIST CA OXNSCD 3.18 08/		1.C FE	2,150,000	2,150,000	1,678,226	2,150,000					3.177	3.177	FA	28,461	68,306	10/22/2021	08/01/2043	2,184,153
697511-FP-3	PALOMAR COMMUNITY COLLEGE DIST CA PMRHGR	C	1.C FE	6,645,000	6,645,000	4,900,820	6,645,000					2.990	2.990	FA	82,786	198,686	10/16/2020	08/01/2044	6,744,343
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UN CA PCTSCD	0	1.C FE	3,100,000	3,100,000	3,135,681	3,100,000					5.790	5.790	FA	74,788	179,490	05/19/2010	08/01/2026	3,189,745
725894-KL-2	PLACENTIA-YORBA LINDA CALIF UN CA PCTSCD	0	1.C FE	1,552,389	1,700,000	1,702,122	1,698,747		14,729			5.400	6.312	FA	38,250	91,800	03/30/2011	02/01/2026	1,745,900
738850-QJ-8	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/	0	1.D FE	65,555	160,000	157,643	154,543		8,925				6.038	N/A			07/29/2011	08/01/2026	160,000
738850-QP-4	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/	0	1.D FE	146,118	525,000	450,009	367,326		22,761				6.500	N/A			07/29/2011	08/01/2031	525,000
738850-RA-6	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/	0	1.D FE	1,537,875	7,500,000	5,561,475	3,980,748		254,610				6.720	N/A			07/29/2011	08/01/2035	7,500,000
738850-RG-3	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/		1.D FE	1,843,219	4,395,000	2,429,160	2,569,193		87,006				3.475	N/A			05/06/2016	08/01/2041	4,395,000
738850-RH-1	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/	0	1.D FE	3,181,420	11,000,000	4,350,060	4,380,090		91,617				4.524	N/A			11/06/2018	08/01/2046	11,000,000
742327-CJ-6	PRINCETON OHIO CITY SCH DIST OH PRISCD 5	0	1.C FE	2,000,000	2,000,000	2,002,260	2,000,000					5.240	5.241	JD	8,733	104,800	09/10/2010	09/15/2027	2,030,276

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								9	10	11	12	13	14	15	16	17	18	19	
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748508-B5-6	QUINCY MA MA QUI 2.99 12/15/2039		1.D FE	8,100,000	8,100,000	6,491,097	8,100,000					2.990	2.989	JD	10,764	242,190	12/15/2021	12/15/2039	2,822,713
762494-RS-3	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08	0	1.D FE	475,320	1,000,000	487,920	580,178		18,738				3.310	N/A			11/07/2019	08/01/2042	1,000,000
762494-RT-1	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08		1.D FE	456,770	1,000,000	455,770	558,612		18,196				3.339	N/A			11/07/2019	08/01/2043	1,000,000
762494-RU-8	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08		1.D FE	440,810	1,000,000	427,080	539,344		17,624				3.350	N/A			11/07/2019	08/01/2044	1,000,000
777849-UT-5	ROSEVILLE JOINT UNION HIGH SCH CA ROSSCD		1.D FE	169,761	255,000	166,041	196,088		4,807				2.498	N/A			03/06/2020	08/01/2036	255,000
779631-EP-1	ROWLAND CALIF UNI SCH DIST CA ROWSCD 0 0	0	1.D FE	1,903,390	13,730,000	8,067,611	5,572,374		(65,721)				6.750	N/A			10/14/2009	08/01/2039	13,730,000
779631-EQ-9	ROWLAND CALIF UNI SCH DIST CA ROWSCD 0 0	0	1.D FE	1,378,043	10,750,000	6,310,143	4,059,711		262,232				6.790	N/A			10/14/2009	08/01/2040	10,750,000
796720-GF-1	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	4,754,200	10,000,000	6,150,600	6,750,672		247,445				3.769	N/A			08/08/2016	08/01/2038	2,105,023
796720-GG-9	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	6,307,630	18,500,000	8,071,920	9,410,094		381,151				4.178	N/A			06/27/2016	08/01/2044	2,427,295
796720-GH-7	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR	0	1.C FE	597,757	2,165,000	780,093	896,746		36,826				4.238	N/A			04/26/2016	08/01/2048	516,021
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR	0	1.C FE	10,500,000	10,500,000	12,794,460	10,500,000					7.430	7.430	FA	325,063	780,150	06/10/2009	08/01/2039	10,890,075
796720-MT-4	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	4,000,000	4,000,000	3,421,760	4,000,000					3.271	3.271	FA	54,517	130,840	11/21/2019	08/01/2039	937,711
796720-PP-9	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR	0	1.B FE	20,759,500	21,350,000	15,053,458	20,805,279		16,139			2.786	2.939	FA	247,838	594,811	01/09/2023	08/01/2045	21,647,406
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.B FE	10,519,630	10,725,000	7,121,293	10,537,334		5,083			2.856	2.956	FA	127,628	306,306	04/26/2022	08/01/2049	3,008,098
796720-RZ-5	SAN BERNARDINO CALIF CMNTY COL SBDHGR	0	1.C FE	1,016,700	3,750,000	1,111,556	1,038,302		21,602				5.520	N/A			07/23/2025	08/01/2049	3,750,000
796720-SA-9	SAN BERNARDINO CALIF CMNTY COL SBDHGR		1.C FE	1,856,943	7,250,000	2,028,333	1,896,469		39,526				5.530	N/A			07/23/2025	08/01/2050	7,250,000
797272-QY-0	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR	M	1.B FE	14,019,440	14,000,000	11,249,000	14,015,662		(650)			3.336	3.328	FA	194,600	467,040	09/19/2019	08/01/2043	14,233,520
797272-RG-8	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR	0	1.B FE	12,000,000	12,000,000	10,176,120	12,000,000					3.316	3.316	FA	165,800	397,920	09/18/2019	08/01/2041	12,198,960
797272-RZ-6	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR	0	1.B FE	23,895,000	23,895,000	18,677,527	23,895,000					2.760	2.760	FA	274,793	659,502	12/08/2021	08/01/2041	5,149,915
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 5	0	1.D FE	5,660,640	6,000,000	6,080,520	5,954,899		27,992			5.260	5.790	JJ	157,800	315,600	08/06/2010	07/01/2027	6,157,800
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	2,462,332	5,800,000	2,647,004	3,094,381		103,322				3.425	N/A			04/05/2019	07/01/2044	5,800,000
797355-N9-1	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	3,880,929	10,785,000	4,375,367	5,275,125		179,972				3.503	N/A			08/04/2021	07/01/2046	10,785,000
797355-P2-4	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	1,647,200	5,000,000	1,924,200	2,297,343		81,613				3.650	N/A			10/17/2016	07/01/2047	5,000,000
797355-R5-5	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	4,167,498	13,900,000	4,836,922	5,876,855		215,953				3.779	N/A			10/21/2016	07/01/2049	6,934,349
797356-AW-2	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU		1.A FE	3,000,000	3,000,000	2,513,730	3,000,000					2.790	2.790	JJ	41,850	83,700	03/12/2020	07/01/2037	3,041,850
797356-AX-0	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU		1.A FE	3,990,000	3,990,000	3,285,805	3,990,000					2.840	2.840	JJ	56,658	113,316	03/12/2020	07/01/2038	4,046,658
797356-DU-3	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU	M	1.A FE	38,750,000	38,750,000	29,908,025	38,750,000					2.907	2.907	JJ	563,231	1,126,463	10/07/2021	07/01/2042	39,313,231
798189-QH-2	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	4,498,305	4,500,000	3,716,955	4,498,686		79			3.137	3.140	FA	58,819	141,165	09/11/2019	08/01/2041	801,452

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
798189-RQ-1	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	2,000,000	2,000,000	1,638,100	2,000,000					2.800	2.800	MS	18,667	56,000	06/03/2020	09/01/2038	2,028,000
798189-RR-9	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	3,900,000	3,900,000	3,116,139	3,900,000					2.923	2.923	MS	37,999	113,997	06/03/2020	09/01/2040	3,956,999
798189-RS-7	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR	0	1.B FE	4,700,000	4,700,000	3,508,447	4,700,000					3.063	3.063	MS	47,987	143,961	06/03/2020	09/01/2045	4,771,981
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD		1.D FE	541,387	1,975,000	755,438	783,470		32,854				4.330	N/A			05/10/2017	08/01/2047	1,975,000
799038-PC-2	SAN MATEO CNTY CALIF CMNTY COL CA SMTHGR	0	1.A FE	2,000,000	2,000,000	1,461,180	2,000,000					2.919	2.919	MS	19,460	58,380	03/25/2021	09/01/2045	564,801
799055-RJ-9	SAN MATEO FOSTER CITY CALIF SC CA SMTSCD	C	1.B FE	1,000,000	1,000,000	766,160	1,000,000					3.059	3.059	FA	12,746	30,590	04/29/2020	08/01/2044	1,015,295
801155-SB-9	SANTA ANA CALIF UNI SCH DIST CA SAASCD 1		1.E FE	9,240,000	9,240,000	9,438,198	9,240,000					1.990	1.990	MJSD	8,172	183,876	11/23/2009	09/15/2026	9,285,969
801155-VQ-2	SANTA ANA CALIF UNI SCH DIST CA SAASCD 6		1.D FE	1,000,000	1,000,000	1,063,810	1,000,000					6.450	6.450	FA	26,875	64,500	12/03/2010	08/01/2028	1,032,250
802385-SB-1	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	150,000	150,000	115,397	150,000					2.704	2.704	FA	1,690	4,056	12/03/2020	08/01/2040	54,051
802385-SC-9	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	1,700,000	1,700,000	1,213,137	1,700,000					2.804	2.804	FA	19,862	47,668	12/03/2020	08/01/2044	1,723,834
802385-SY-1	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	2,044,680	2,000,000	1,952,380	2,038,300		(1,788)			5.000	4.814	FA	41,667	100,000	04/27/2022	08/01/2042	304,043
802498-UX-1	SANTA MONICA-MALIBU UNI SCH DI CA SMCSCD	0	1.B FE	4,488,260	4,500,000	3,465,720	4,490,469		396			3.114	3.130	FA	58,388	140,130	12/06/2019	08/01/2043	4,570,065
815626-HA-7	SEDGWICK CNTY KANS UNI SCH DIS KS SEDSCD		1.C FE	11,000,000	11,000,000	11,176,550	11,000,000					1.350	1.350	MJSD	6,600	148,500	11/19/2009	09/15/2026	11,037,125
829689-BV-9	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,144,450	2,435,000	1,387,000	1,536,099		47,768				3.184	N/A			08/30/2016	08/01/2040	2,435,000
829689-BW-7	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,332,490	2,935,000	1,576,829	1,812,800		58,916				3.331	N/A			08/30/2016	08/01/2040	2,935,000
829689-BX-5	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,329,330	3,035,000	1,527,212	1,788,960		56,122				3.213	N/A			08/30/2016	08/01/2042	3,035,000
829689-CB-2	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,315,130	3,470,000	1,361,316	1,779,354		56,811				3.271	N/A			08/30/2016	08/01/2046	3,470,000
829689-CC-0	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,209,600	3,360,000	1,250,424	1,645,967		53,531				3.334	N/A			08/30/2016	08/01/2047	3,360,000
83412P-FX-5	SOLANO CNTY CALIF CMNTY COLLEG CA SOLHGR		1.C FE	2,750,000	2,750,000	2,335,410	2,750,000					3.094	3.094	FA	35,452	85,085	11/14/2019	08/01/2039	457,364
83412P-FY-3	SOLANO CNTY CALIF CMNTY COLLEG CA SOLHGR	M	1.C FE	4,525,000	4,525,000	3,472,802	4,525,000					3.144	3.144	FA	59,278	142,266	11/14/2019	08/01/2044	1,456,742
83412P-JB-9	SOLANO CNTY CALIF CMNTY COLLEG 83412PJB9	0	1.C FE	1,149,750	1,500,000	1,152,285	1,193,562		13,472			2.819	4.711	FA	17,619	42,285	07/20/2022	08/01/2041	1,034,697
845267-A7-8	SOUTHWEST INDEPENDENT SCHOOL D TX SWXSCD	0	1.A FE	1,564,725	2,500,000	1,260,650	1,731,478		41,656				2.450	N/A			09/23/2021	02/01/2041	2,500,000
845267-A8-6	SOUTHWEST INDEPENDENT SCHOOL D TX SWXSCD		1.A FE	758,975	1,250,000	591,263	840,986		20,470				2.479	N/A			09/23/2021	02/01/2042	1,250,000
861419-RP-6	STOCKTON CALIF UNI SCH DIST CA STOSCD 0		1.D FE	590,490	1,000,000	673,280	712,403		20,554				2.949	N/A			08/01/2019	08/01/2037	1,000,000
867578-VB-9	SUNNYVALE CALIF SCH DIST CA SUNSCD 3.07	0	1.B FE	2,250,000	2,250,000	1,710,248	2,250,000					3.067	3.067	MS	23,003	69,008	09/06/2019	09/01/2044	350,581
882722-KF-7	TEXAS TX TXS 5.52 04/01/2039	0	1.A FE	586,477	465,000	476,523	542,980		(5,105)			5.517	3.758	AO	6,414	25,654	12/17/2015	04/01/2039	202,585
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0	0	1.C FE	3,617,040	18,050,000	12,107,579	12,820,478		771,516				8.303	N/A			10/16/2009	08/01/2034	2,044,769
904121-JF-8	UMATILLA CNTY ORE SCH DIST NO OR UMASCD		1.B FE	8,000,000	8,000,000	8,085,040	8,000,000					1.300	1.300	JD	4,622	104,000	11/20/2009	06/15/2026	8,052,000
91537P-JY-2	UPLAND CALIF UNI SCH DIST CA UPLSCD 0 08	0	1.D FE	745,607	1,460,000	855,589	939,906		32,327				3.531	N/A			05/16/2019	08/01/2038	1,460,000

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91537P-KB-0	UPLAND CALIF UNI SCH DIST CA UPLSCD 0 08		1.D FE	1,369,375	4,295,000	1,675,351	1,937,338		71,830				3.814	N/A			10/20/2016	08/01/2047	2,119,507
926055-HV-9	CA VICTOR VALLEY UNION HIGH SC CA VICTOR	0	1.E FE	1,689,000	2,815,000	2,076,288	1,944,099		73,661				3.900	N/A			05/06/2022	08/01/2035	2,815,000
938429-2Q-9	WASHINGTON & MULTNOMAH CNTYS O WASSCD		1.B FE	2,025,550	5,000,000	2,202,500	2,086,452		60,902				5.070	N/A			05/14/2025	06/15/2043	5,000,000
938429-2R-7	WASHINGTON & MULTNOMAH CNTYS O WASSCD		1.B FE	1,898,200	5,000,000	2,064,800	1,956,176		57,976				5.150	N/A			05/14/2025	06/15/2044	5,000,000
938429-2S-5	WASHINGTON & MULTNOMAH CNTYS O WASSCD		1.B FE	943,233	2,645,000	1,025,678	972,379		29,146				5.210	N/A			05/14/2025	06/15/2045	2,645,000
938429-2T-3	WASHINGTON & MULTNOMAH CNTYS O WASSCD	0	1.B FE	334,590	1,000,000	364,730	345,048		10,458				5.270	N/A			05/14/2025	06/15/2046	1,000,000
938429-W8-6	WASHINGTON & MULTNOMAH CNTYS O 938429W86	0	1.B FE	4,089,160	8,000,000	5,061,440	4,760,842		210,761				4.580	N/A			09/28/2022	06/15/2037	8,000,000
938429-W9-4	WASHINGTON & MULTNOMAH CNTYS O 938429W94	0	1.B FE	1,739,185	3,500,000	2,098,740	2,025,420		87,022				4.440	N/A			06/29/2022	06/15/2038	3,500,000
938429-X2-8	WASHINGTON & MULTNOMAH CNTYS O 938429X28	0	1.B FE	1,880,320	4,000,000	2,271,360	2,194,993		95,745				4.510	N/A			06/29/2022	06/15/2039	4,000,000
938429-X3-6	WASHINGTON & MULTNOMAH CNTYS O 938429X36	0	1.B FE	2,659,920	6,000,000	3,202,200	3,113,491		138,137				4.590	N/A			06/29/2022	06/15/2040	6,000,000
938429-X4-4	WASHINGTON & MULTNOMAH CNTYS O 938429X44	0	1.B FE	2,005,751	4,805,000	2,415,858	2,354,149		106,205				4.670	N/A			06/29/2022	06/15/2041	4,805,000
938429-X5-1	WASHINGTON & MULTNOMAH CNTYS O 938429X51	0	1.B FE	1,381,555	3,500,000	1,659,735	1,624,286		74,037				4.720	N/A			06/29/2022	06/15/2042	3,500,000
938429-Y3-5	WASHINGTON & MULTNOMAH CNTYS O 938429Y35	0	1.B FE	8,216,478	29,785,000	10,113,497	9,716,770		472,563				5.048	JD			10/24/2022	06/15/2048	29,785,000
941247-N2-0	Waterbury CT WAT 7.089 12/01/2038	0	1.D FE	6,175,000	6,175,000	6,872,096	6,175,000					7.089	7.090	JD	36,479	437,746	11/01/2012	12/01/2038	300,835
983068-8N-0	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		1.A FE	1,900,114	5,335,000	2,412,540	2,617,159		103,663				4.083	N/A			01/30/2018	08/15/2043	5,335,000
988258-DC-0	YUBA CITY CALIF UNIF SCH DIST CA YBCSCD	0	1.E FE	1,088,328	3,425,000	3,363,419	3,272,500		216,113				6.950	N/A			11/17/2009	09/01/2026	3,425,000
0049999999 - Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)				779,045,786	1,107,831,731	788,068,853	868,448,289		11,603,886			XXX	XXX	XXX	7,927,981	20,779,628	XXX	XXX	799,716,979
Issuer Credit Obligations: Municipal Bonds - Special Revenue																			
01030L-DS-1	ALABAMA ST INCENTIVES FING AUT 01030LDS1		1.D FE	719,568	850,000	714,723	738,288		5,885			3.542	4.903	MS	10,036	30,107	08/15/2022	09/01/2042	121,632
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH C 010869JE6		1.G FE	314,571	875,000	450,301	391,413		23,933				6.410	N/A			07/01/2022	10/01/2038	875,000
010869-JL-0	ALAMEDA CORRIDOR TRANSN AUTH C 010869JL0	0	1.E FE	28,915,250	28,850,000	28,752,487	28,896,799		(5,734)			5.396	5.367	AO	389,187	1,556,746	08/15/2022	10/01/2046	7,179,662
010869-JR-7	ALAMEDA CORRIDOR TRANSN AUTH C 010869JR7	0	1.E FE	1,831,760	4,000,000	2,274,200	2,188,391		109,499				5.200	AO			07/01/2022	10/01/2051	4,104,000
01179R-M8-3	ALASKA ST MUNI BOND BANK AUTH AK AKMBBK		1.D FE	975,000	975,000	684,440	975,000					3.128	3.127	JD	2,542	30,498	05/27/2021	12/01/2048	62,897
02765U-EP-5	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	0	1.F FE	3,840,000	3,840,000	3,971,144	3,840,000					7.334	7.334	FA	106,392	281,626	12/16/2010	02/15/2028	1,054,543
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE CA ANAGEN		1.E FE	4,200,000	4,200,000	2,843,358	4,200,000					3.121	3.120	JJ	65,541	131,082	06/11/2021	07/01/2051	487,893
040484-WA-1	ARIZONA BRD REGENTS AZ AZSHGR 3.11 06/01	0	1.D FE	1,000,000	1,000,000	859,890	1,000,000					3.111	3.111	JD	2,593	31,110	12/18/2019	06/01/2038	267,053
040484-WB-9	ARIZONA BRD REGENTS AZ AZSHGR 3.2 06/01/		1.D FE	2,950,000	2,950,000	2,360,384	2,950,000					3.201	3.201	JD	7,869	94,430	12/18/2019	06/01/2042	784,876
04352E-AB-1	ASCENSION HEALTH ALLIANCE ASCHEA 3.106 1	M	1.C FE	23,092,510	23,050,000	18,341,807	23,081,610		(1,894)			3.106	3.093	MN	91,480	715,933	10/18/2019	11/15/2039	23,407,967
046090-AM-1	ASSOCIATION OF AMERICAN MEDICA AAMCOL 3	0	1.E FE	3,500,000	3,500,000	3,023,510	3,500,000					3.017	3.017	AO	26,399	105,595	01/22/2020	10/01/2035	760,592

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04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICA AAMCOL 3	0	1.E FE	6,076,938	6,750,000	5,389,808	6,166,659		28,957			3.317	4.120	AO	55,974	223,898	09/09/2022	10/01/2041	1,253,429
047870-SP-6	ATLANTA WATER & SEWER GA ATLUTL 2.91 11/	C	1.D FE	5,350,000	5,350,000	4,018,278	5,350,000					2.913	2.913	MN	25,974	155,846	10/15/2020	11/01/2043	1,859,250
050589-RK-8	AUBURN UNIVERSITY AL AUBHGR 2.68 06/01/2	0	1.D FE	10,000,000	10,000,000	6,523,200	10,000,000					2.681	2.681	JD	22,342	268,100	07/23/2020	06/01/2050	1,137,651
052451-BE-0	AUSTIN TX TX AUSFAC 2.31 11/15/2034	0	1.E FE	1,137,803	1,200,000	1,011,648	1,153,105		4,155			2.310	2.777	MN	3,542	27,720	11/14/2022	11/15/2034	1,213,860
052451-BH-3	AUSTIN TX TX AUSFAC 2.86 11/15/2042		1.E FE	3,850,000	3,850,000	2,935,317	3,850,000					2.858	2.858	MN	14,060	110,033	02/10/2021	11/15/2042	697,613
055022-AR-8	AZU CA AZU 3.62 08/01/2040		1.D FE	1,075,000	1,075,000	914,524	1,075,000					3.620	3.619	FA	16,215	38,915	09/18/2020	08/01/2040	235,012
059231-W6-3	BALTIMORE MD REVENUE 059231W63		1.E FE	1,134,280	1,400,000	1,122,688	1,178,443		13,603			2.814	4.537	JJ	19,698	39,396	07/27/2022	07/01/2040	253,338
072024-YC-0	BAY AREA CA TOLL AUTH TOLL BRI CA BAYTRN		1.D FE	9,882,220	9,870,000	8,019,375	9,877,286		(1,272)			3.176	3.160	AO	78,368	313,471	01/04/2022	04/01/2041	2,256,045
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE BAYLOR 5.259	0	1.F FE	1,210,230	1,000,000	935,630	1,182,322		(7,596)			5.259	3.787	MN	6,720	52,590	02/14/2022	11/15/2046	179,816
083389-EP-7	BENTON WASHINGTON REGIONAL PUB AR BENWTR	0	1.C FE	1,490,115	1,500,000	1,303,290	1,493,318		571			3.000	3.052	AO	11,250	45,000	10/09/2019	10/01/2036	521,588
08661U-AA-4	BETH ISRAEL LAHEY HEALTH BETHIS 2.22 07/	0	1.G FE	4,414,210	5,236,000	4,947,496	4,848,355		141,100			2.220	5.427	JJ	58,120	116,239	09/22/2022	07/01/2028	5,294,120
08661U-AB-2	BETH ISRAEL LAHEY HEALTH BETHIS 3.08 07/	0	1.G FE	37,468,282	42,734,000	27,967,437	37,692,993		80,016			3.080	3.732	JJ	658,104	1,275,397	06/05/2025	07/01/2051	43,392,104
097464-M4-0	BOISE ST UNIV IDAHO ID BSUHGR 3.06 04/01		1.E FE	1,028,690	1,000,000	819,440	1,021,049		(1,417)			3.062	2.857	AO	7,655	30,620	03/09/2020	04/01/2040	215,508
114894-ZV-3	BROWARD CNTY FLA ARPT SYS REV FL BROAPT	0	1.E FE	13,758,798	13,750,000	12,271,463	13,756,474		(637)			3.084	3.078	AO	106,013	424,050	02/03/2022	10/01/2034	13,962,025
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV FL BROAPT	0	1.E FE	31,085,315	31,825,000	26,956,093	31,182,456		31,986			3.477	3.655	AO	276,639	1,106,555	09/29/2022	10/01/2043	2,000,129
1301ET-AA-0	CALIFORNIA ENDOWMENT CAENDW 2.498 04/01/	0	1.A FE	25,650,000	25,650,000	15,138,887	25,650,000					2.498	2.498	AO	160,184	640,737	01/20/2021	04/01/2051	25,970,369
13032U-D2-1	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	3,600,000	3,600,000	3,519,936	3,600,000					3.990	3.990	JD	11,970	143,640	03/30/2022	06/01/2033	3,671,820
13032U-D3-9	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	6,719,358	6,785,000	6,639,258	6,735,749		4,743			4.140	4.243	JD	23,408	280,899	04/27/2022	06/01/2034	6,925,450
13032U-D8-8	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	2,972,610	3,000,000	2,865,930	2,978,104		1,601			4.190	4.276	JD	10,475	125,700	04/27/2022	06/01/2037	1,129,105
13032U-D9-6	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	17,180,008	17,280,000	15,871,334	17,195,206		4,444			4.353	4.401	JD	62,683	752,198	04/18/2022	06/01/2041	338,959
13032U-VM-7	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	2,000,000	2,000,000	1,803,220	2,000,000					3.034	3.034	JD	5,057	60,680	11/20/2019	06/01/2034	2,030,340
13032U-WS-3	CALIFORNIA HEALTH FACILITIES F CA CASMED		1.G FE	7,190,000	7,190,000	5,524,940	7,190,000					3.737	3.737	JD	22,391	268,690	09/25/2020	06/01/2047	1,569,393
13032U-XW-3	CALIFORNIA HEALTH FACILITIES F CA CASMED		1.D FE	4,000,000	4,000,000	3,414,560	4,000,000					2.529	2.529	JD	8,430	101,160	10/28/2020	06/01/2035	2,025,290
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNO CALTEC 4		1.D FE	2,783,940	2,000,000	1,741,080	2,642,236		(25,762)			4.321	2.279	FA	36,008	86,420	03/09/2020	08/01/2045	2,043,210
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO CALTEC 3	0	1.D FE	15,201,368	15,250,000	9,660,723	15,203,711		57			3.650	3.661	MS	185,542	556,625	12/02/2019	09/01/2119	15,528,313
13048V-ZW-1	CALIFORNIA ST MUNI FIN AUTH RE CA CASFIN		1.E FE	7,000,000	7,000,000	5,458,670	7,000,000					3.280	3.280	FA	95,667	229,600	12/09/2021	02/01/2046	600,147
13057E-EJ-9	HENRY MAYO NEWHALL MEM HOSP CA CASGEN 3	0	1.C FE	10,000,000	10,000,000	8,071,870	10,000,000					3.071	3.071	AO	64,832	307,100	02/25/2021	10/15/2040	1,710,160
13057E-EK-6	HENRY MAYO NEWHALL MEM HOSP CA CASGEN 3	0	1.C FE	8,005,000	8,005,000	5,858,884	8,005,000					3.271	3.271	AO	55,278	261,844	02/25/2021	10/15/2043	2,801,791
13077D-KS-0	CALIFORNIA STATE UNIV REV & CO CA CASHGR	M	1.D FE	5,520,000	5,520,000	4,546,438	5,520,000					2.965	2.965	MN	27,278	163,668	02/06/2020	11/01/2039	1,463,154

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13077D-KT-8	CALIFORNIA STATE UNIV REV & CO CA CASHGR	C	1.D FE	3,000,000	3,000,000	2,354,940	3,000,000					3.065	3.065	MN	15,325	91,950	02/06/2020	11/01/2042	582,716
13077D-KU-5	CALIFORNIA STATE UNIV REV & CO CA CASHGR	CF	1.D FE	5,449,700	5,000,000	3,338,800	5,375,248		(13,566)			2.975	2.510	MN	24,792	148,750	03/09/2020	11/01/2051	563,228
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93	0	1.C FE	32,810,000	32,810,000	34,577,901	32,810,000					7.140	7.140	FA	884,995	2,342,634	10/27/2022	08/15/2047	2,859,164
13080S-ZX-5	CALIFORNIA INDEPENDENT SYSTEM CA CASGEN		1.E FE	1,500,000	1,500,000	1,207,740	1,500,000					2.477	2.477	FA	15,481	37,155	01/15/2021	02/01/2036	1,518,578
13080S-ZY-3	CALIFORNIA INDEPENDENT SYSTEM CA CASGEN		1.E FE	650,000	650,000	504,062	650,000					2.682	2.682	FA	7,264	17,433	01/15/2021	02/01/2039	225,350
155498-HZ-4	CENTRAL TEX REGL MOBILITY AUTH 155498HZ4		1.F FE	1,103,333	1,100,000	1,127,407	1,103,154		(179)			5.000	4.920	JJ	27,500		08/22/2025	01/01/2045	358,784
155498-JL-3	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN		1.F FE	2,176,681	2,215,000	1,964,417	2,190,058		2,721			2.835	2.994	JJ	31,398	62,795	10/02/2020	01/01/2034	2,246,398
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN		1.F FE	5,017,080	5,050,000	4,121,558	5,024,502		1,525			3.293	3.341	JJ	83,148	166,297	11/25/2020	01/01/2042	813,940
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN	0	1.F FE	17,649,327	19,010,000	15,433,078	17,851,949		61,209			3.167	3.728	JJ	301,023	602,047	06/22/2022	01/01/2041	4,105,821
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN	0	1.F FE	5,496,725	5,795,000	4,350,480	5,520,637		8,106			3.267	3.583	JJ	94,661	189,323	11/08/2022	01/01/2045	2,618,721
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES IL CHITRN	0	1.C FE	1,383,613	1,058,399	1,188,032	1,291,893		(10,504)			6.899	4.810	JD	6,085	73,019	01/14/2015	12/01/2040	1,094,909
16772P-BL-9	CHITRN IL CHITRN 6.2 12/01/2040	0	1.D FE	1,849,665	1,449,274	1,545,723	1,685,534		(13,485)			6.200	4.032	JD	7,488	89,855	08/08/2016	12/01/2040	154,365
16772P-CX-2	CHITRN IL CHITRN 3.91 12/01/2040		1.C FE	475,000	475,000	409,327	475,000					3.912	3.912	JD	1,549	18,582	08/28/2020	12/01/2040	104,467
16876B-AB-8	THE CHILDRENS HOSP CORP BOSCHI 2.585 02/	0	1.C FE	2,768,851	3,015,000	1,832,336	2,795,361		6,110			2.585	3.012	FA	32,474	77,938	09/28/2021	02/01/2050	3,053,969
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CHSTEX 2	0	1.D FE	16,758,581	17,206,000	10,134,850	16,805,664		11,022			2.511	2.638	FA	163,216	432,043	09/28/2021	08/15/2050	17,422,021
16877P-AA-8	CHILDRENS HOSP OF PHILADELPHIA CHOPPA 2	0	1.C FE	24,409,729	24,535,000	15,247,030	24,422,911		3,007			2.704	2.729	JJ	331,713	663,426	05/12/2021	07/01/2050	24,866,713
18085P-MT-8	CLARK CNTY NEV ARPT NV CLAAPT 6.82 07/01	0	1.C FE	18,156,860	12,000,000	13,307,520	16,554,636		(193,033)			6.820	3.745	JJ	409,200	818,400	09/19/2016	07/01/2045	2,908,492
190760-HT-8	COBB-MARIETTA GA COLISEUM & EX GA COBFAC	0	1.A FE	1,793,453	1,750,000	1,605,870	1,782,695		(1,753)			4.500	4.316	JJ	39,375	78,750	01/08/2019	01/01/2047	75,702
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	CF	1.B FE	6,923,129	6,923,129	6,111,738	6,923,129					2.870	2.863	MON	17,110	201,453	06/28/2019	08/01/2037	42,124
19648F-RZ-9	COLORADO HEALTH FACILITIES AUT CO COSMED	0	1.G FE	2,845,000	2,845,000	2,498,650	2,845,000					4.480	4.479	JD	10,621	127,456	10/16/2020	12/01/2040	89,924
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCH CO COSEDU	0	1.D FE	6,515,000	6,500,000	6,874,511	6,502,967		(1,210)			6.817	6.794	MS	130,470	443,105	12/30/2010	03/15/2028	6,721,553
196707-R6-2	COLORADO ST BRD OF GOVERNORS U CO COSHGR		1.C FE	4,550,000	4,550,000	3,163,024	4,550,000					2.981	2.980	MS	45,212	135,636	12/15/2021	03/01/2048	963,320
198504-B6-8	COLUMBIA S C WTRWKS & SWR SYS SC COLWTR		1.B FE	1,000,000	1,000,000	787,950	1,000,000					3.256	3.256	FA	13,567	32,560	11/21/2019	02/01/2043	266,601
198504-D8-2	COLUMBIA S C WTRWKS & SWR SYS SC COLWTR	0	1.B FE	1,725,000	1,725,000	1,329,354	1,725,000					2.807	2.807	FA	20,175	48,421	03/04/2021	02/01/2041	845,829
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS SC COLWTR	0	1.B FE	3,900,000	3,900,000	2,682,771	3,900,000					3.007	3.007	FA	48,864	117,273	03/04/2021	02/01/2049	439,283
235036-4U-1	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	6,000,000	6,000,000	5,229,360	6,000,000					3.194	3.194	MN	31,940	191,640	08/08/2019	11/01/2038	1,108,220
235036-4V-9	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	7,250,000	7,250,000	5,548,425	7,250,000					3.344	3.344	MN	40,407	242,440	08/08/2019	11/01/2045	1,175,341
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	10,425,500	10,400,000	8,481,616	10,419,786		(1,202)			3.089	3.071	MN	53,543	321,256	12/16/2020	11/01/2040	2,672,826

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	12,904,840	13,950,000	9,764,637	13,003,029		30,824			2.919	3.376	MN	67,867	407,201	08/25/2022	11/01/2050	1,271,723
235036-8N-3	DALLAS FORT WORTH TEX INTL ARP TX DALAPT		1.E FE	1,610,000	1,610,000	1,165,753	1,610,000					2.843	2.841	MN	7,629	45,772	10/28/2021	11/01/2046	73,192
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	14,291,900	14,330,000	12,355,340	14,294,617		828			4.507	4.523	MN	107,642	645,853	04/26/2022	11/01/2051	2,718,143
235241-WM-4	DALLAS TX AREA RAPID TRANSIT S 235241WM4		1.B FE	2,957,120	4,000,000	2,741,960	3,057,977		31,769			2.613	4.492	JD	8,710	104,520	08/25/2022	12/01/2048	496,875
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS RE TX DALUTL		1.C FE	1,700,000	1,700,000	1,317,092	1,700,000					2.772	2.772	AO	11,781	47,124	06/10/2020	10/01/2040	590,515
23542J-RD-9	DALLAS TEX WTRWKS & SWR SYS RE TX DALUTL		1.C FE	1,200,000	1,200,000	888,972	1,200,000					2.822	2.822	AO	8,466	33,864	06/10/2020	10/01/2042	357,152
24917D-BV-4	DENVER COLO CITY & CNTY CO DENGEN 0 08/0		1.D FE	390,186	900,000	528,948	530,862		21,810				4.239	N/A			08/22/2018	08/01/2038	900,000
24917D-BW-2	DENVER COLO CITY & CNTY CO DENGEN 0 08/0		1.D FE	1,151,040	2,770,000	1,541,256	1,564,136		64,445				4.252	N/A			09/20/2018	08/01/2039	2,770,000
249182-PY-6	DENVER COLO CITY & CNTY ARPT CO DENAPT 2	C	1.D FE	1,500,000	1,500,000	1,258,455	1,500,000					2.867	2.866	MN	5,495	43,005	10/16/2020	11/15/2037	774,464
249182-QU-3	DENVER COLO CITY & CNTY ARPT 249182QU3	0	1.D FE	2,280,620	2,000,000	2,168,400	2,198,684		(24,824)			5.500	3.841	MN	14,056	110,000	07/08/2022	11/15/2042	2,055,000
249182-QV-1	DENVER COLO CITY & CNTY ARPT 249182QV1	0	1.D FE	7,525,490	7,000,000	7,136,990	7,373,067		(46,146)			5.000	4.101	MN	44,722	350,000	07/08/2022	11/15/2047	1,115,090
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R DC DISGEN		1.B FE	4,050,000	4,050,000	3,510,581	4,050,000					3.200	3.200	MS	43,200	129,600	11/14/2019	03/01/2039	876,778
254845-RL-6	DISTRICT OF COLUMBIA WATER AND DC DISUTL	0	1.C FE	4,355,000	4,355,000	3,648,488	4,355,000					3.067	3.067	AO	33,392	133,568	10/09/2019	10/01/2039	938,755
254845-RM-4	DISTRICT OF COLUMBIA WATER AND DC DISUTL	M	1.C FE	43,749,150	43,740,000	32,914,350	43,747,221		(300)			3.207	3.206	AO	350,685	1,402,742	10/09/2019	10/01/2048	3,615,510
254845-TH-3	DISTRICT OF COLUMBIA WATER AND DC DISUTL	0	1.C FE	7,885,000	7,885,000	6,372,342	7,885,000					3.526	3.526	AO	69,506	278,025	03/23/2022	10/01/2044	1,767,095
26442T-AF-4	DUKE UNIVERSITY DUKUNI 2.682 10/01/44		1.B FE	1,668,612	2,209,000	1,606,915	1,733,057		20,615			2.682	4.649	AO	14,811	59,245	09/13/2022	10/01/2044	203,433
26443C-AQ-6	DUKE UNIVERSITY HLTH SYS DUKHEA 3.162 06	0	1.D FE	14,180,648	14,400,000	11,464,416	14,212,528		9,957			3.162	3.276	JD	37,944	455,328	08/16/2022	06/01/2042	2,243,373
26822L-GU-2	E-470 CO PUBLIC HIGHWAY AUTH 26822LGU2		1.E FE	20,816,316	45,720,000	24,371,960	24,668,939		1,172,823				4.931	N/A			06/28/2022	09/01/2038	45,720,000
26822L-GV-0	E-470 CO PUBLIC HIGHWAY AUTH 26822LGV0		1.E FE	5,418,864	12,555,000	6,359,986	6,427,940		307,286				4.959	N/A			06/28/2022	09/01/2039	12,555,000
26822L-LS-1	E-470 CO PUBLIC HIGHWAY AUTH 26822LLS1	0	1.E FE	3,330,470	8,500,000	4,743,765	3,946,521		201,141				5.300	N/A			09/29/2022	09/01/2040	8,500,000
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS CA EBYWTR	0	1.A FE	2,405,724	1,890,000	2,003,117	2,231,745		(20,608)			5.874	4.023	JD	9,252	111,019	12/14/2015	06/01/2040	172,469
282659-BK-6	CITY OF EL CAJON CA CA ECJ 3.28 04/01/20		1.C FE	365,000	365,000	280,236	365,000					3.284	3.283	AO	2,997	11,987	01/14/2021	04/01/2043	58,274
295542-SW-5	ERIWTR PA ERIWTR 3.46 06/01/2060		1.C FE	2,070,000	2,070,000	1,423,477	2,070,000					3.456	3.456	JD	5,962	71,539	09/29/2020	06/01/2060	231,847
353187-EV-5	FRANKLIN OHIO OH FRAMED 2.88 11/01/2050	0	1.C FE	19,100,000	19,100,000	12,403,807	19,100,000					2.877	2.877	MN	91,585	549,507	10/15/2020	11/01/2050	19,374,754
358266-CF-9	FRESNO CNTY CALIF CA FREGEN 0 08/15/2028	0	1.D FE	2,532,600	10,000,000	9,019,100	8,626,396		472,643				5.715	N/A			03/29/2004	08/15/2028	10,000,000
366133-SJ-6	GARLAND TEX TX GARPWR 2.95 03/01/2041		1.E FE	7,922,988	7,900,000	6,260,987	7,918,324		(1,124)			2.950	2.928	MS	77,683	233,050	09/24/2021	03/01/2041	1,699,155
366133-SL-1	GARLAND TEX TX GARPWR 3.15 03/01/2051	M	1.D FE	10,913,497	10,910,000	7,531,086	10,913,032		(101)			3.150	3.148	MS	114,555	343,665	08/12/2021	03/01/2051	1,272,212
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP AZ GLEDEV 6	0	1.C FE	4,105,000	4,105,000	4,402,654	4,105,000					6.157	6.157	JJ	126,372	252,745	05/16/2008	07/01/2033	974,957

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38122N-D8-2	GOLDEN ST TOBACCO SECURITIZATI CA GLDGEN		2.C FE	2,834,683	2,810,000	2,568,204	2,825,696		(2,340)			3.850	3.744	JD	9,015	108,185	12/08/2021	06/01/2050	2,864,093
38611T-CQ-8	GRAND PARKWAY TRANSPORTATION C TX GPTTRN	0	1.E FE	13,275,500	12,965,000	9,484,027	13,226,997		(8,925)			3.306	3.171	AO	107,156	428,623	03/09/2020	10/01/2049	2,508,936
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC		1.G PL	4,464,287	4,464,287	3,298,188	4,464,287					3.830	3.905	JAJO	31,347	170,982	12/22/2020	12/31/2050	63,200
413890-EM-2	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN	0	1.E FE	3,176,626	10,290,000	4,700,987	4,916,113		210,581				4.426	N/A			01/07/2016	11/15/2042	10,290,000
413890-EN-0	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	1,676,768	5,065,000	2,189,650	2,444,080		97,646				4.119	N/A			09/30/2016	11/15/2043	5,065,000
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN	0	1.E FE	808,430	3,500,000	1,323,875	1,363,642		63,172				4.800	N/A			12/10/2014	11/15/2045	3,500,000
413890-ES-9	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN	0	1.E FE	1,240,320	6,000,000	2,028,060	2,103,461		98,426				4.850	N/A			12/10/2014	11/15/2047	6,000,000
414008-CU-4	TEXAS TX HARMED 3.34 11/15/2037	0	1.F FE	2,761,207	3,100,000	2,737,579	2,822,675		22,258			3.344	4.491	MN	13,246	103,664	02/07/2023	11/15/2037	595,809
414008-CV-2	TEXAS TX HARMED 3.91 11/15/2046		1.F FE	2,450,000	2,450,000	1,943,414	2,450,000					3.906	3.906	MN	12,228	95,697	10/21/2020	11/15/2046	2,497,849
414009-SZ-4	HARRIS CNTY TX CULTURAL EDU FA	0	1.A	295,000	295,000	273,654	295,000					3.481	3.481	MN	1,312	10,269	10/29/2024	05/15/2042	300,134
414009-TF-7	HARRIS CNTY TX CULTURAL EDU FA HAREDU 3	0	1.D FE	705,000	705,000	568,505	705,000					3.481	3.481	MN	3,136	24,541	10/29/2024	05/15/2042	717,271
41978C-AR-6	HAWAII ST APRTS SYS REV HI HISAPT 3.89 0		1.E FE	3,700,000	3,700,000	3,430,862	3,700,000					3.894	3.894	JJ	72,039	144,078	07/13/2017	07/01/2037	814,438
41978C-BJ-3	HAWAII ST APRTS SYS REV HI HISAPT 2.97 0	0	1.E FE	7,840,000	7,840,000	6,421,195	7,840,000					2.970	2.970	JJ	116,424	232,848	08/15/2019	07/01/2039	1,687,039
41978C-BK-0	HAWAII ST APRTS SYS REV HI HISAPT 3.14 0	0	1.E FE	9,250,000	9,250,000	6,681,645	9,250,000					3.140	3.140	JJ	145,225	290,450	08/19/2019	07/01/2047	1,307,627
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H AL HLTMED		2.A FE	6,423,360	4,800,000	4,568,736	6,195,825		(56,384)			5.500	3.328	MN	33,733	264,000	09/21/2021	11/15/2043	4,932,000
451174-AX-4	IDAHO ENERGY RESOURCES CO ID IERPWR 2.86	M	1.C FE	35,250,000	35,250,000	25,078,965	35,250,000					2.861	2.861	MS	336,168	1,008,503	06/16/2021	09/01/2046	11,917,891
45203M-N6-4	ILLINOIS ST HSG DEV AUTH REVEN		1.A FE	10,000,000	10,000,000	9,978,793	10,000,000					5.929	5.926	AO	148,225	281,628	04/04/2025	10/01/2050	1,165,636
45204F-ED-3	ILSGEN IL ILSGEN 3.51 05/15/2041		1.F FE	5,455,000	5,455,000	4,403,440	5,455,000					3.510	3.510	MN	24,466	191,471	09/18/2020	05/15/2041	1,306,844
45204F-N9-2	ILSGEN 45204FN92		1.A	2,108,163	2,105,000	2,162,635	2,107,138		(1,025)			5.000	4.900	FA	39,761	52,625	06/18/2025	02/15/2041	474,329
45204F-P7-4	ILSGEN 45204FP74		1.C FE	2,288,434	2,285,000	2,310,249	2,287,321		(1,113)			5.000	4.900	FA	43,161	57,125	06/18/2025	02/15/2041	514,889
45506E-DG-5	INDIANA ST FIN AUTH REVENUE IN INSFIN 3		1.E FE	835,000	835,000	572,610	835,000					3.313	3.312	MS	9,221	27,664	10/15/2021	03/01/2051	134,607
45506E-FH-1	INDIANA ST FIN AUTH REVENUE IN INSFIN 4		1.D FE	450,000	450,000	365,297	450,000					4.314	4.314	MS	6,471	19,413	03/30/2022	03/01/2052	459,707
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO JHHSYS 3	0	1.D FE	11,251,092	11,105,000	8,877,337	11,231,768		(4,420)			3.837	3.753	MN	54,446	426,099	05/17/2021	05/15/2046	11,318,049
478115-AF-5	JOHNS HOPKINS UNIVERSITY JHUNIV 2.813 01		1.B FE	16,500,000	16,500,000	9,737,310	16,500,000					2.813	2.813	JJ	232,073	464,145	03/09/2020	01/01/2060	4,183,018
48305Q-AB-9	KAISER FOUNDATION HOSPITALS KPERM 4.875		1.D FE	2,031,945	1,500,000	1,425,555	1,920,888		(20,344)			4.875	2.726	AO	18,281	73,125	03/03/2020	04/01/2042	1,536,563
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05	0	1.E FE	1,739,819	1,740,210	1,747,905	1,739,918		33			6.093	6.094	MN	13,548	106,031	06/30/2024	05/15/2033	137,611
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/	0	1.D FE	7,499,223	7,499,223	7,948,148	7,499,223					7.750	7.751	MN	74,263	581,190	02/03/2009	05/15/2033	1,015,522
487312-AD-2	KEENAN FT DETRICK ENERGY KEENAN 4.166 11	0	1.D YE	3,000,000	3,000,000	2,410,134	3,000,000					4.166	4.165	MN	15,970	124,980	01/01/2024	11/15/2048	155,784
49228M-CV-4	KERN CNTY CALIF WTR AGY IMPT D CA KERWTR		1.E FE	5,664,873	4,380,000	4,804,772	5,120,393		(55,146)			6.649	3.855	MN	48,538	291,226	09/08/2016	05/01/2038	389,656
50203U-AA-1	LBJ INFRASTRUCTURE GROUP CINCON 3.797 12		2.A FE	3,811,235	5,950,000	4,164,607	3,863,096		19,146			3.797	6.515	JD	628	188,901	09/25/2025	12/31/2057	459,530

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
503433-AS-3	LA HABRA CA PENSN OBLIG CA LHBGEN 3.4 08		1.B FE	3,480,000	3,480,000	2,856,210	3,480,000					3.397	3.396	FA	49,257	118,216	01/13/2022	08/01/2041	929,899
52976T-BH-9	LEXINGTON VA INDL DEV AUTH VA LEXDEV 3.3	0	1.C FE	8,250,000	8,250,000	6,748,500	8,250,000					3.384	3.384	JJ	139,590	279,180	12/05/2019	01/01/2043	1,057,876
54445C-AC-7	LOS ANGELES CA DEPARTMENT OF A CA LAATRN	0	1.E FE	1,000,000	1,000,000	962,190	1,000,000					3.358	3.358	MN	4,291	33,580	03/03/2022	05/15/2031	1,016,790
54445C-AK-9	LOS ANGELES CA DEPARTMENT OF A 54445CAK9	0	1.E FE	3,561,572	4,220,000	3,649,034	3,620,112		19,774			4.242	5.513	MN	22,874	179,012	11/15/2022	05/15/2048	478,093
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O CA LOSUTL	0	1.D FE	5,496,754	3,540,000	3,805,925	5,012,756		(58,806)			6.574	3.439	JJ	116,360	232,720	07/07/2016	07/01/2045	917,136
54627R-AT-7	LA UTILITIES RESTOR CORP 2022A 54627RAT7		1.A FE	3,700,000	3,700,000	3,813,706	3,700,000					5.198	5.198	JD	16,027	192,326	03/22/2023	12/01/2039	3,796,163
54639T-DV-1	LOUISIANA PUB FACS AUTH LASFAC	0	1.F FE	8,264,480	8,000,000	8,273,952	8,258,457		(6,023)			5.250	4.822	JJ	106,167		09/17/2025	07/01/2065	8,210,000
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R LA LASGEN	0	1.C FE	30,750,000	30,750,000	25,897,035	30,750,000					3.052	3.052	MN	156,415	938,490	01/13/2022	05/01/2038	15,012,231
54651T-BN-4	LOUISIANA STATE TRANSPORTATION LA LASTRN		1.E FE	715,000	715,000	551,074	715,000					3.080	3.079	FA	8,319	22,022	01/07/2021	08/15/2043	101,999
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY KY LOUUTL	0	1.D FE	2,520,760	2,000,000	2,149,700	2,364,882		(18,991)			5.980	4.228	MN	15,282	119,600	03/10/2016	05/15/2040	1,061,083
54660D-AS-8	LOUISVILLE & JEFFERSON CNTY KY KY LOUMED		2.B FE	1,942,020	2,000,000	1,819,900	1,949,857		2,320			4.764	5.009	MN	12,175	95,280	04/14/2022	05/15/2042	448,552
56453R-BL-7	MANTECA CALIF REDEV AGY CA MANDEV 3.21 1	0	1.C FE	6,009,976	6,225,000	4,956,289	6,058,130		9,010			3.207	3.449	AO	49,909	199,636	11/23/2021	10/01/2042	884,648
574218-4K-6	MARYLAND ST HLTH & HGR EDUCTNL MD MDSMED	0	1.F FE	3,500,000	3,500,000	2,860,550	3,500,000					4.165	4.165	JJ	72,888	145,775	12/13/2017	07/01/2048	774,126
57429L-AM-8	MARYLAND ST TRANSN AUTH MD MDSTRN 6.65 0		1.G FE	1,145,293	945,000	1,014,259	1,012,635		(9,272)			6.650	4.509	JJ	31,421	62,843	01/22/2015	07/01/2032	128,244
575579-ZT-7	MASSACHUSETTS PORT AUTHORITY MA MASTRN 0		1.B FE	871,621	1,365,000	1,068,085	1,118,761		29,284				2.670	N/A			07/20/2016	07/01/2033	1,365,000
57563R-RE-1	MASSACHUSETTS EDUCATIONAL FINA MA MASEDU		1.C FE	2,570,000	2,570,000	2,365,277	2,570,000					3.605	3.604	JJ	46,324	92,649	10/23/2020	07/01/2036	693,413
57563R-SU-4	MASSACHUSETTS EDUCATIONAL FINA 57563RSU4		1.C FE	335,000	335,000	325,394	335,000					4.949	4.948	JJ	8,290	16,640	06/03/2022	07/01/2038	48,826
57584Y-D3-0	MA DEV FIN AGY WELLFORCE MA MASDEV 3.52		2.C FE	2,350,000	2,350,000	1,640,004	2,350,000					3.520	3.518	AO	20,907	82,663	07/09/2020	10/01/2046	2,281,469
575896-WR-2	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.C FE	2,650,000	2,650,000	2,019,864	2,650,000					2.719	2.719	JJ	36,027	72,054	02/04/2021	07/01/2042	478,186
575896-WS-0	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.C FE	950,000	950,000	627,449	950,000					2.869	2.869	JJ	13,628	27,256	02/04/2021	07/01/2051	119,786
575898-CS-8	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.E FE	3,365,000	3,365,000	3,561,381	3,365,000					6.202	6.202	JJ	104,349	208,697	06/09/2011	07/01/2031	453,575
575898-CT-6	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.E FE	3,100,000	3,100,000	3,431,886	3,100,000					6.352	6.352	JJ	98,456	196,912	06/09/2011	07/01/2037	452,893
575898-DU-2	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.E FE	3,000,000	3,000,000	2,367,060	3,000,000					3.660	3.660	JJ	54,900	109,800	09/19/2019	07/01/2049	210,683
576051-ZT-6	MASS WATER RESOURCES AUT MA MASWTR 2.82	M	1.B FE	86,684,959	87,250,000	69,883,760	86,799,449		30,597			2.823	2.874	FA	1,026,278	2,463,068	01/26/2022	08/01/2041	3,703,246
576051-ZU-3	MASS WATER RESOURCES AUT MA MASWTR 2.97		1.B FE	4,962,900	4,975,000	3,674,784	4,964,521		443			2.973	2.988	FA	61,628	147,907	01/04/2022	08/01/2044	1,734,519
584556-GW-8	MEDICAL CENTER BUILDING CORP M MS MDCEDU		1.C FE	32,200,000	32,200,000	25,233,627	32,200,000					2.917	2.917	JD	78,273	939,274	10/01/2020	06/01/2041	5,872,016
586054-AD-0	MEMORIAL SLOAN KETTERING CANCE MSKCC 2.9		1.D FE	9,400,000	9,400,000	6,168,092	9,400,000					2.955	2.955	JJ	138,885	277,770	06/09/2020	01/01/2050	9,538,885
59164G-EZ-1	METRO WASTEWTR RECLAMATION DIS CO METPOL	M	1.B FE	10,000,000	10,000,000	8,736,600	10,000,000					3.013	3.013	AO	75,325	301,300	11/15/2019	04/01/2036	10,150,650

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59164G-FA-5	METRO WASTEWTR RECLAMATION DIS CO METPOL	M	1.B FE	19,005,500	19,000,000	15,565,750	19,004,044		(250)			3.158	3.156	AO	150,005	600,020	01/07/2020	04/01/2041	4,189,874
591745-8C-1	METROPOLITAN ATLANTA RAPID TRA GA METTRN	0	1.A FE	70,848,551	70,850,000	52,159,770	70,848,761		55			2.981	2.981	JJ	1,056,019	2,112,039	01/03/2022	07/01/2045	1,401,335
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSONC TN METHGR		1.F FE	2,953,000	2,953,000	1,973,224	2,953,000					3.235	3.235	JJ	47,765	95,530	10/29/2021	07/01/2052	828,755
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON TN METUTL	0	1.C FE	4,715,000	4,715,000	3,582,787	4,715,000					2.942	2.941	JJ	69,358	138,715	10/07/2021	07/01/2043	1,014,058
592481-LU-7	METROPOLITAN ST LOUIS MO SWR D MO METUTL	M	1.B FE	7,000,000	7,000,000	6,065,080	7,000,000					3.159	3.159	MN	36,855	221,130	11/20/2019	05/01/2038	2,445,294
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSION FL MIAFAC	0	1.E FE	4,429,536	20,305,000	8,006,668	7,995,934		408,475				5.313	N/A			09/23/2014	10/01/2045	4,465,827
59333H-CA-2	MIAMI-DADE CNTY FLA PROFESSION FL MIAFAC	0	1.E FE	6,894,000	30,000,000	12,649,200	12,455,428		637,200				5.321	N/A			09/23/2014	10/01/2044	6,899,835
59333M-XE-0	MIAMI-DADE CNTY FLA SCH BRD FL MIAEDU 0		1.E FE	36,836,500	50,000,000	50,488,000	49,146,568		877,532				1.810	N/A			11/30/2009	12/15/2026	50,000,000
59333N-NF-6	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	1,164,300	10,000,000	6,837,800	4,276,397		324,918				8.060	N/A			07/02/2009	10/01/2036	10,000,000
59333N-NH-2	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	2,949,000	30,000,000	18,488,700	10,900,216		832,060				8.100	N/A			07/02/2009	10/01/2038	30,000,000
59333N-NK-5	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	4,143,500	50,000,000	27,572,000	15,412,140		1,181,920				8.140	N/A			07/02/2009	10/01/2040	50,000,000
59333N-NM-1	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	2,187,570	7,000,000	3,427,200	3,370,624		143,900				4.411	N/A			01/28/2016	10/01/2042	7,000,000
59333N-NP-4	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	5,232,180	23,250,000	10,139,325	9,144,765		443,965				5.039	N/A			10/08/2014	10/01/2044	23,250,000
59333N-NQ-2	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	2,608,185	10,500,000	4,341,015	4,226,627		189,836				4.650	N/A			01/20/2016	10/01/2045	10,500,000
59333P-2R-8	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	0	1.E FE	3,802,063	3,750,000	3,373,350	3,762,796		(7,010)			3.732	3.529	AO	34,988	139,950	12/09/2019	10/01/2037	3,819,975
59333P-6M-5	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN		1.E FE	475,000	475,000	384,078	475,000					3.270	3.269	AO	3,883	15,533	12/03/2020	10/01/2041	86,987
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN		1.E FE	5,775,000	5,775,000	5,324,030	5,775,000					3.706	3.706	AO	53,505	214,022	08/04/2016	10/01/2035	5,882,011
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	0	1.E FE	3,000,000	3,000,000	2,550,750	3,000,000					3.856	3.856	AO	28,920	115,680	08/04/2016	10/01/2041	2,406,245
59334N-FU-1	MIAMI-DADE CNTY FLA FL MIAMED 3.13 08/01		1.F FE	825,000	825,000	652,262	825,000					3.131	3.131	FA	10,763	25,831	10/27/2021	11/01/2046	104,286
59334P-DA-2	MIAMI-DADE CNTY FLA AVIATION R FL MIATRN	C	1.C FE	1,282,000	1,000,000	1,040,680	1,189,550		(11,504)			5.624	3.733	JJ	28,120	56,240	08/24/2016	07/01/2040	486,661
59335K-CX-3	MIAMI-DADE CNTY FLA FL MDCTRN 2.56 10/01	C	1.F FE	13,295,000	13,295,000	11,042,428	13,295,000					2.562	2.562	AO	85,154	340,618	08/19/2021	10/01/2035	13,465,309
59335K-CY-1	MIAMI-DADE CNTY FLA FL MDCTRN 2.66 10/01		1.F FE	7,000,000	7,000,000	5,729,990	7,000,000					2.662	2.662	AO	46,585	186,340	08/19/2021	10/01/2036	7,093,170
59335K-CZ-8	MIAMI-DADE CNTY FLA FL MDCTRN 2.71 10/01	0	1.F FE	6,000,000	6,000,000	4,815,180	6,000,000					2.712	2.712	AO	40,680	162,720	08/19/2021	10/01/2037	6,081,360
59335K-DA-2	MIAMI-DADE CNTY FLA FL MDCTRN 2.76 10/01		1.F FE	6,000,000	6,000,000	4,720,380	6,000,000					2.762	2.762	AO	41,430	165,720	08/19/2021	10/01/2038	6,082,860
59335K-DB-0	MIAMI-DADE CNTY FLA FL MDCTRN 2.84 10/01		1.F FE	1,250,000	1,250,000	968,050	1,250,000					2.842	2.842	AO	8,881	35,525	08/19/2021	10/01/2039	1,267,763
59335K-FQ-5	MIAMI-DADE CNTY FLA 59335KFQ5		1.G FE	1,650,000	1,650,000	1,766,065	1,650,000					6.053	6.053	MN	16,646	99,875	12/01/2023	11/01/2037	1,699,937
59447T-J2-0	MICHIGAN FINANCE AUTHORITY MI MISFIN 0 0		2.B FE	3,808,800	16,000,000	4,193,459	5,125,335		291,721				5.947	N/A			01/08/2021	06/01/2045	16,000,000
594698-SJ-2	MICHIGAN ST STRATEGIC FUND MI MISGEN 3.2		1.C FE	2,869,400	2,835,000	2,174,247	2,856,362		(3,411)			3.225	3.078	MS	30,476	91,429	01/03/2022	09/01/2047	225,492
60416T-RR-1	MINNESOTA ST HSG FIN AGY MINNESOTA ST HS		1.B FE	623,995	625,000	598,977	624,186		63			4.565	4.581	JJ	14,266	28,421	04/18/2022	07/01/2037	78,114

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
60416T-RS-9	MINNESOTA ST HSG FIN AGY MINNESOTA ST HS		1.B FE	75,000	75,000	69,406	75,000					4.707	4.705	JJ	1,765	3,420	04/14/2022	07/01/2041	793
60416U-GL-3	MINNESOTA ST HSG FIN AGY		1.B FE	3,057,481	3,015,000	3,018,677	3,052,761		(4,060)			5.947	5.729	FA	74,709	186,773	10/08/2024	08/01/2054	3,104,651
61204K-PP-0	MONTANA ST FAC FIN AUTH REVENU MT MTSFIN		1.F FE	4,950,400	5,000,000	3,200,150	4,955,405		1,363			2.996	3.051	FA	56,591	149,800	01/05/2022	08/15/2051	1,005,973
61212L-TM-1	MONTANA ST BRD REGENTS MT MTSEDU 2.8 11/		1.D FE	4,211,920	4,250,000	3,070,285	4,218,076		1,551			2.797	2.856	MN	15,189	118,873	09/28/2021	11/15/2043	909,803
62750P-AA-4	MUSEUM OF FINE ARTS HOUSTON MFAHOU 2.853	0	1.B FE	14,250,000	14,250,000	8,846,685	14,250,000					2.853	2.853	FA	169,397	406,553	09/28/2021	08/01/2051	14,453,276
62952E-AE-7	NYU LANGONE HOSPITALS NYUHOS 4.368 07/01	0	1.E FE	1,622,720	1,600,000	1,391,904	1,618,016		(632)			4.368	4.279	JJ	34,944	69,888	05/23/2017	07/01/2047	316,773
62954R-AA-4	NYU LANGONE HOSPITALS NYUHOS 3.38 07/01/		1.E FE	13,000,000	13,000,000	8,892,390	13,000,000					3.380	3.380	JJ	219,700	439,400	01/28/2020	07/01/2055	13,219,700
63607V-AB-2	NEW HAMPSHIRE BUSINESS FINANCE NH NFAGEN		2.B FE	4,695,000	4,695,000	3,168,983	4,695,000					3.278	3.291	JAJO	38,476	153,619	11/19/2020	10/01/2037	3,522,056
63609W-AR-3	NEW HAMPSHIRE ST BUSINESS FIN NH NHSMED	0	1.C FE	7,200,000	7,200,000	4,878,518	7,200,000					3.272	3.272	MN	39,264	235,584	10/07/2021	05/01/2051	1,128,515
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA NHPFAC	0	1.D FE	12,224,348	11,750,000	12,759,701	12,211,942		(12,405)			5.500	4.981	FA	210,031		08/14/2025	08/15/2049	12,073,125
64577B-4K-7	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	CF	1.E FE	2,538,158	2,250,000	2,298,375	2,299,341		(33,451)			5.000	3.401	JD	9,375	112,500	12/21/2017	06/01/2037	2,306,250
64577B-4L-5	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	CF	1.E FE	1,403,663	1,250,000	1,265,400	1,276,369		(17,865)			5.000	3.461	JD	5,208	62,500	12/21/2017	06/01/2042	1,281,250
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH 64578EMS3		1.F FE	360,000	360,000	374,773	360,000					5.398	5.398	MS	6,478	19,433	01/20/2023	03/01/2033	369,716
646066-7K-0	NEW JERSEY NJ NJSEDU 3.51 07/01/2042	0	1.F FE	7,000,000	7,000,000	5,814,900	7,000,000					3.513	3.513	JJ	122,955	245,910	06/19/2020	07/01/2042	1,345,224
646136-XR-7	NEW JERSEY ST TURNPIKE AUTHORI NJ NJSTRN		1.F FE	3,676,689	2,965,000	3,342,889	3,552,588		(26,585)			6.561	4.701	JD	8,646	194,534	11/10/2020	12/15/2040	3,062,267
646139-X8-3	NEW JERSEY TRANSPORTATION TRUS NJ NJSTRN	0	1.E FE	10,159,161	9,363,000	10,939,729	9,942,424		(37,572)			7.102	6.301	JJ	332,480	664,960	10/04/2019	01/01/2041	3,562,869
646140-EA-7	NEW JERSEY TURNPIKE AUTHORITY NJ NJSTRN		1.E FE	5,141,676	5,175,000	4,016,162	5,147,884		1,617			2.782	2.828	JJ	71,984	143,969	12/28/2021	01/01/2040	2,555,695
64989K-LD-6	NEW YORK ST PWR AUTH NY NYSPWR 4 11/15/2	0	1.C FE	5,429,500	5,000,000	4,736,050	5,354,361		(14,371)			4.000	3.459	MN	25,556	200,000	04/30/2020	11/15/2045	1,171,715
64989K-LP-9	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1	0	1.A	62,319,561	49,025,000	53,135,256	61,068,151		(812,504)			5.905	3.376	MN	369,907	2,894,926	06/11/2024	11/15/2037	50,472,463
649902-2F-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	5,965,086	4,720,000	4,757,666	5,497,621		(55,082)			5.389	3.597	MS	74,895	254,361	02/09/2016	03/15/2040	766,080
649902-T3-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	5,358,340	4,075,000	4,170,314	4,826,896		(63,789)			5.600	3.372	MS	67,192	228,200	05/25/2016	03/15/2040	439,336
64990C-ZW-4	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	8,000,000	8,000,000	7,187,600	8,000,000					3.998	3.998	JJ	159,920	319,840	05/17/2017	07/01/2039	2,517,584
64990F-5N-0	DORMITORY AUTHORITY OF STATE O 64990FXE9		1.B FE	722,090	855,000	658,767	737,243		4,737			3.190	4.362	FA	10,304	27,275	08/15/2022	02/15/2043	505,176
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO N Y N		1.A	2,290,000	2,290,000	2,102,884	2,290,014		(1)			3.999	3.999	MS	26,964	91,577	03/04/2024	03/15/2037	2,335,789
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO N Y N		1.B FE	310,000	310,000	287,618	310,000					3.999	3.999	MS	3,650	12,397	03/04/2024	03/15/2037	316,198
64990F-MT-8	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.B FE	4,472,675	3,500,000	3,597,475	3,938,738		(63,466)			5.628	3.349	MS	58,000	196,980	06/22/2016	03/15/2039	271,383
64990F-RB-2	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	28,750,000	28,750,000	24,211,813	28,750,000					3.110	3.110	FA	337,781	894,125	12/19/2019	02/15/2039	6,202,591
64990F-Z3-1	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.B FE	12,400,000	12,400,000	11,662,944	12,400,000					3.709	3.709	MS	135,420	459,916	03/16/2022	03/15/2034	12,629,958
64990F-Z4-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.B FE	13,500,000	13,500,000	12,665,835	13,500,000					3.849	3.849	MS	152,998	519,615	03/16/2022	03/15/2035	13,759,808

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64990G-A6-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.D FE	70,000,000	70,000,000	53,496,100	70,000,000					2.694	2.694	JJ	942,900	1,885,800	02/26/2020	07/01/2040	20,893,252
64990G-A7-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	26,000,000	26,000,000	18,624,840	26,000,000					2.774	2.774	JJ	360,620	721,240	02/26/2020	07/01/2043	2,869,280
64990G-WW-8	DORMITORY AUTHORITY OF STATE O NY NYSHGR	CF	1.E FE	21,717,910	21,710,000	17,607,461	21,715,609		(406)			3.142	3.139	JJ	341,064	682,128	11/22/2019	07/01/2043	384,854
650035-6A-1	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	0	1.B FE	1,975,130	2,000,000	1,932,560	1,988,768		1,933			3.420	3.539	MS	20,140	68,400	01/09/2018	03/15/2031	2,034,200
650035-6B-9	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	0	1.B FE	985,550	1,000,000	956,430	992,760		1,024			3.470	3.601	MS	10,217	34,700	01/10/2018	03/15/2032	1,017,350
650035-VB-1	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.8	0	1.B FE	4,891,080	4,000,000	4,134,960	4,384,805		(59,029)			5.838	3.939	MS	68,759	233,520	10/20/2015	03/15/2040	238,253
65820Y-VF-0	NORTH CAROLINA ST MED CARE COM NCSMED	0	2.B FE	2,094,981	2,100,000	2,092,532	2,094,981					5.125	5.141	AO	8,371		11/14/2025	10/01/2056	2,153,813
660043-FN-5	N HUDSON NJ SEWERAGE AUTH GROS N Y N		1.C FE	105,000	105,000	103,085	105,000					3.378	3.378	JD	296	3,547	01/09/2024	06/01/2034	106,773
660043-FU-9	N HUDSON NJ SEWERAGE AUTH GROS N Y N		1.E FE	895,000	895,000	820,939	895,000					3.378	3.378	JD	2,519	30,233	01/09/2024	06/01/2034	910,117
66285W-B3-9	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN		1.D FE	3,000,000	3,000,000	2,138,760	3,000,000					3.334	3.333	JJ	50,010	100,020	10/02/2020	01/01/2052	305,001
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	0	1.D FE	28,993,697	29,025,000	22,164,941	28,999,045		1,246			3.011	3.018	JJ	436,971	873,943	05/11/2021	01/01/2043	9,840,873
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL	0	1.B FE	1,000,000	1,000,000	844,160	1,000,000					3.100	3.100	MN	3,961	31,000	01/23/2020	11/15/2039	215,786
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL	0	1.B FE	7,526,800	7,500,000	5,802,000	7,522,095		(849)			3.200	3.179	MN	30,667	240,000	02/05/2020	11/15/2044	7,620,000
663903-KJ-0	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL		1.B FE	24,185,000	24,185,000	16,658,870	24,185,000					2.769	2.769	MN	85,571	669,683	07/16/2021	11/15/2046	12,117,320
664754-5M-6	NORTHERN ARIZ UNIV AZ NAUHGR 3.36 06/01/	0	1.E FE	2,000,000	2,000,000	1,708,660	2,000,000					3.362	3.362	JD	5,603	67,240	12/19/2019	06/01/2039	878,385
664754-6W-3	NORTHERN ARIZ UNIV AZ NAUHGR 3.09 08/01/	0	1.E FE	4,134,858	4,505,000	3,729,735	4,225,616		18,117			3.087	3.732	FA	57,946	139,069	11/14/2022	08/01/2039	530,410
664754-6X-1	NORTHERN ARIZ UNIV AZ NAUHGR 3.21 08/01/	0	1.E FE	2,379,605	2,615,000	1,997,468	2,422,837		8,182			3.207	3.808	FA	34,943	83,863	03/17/2020	08/01/2043	1,327,657
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO		1.G	10,390,433	10,097,353	9,906,503	10,198,859		(21,390)			4.200	3.903	MN	70,681	424,089	08/15/2016	05/01/2030	586,628
668068-AT-6	NORTHWESTERN CONS SCH BLDG COR IN NWREDU	0	1.B FE	2,000,000	2,000,000	2,036,340	2,000,000					5.610	5.610	JJ	51,737	112,200	05/27/2010	01/15/2027	2,056,100
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA NWMEDI 2	0	1.C FE	73,036,503	73,340,000	44,757,935	73,068,997		7,866			2.633	2.654	JJ	890,425	1,931,042	08/25/2021	07/15/2051	19,306,849
668444-AA-0	NORTHWESTERN UNIVERSITY NWUNI 4.198 12/0		1.B FE	7,152,540	6,000,000	5,167,260	6,934,346		(38,118)			4.198	3.070	JD	20,990	251,880	10/22/2019	12/01/2047	803,723
668444-AP-7	NORTHWESTERN UNIVERSITY NWUNI 3.812 12/0	0	1.B FE	13,000,000	13,000,000	9,923,290	13,000,000					3.812	3.812	JD	41,297	495,560	10/04/2017	12/01/2050	3,311,945
67232T-BQ-7	OAKLAND CA REDEVELOPMENT SUCCE CA OAKDEV	0	1.D FE	973,940	1,000,000	889,686	981,654		1,183			4.000	4.198	MS	13,333	40,000	05/10/2018	09/01/2039	239,215
677561-LN-0	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED	M	1.C FE	6,000,000	6,000,000	5,018,220	6,000,000					3.276	3.276	JJ	98,280	196,560	10/30/2019	01/01/2042	554,272
67760H-NH-0	OHIO TURNPIKE COMMISSION OH OHSTRN 3.2 0	0	1.C FE	17,126,060	17,000,000	12,246,120	17,056,092		(12,773)			3.196	3.109	FA	205,254	543,320	03/06/2020	02/15/2048	17,271,660
67777J-AK-4	OHIOHEALTH CORP OHCMED 3.042 11/15/50 20	M	1.B FE	11,900,000	11,900,000	8,063,857	11,900,000					3.042	3.042	MN	46,255	361,998	05/21/2020	11/15/2050	9,461,605
67777J-AM-0	OHIOHEALTH CORP OHCMED 2.834 11/15/41	M	1.B FE	10,685,797	12,360,000	9,120,246	10,889,745		62,095			2.834	3.806	MN	44,758	350,282	09/13/2022	11/15/2041	12,535,141
67865E-AS-1	OKLAHOMA CITY OK WTR UTILITIES 67865EAS1		1.A FE	3,824,738	3,750,000	3,481,425	3,799,468		(7,772)			4.740	4.467	JJ	88,875	177,750	07/28/2022	07/01/2046	503,501

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
678908-4D-3	OKLAHOMA ST DEV FIN AUTH 6789084D3	0	1.A FE	19,956,960	20,000,000	18,865,000	19,960,997		1,194			4.380	4.395	MN	146,000	876,000	08/29/2022	11/01/2045	20,438,000
678908-4G-6	OKLAHOMA ST DEV FIN AUTH 6789084G6	0	1.A FE	22,250,000	22,250,000	21,453,005	22,250,000					4.623	4.623	JD	85,718	1,028,618	08/31/2022	06/01/2044	22,764,309
679191-GY-6	OKLAHOMA ST UNIV AGRIC & MECH OK OKSHGR		1.D FE	750,000	750,000	681,323	750,000					4.020	4.020	FA	12,563	30,150	04/10/2019	08/01/2039	98,012
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH FL ORAMFH 3	CF	1.A	9,481,296	9,481,296	9,679,550	9,481,296					3.900	3.894	MON	31,841	374,906	12/10/2018	01/01/2035	68,194
68607D-UG-8	OREGON ST DEPT TRANSN OR ORSTRN 3.17 11/		1.B FE	8,992,620	9,000,000	7,746,750	8,994,658		373			3.168	3.174	MN	36,432	285,120	11/07/2019	11/15/2038	2,398,056
686514-AM-2	ORLANDO HEALTH INC ORHLTH 2.891 10/01/35		1.E FE	2,200,000	2,200,000	1,906,784	2,200,000					2.891	2.891	AO	15,901	63,602	09/30/2020	10/01/2035	474,651
686514-AN-0	ORLANDO HEALTH INC ORHLTH 3.477 10/01/42		1.E FE	2,917,000	2,917,000	2,335,438	2,917,000					3.477	3.477	AO	25,356	101,424	09/30/2020	10/01/2042	1,099,452
691879-EY-2	OXNARD CALIF FING AUTH WTR REV CA OXNWTR	0	1.E FE	13,000,000	13,000,000	14,285,830	13,000,000					7.000	7.001	JD	75,833	910,000	01/29/2010	06/01/2040	3,590,986
696624-BG-9	PALM DESERT REDEVELOPMENT AGEN CA PDTDEV		1.C FE	4,117,105	4,180,000	3,946,505	4,132,539		4,085			4.250	4.401	AO	44,413	177,650	01/01/2024	10/01/2037	91,513
70870E-DD-8	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0		1.G FE	263,637	1,650,000	749,711	563,561		34,510				6.420	N/A			12/18/2013	01/01/2043	1,650,000
70870E-DE-6	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	422,637	1,690,000	722,729	534,277		33,111				6.501	N/A			05/02/2022	01/01/2044	1,690,000
70870E-DF-3	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	670,396	3,340,000	1,343,114	972,591		61,148				6.600	N/A			05/02/2022	01/01/2045	3,340,000
70870E-DG-1	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	613,041	3,340,000	1,276,014	893,848		57,014				6.701	N/A			05/02/2022	01/01/2046	3,340,000
70870E-DQ-9	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	659,859	10,010,000	2,460,858	1,509,014		100,336				7.000	N/A			12/18/2013	07/01/2053	10,010,000
709224-V7-1	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN		1.D FE	5,696,240	5,500,000	4,458,630	5,603,168		(24,432)			3.579	3.067	JD	16,404	196,845	01/03/2022	12/01/2043	5,598,423
709224-ZC-6	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN		1.D FE	18,117,765	15,650,000	15,998,682	16,179,443		(263,918)			5.000	3.166	JD	65,208	782,500	10/20/2017	12/01/2042	16,041,250
709224-ZD-4	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN		1.D FE	4,578,040	4,000,000	4,054,320	4,124,441		(61,901)			5.000	3.311	JD	16,667	200,000	09/27/2017	12/01/2047	4,100,000
709235-Q3-2	PENNSYLVANIA STATE UNIVERSITY PA PSUHGR		1.C FE	2,131,060	2,000,000	1,378,940	2,108,828		(4,051)			2.888	2.543	MS	19,253	57,760	03/05/2020	09/01/2050	230,126
709235-T7-0	PENNSYLVANIA STATE UNIVERSITY 709235T70		1.C FE	827,520	1,000,000	776,310	852,963		7,456			2.790	4.172	MS	9,300	27,900	05/26/2022	09/01/2043	139,348
717868-GY-3	PHILADELPHIA PA REDEV AUTH PA PHIDEV 3.1		1.E FE	2,315,000	2,315,000	1,858,181	2,315,000					3.172	3.171	MS	24,477	73,432	10/14/2021	09/01/2041	500,033
71883R-SG-9	CITY OF PHOENIX CIVIC IMPROVEM AZ PHOWTR	C	1.C FE	1,425,000	1,425,000	1,045,295	1,425,000					2.974	2.974	JJ	21,190	42,380	05/19/2021	07/01/2044	1,446,190
720653-QG-2	PIERCE CNTY WASH SWR REV WA PIEUTL 2.87		1.C FE	3,150,000	3,150,000	2,427,522	3,150,000					2.870	2.870	FA	37,669	90,405	10/09/2020	08/01/2042	3,195,203
73209M-AP-2	POMONA CALIF REDEV AGY CA POMDEV 4.23 02		1.C FE	1,500,000	1,500,000	1,491,780	1,500,000					4.230	4.230	FA	26,438	63,450	09/27/2018	02/01/2032	1,531,725
73209M-AR-8	POMONA CALIF REDEV AGY CA POMDEV 4.51 02		1.C FE	700,000	700,000	657,384	700,000					4.506	4.506	FA	13,143	31,542	09/27/2018	02/01/2041	52,346
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND NY PORTRN	M	1.D FE	8,893,873	7,145,000	7,612,569	8,305,269		(71,077)			5.647	3.976	MN	67,246	403,478	04/15/2016	11/01/2040	1,398,214
73358W-RQ-9	PORT AUTHORITY OF NEW YORK AND NY PORTRN	M	1.D FE	4,683,444	4,150,000	4,043,968	4,150,000					5.310	5.310	FA	91,819	220,365	07/06/2016	08/01/2046	4,260,183
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE NY PORTRN		1.D FE	1,565,000	1,565,000	1,006,202	1,565,000					3.175	3.174	JJ	22,912	49,689	01/22/2021	07/15/2060	416,241
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE NY PORTRN	0	1.D FE	65,595,483	65,715,000	47,479,548	65,609,657		3,778			3.139	3.149	FA	779,278	2,062,794	01/04/2022	02/15/2051	8,258,719
735000-TT-8	PORT OF OAKLAND CA PTOTRN 2.2 05/01/2031	0	1.E FE	3,437,281	3,437,281	3,114,073	3,437,281					2.199	2.199	MN	12,598	75,586	11/20/2020	05/01/2031	3,475,073

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
735389-V8-8	PORT OF SEATTLE 735389V88	0	1.D FE	2,204,620	2,000,000	2,088,780	2,143,391		(18,868)			5.000	3.760	FA	41,667	100,000	08/03/2022	08/01/2042	2,050,000
735389-V9-6	PORT OF SEATTLE 735389V96	0	1.D FE	2,183,740	2,000,000	2,036,780	2,128,858		(16,908)			5.000	3.879	FA	41,667	100,000	08/03/2022	08/01/2047	446,831
735389-W3-8	PORT OF SEATTLE 735389W38	0	1.D FE	1,142,680	1,000,000	1,048,740	1,099,939		(13,160)			5.500	3.769	FA	22,917	55,000	08/03/2022	08/01/2047	225,927
735389-ZC-5	PORT OF SEATTLE WA PTSGEN 3.47 05/01/203	0	1.D FE	1,580,000	1,580,000	1,541,369	1,580,000					3.471	3.471	MN	9,140	54,842	07/26/2017	05/01/2031	1,607,421
735389-ZE-1	PORT OF SEATTLE WA PTSGEN 3.75 05/01/203	0	1.D FE	6,100,000	6,100,000	5,757,668	6,100,000					3.755	3.755	MN	38,176	229,055	07/26/2017	05/01/2036	1,667,562
736746-YY-8	OR PORTLAND REDEV 2022A GRC OR PORTLAND		1.E FE	2,785,000	2,785,000	2,717,102	2,785,000					5.152	5.152	JD	6,377	143,483	05/25/2022	06/15/2042	472,254
74382D-AA-0	PROVIDENCE ST JOSEPH HEALTH OB PSJHOG 2	0	1.F FE	833,601	1,000,000	940,390	903,240		22,701			2.532	5.419	AO	6,330	25,320	09/28/2022	10/01/2029	1,012,660
74382D-AB-8	PROVIDENCE ST JOSEPH HEALTH OB PSJHOG 2	0	1.F FE	64,525,036	65,450,000	38,672,638	64,609,384		21,530			2.700	2.769	AO	441,788	1,767,150	01/06/2022	10/01/2051	66,333,575
74442C-CE-2	PUBMED WI PUBMED 3.34 06/01/2050		1.F FE	7,200,000	7,200,000	5,012,424	7,200,000					3.340	3.340	JD	20,040	240,480	09/24/2020	06/01/2050	1,431,638
751100-MQ-8	RALEIGH NC COMB ENTERPRISE SYS NC RALGEN	0	1.A FE	1,000,000	1,000,000	799,260	1,000,000					3.241	3.241	MS	10,803	32,410	11/07/2019	03/01/2043	1,016,205
76220#-AA-8	LIFESPAN OBLIGATED GROUP LIFESPAN OBLIGA	0	2.A	17,000,000	17,000,000	14,952,469	17,000,000					2.990	2.990	MN	64,949	508,300	05/14/2021	05/27/2031	17,016,943
76221U-GP-5	RHODE ISLAND INFRASTRUCTURE BA RI RISWTR	0	1.A FE	1,375,000	1,375,000	1,085,219	1,375,000					3.239	3.239	AO	11,134	44,536	12/05/2019	10/01/2044	174,101
762244-NJ-6	RHODE ISLAND HLTH & EDUCTNL BL	0	1.E FE	3,644,306	3,650,000	3,744,272	3,644,641		335			5.250	5.260	MN	24,485	95,813	08/22/2025	05/15/2054	3,745,813
76904R-BW-6	RIVERSIDE CALIF REDEV AGY CA RIVDEV 4 09	0	1.C FE	13,185,500	14,000,000	13,046,740	13,325,531		40,373			4.000	4.518	MS	186,667	560,000	11/15/2022	09/01/2037	14,280,000
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU CA RVRFAC		1.D FE	1,590,000	1,590,000	1,268,168	1,590,000					3.185	3.183	MN	8,440	50,642	09/29/2021	11/01/2041	344,896
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU CA RVRFAC		1.D FE	205,000	205,000	151,852	205,000					3.265	3.265	MN	1,116	6,693	09/29/2021	11/01/2045	208,347
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY NJ RUTHGR		1.E FE	1,667,951	1,380,000	1,406,620	1,431,242		(19,915)			5.545	3.052	MN	12,754	76,521	09/08/2016	05/01/2029	94,509
78587Q-AA-7	SACRAMENTO CALIF HSG AUTH CA SACMFH 2.7	CF	1.A	3,208,734	3,208,734	2,000,132	3,208,734					2.700	2.702	MON	7,460	82,850	01/21/2022	08/01/2054	12,507
79165B-AB-6	FEDERAL NATIONAL MORTGAGE ASSO MO STLMFH	0	1.B FE	10,999,498	10,999,498	8,843,596	10,999,498					2.220	2.211	MON	21,027	247,580	11/16/2021	12/01/2038	68,924
79307T-DA-5	SAINT PAUL MN SALES TAX REVENU MN STPGEN		1.D FE	1,215,000	1,215,000	1,155,149	1,215,000					3.837	3.837	MN	7,770	46,620	03/08/2019	11/01/2034	1,238,310
79560T-EF-5	SALT LAKE CITY UTAH SALES TAX UT SALGEN		1.A FE	2,000,000	2,000,000	1,733,500	2,000,000					3.102	3.102	AO	15,510	62,040	11/20/2019	04/01/2038	531,394
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS TX SANUTL	C	1.D FE	34,319,583	34,300,000	24,120,789	34,316,807		(547)			2.905	2.902	FA	415,173	996,415	09/28/2021	02/01/2048	34,798,208
79730W-BU-3	SAN DIEGO CALIF REDEV AGY CA SDGGEN 3.75		1.C FE	2,483,930	2,550,000	2,488,979	2,519,691		4,681			3.750	3.986	MS	31,875	95,625	01/20/2017	09/01/2031	2,597,813
79730W-BV-1	SAN DIEGO CALIF REDEV AGY CA SDGGEN 3.75		1.C FE	2,122,916	2,195,000	2,118,680	2,158,575		4,675			3.750	4.036	MS	27,438	82,313	01/20/2017	09/01/2032	2,236,156
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1	0	1.A FE	3,139,448	3,255,000	3,300,603	3,246,349		4,523			6.029	6.398	FA	74,137	196,244	02/04/2009	08/15/2026	909,854
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU CA SDGAPT		1.E FE	10,066,300	10,000,000	7,461,700	10,040,747		(6,712)			3.103	3.022	JJ	155,150	310,300	01/04/2022	07/01/2043	2,740,365
797400-LN-6	CALIFORNIA CA SDGTRN 3.2 04/01/2039	M	1.A FE	12,875,000	12,875,000	10,992,546	12,875,000					3.198	3.198	AO	102,936	411,743	12/06/2019	04/01/2039	13,080,871
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	0	1.B FE	6,352,404	8,426,323	6,889,699	6,591,779		101,518			2.550	6.542	MON	18,503	217,855	09/05/2023	07/01/2039	55,083
79766D-WC-9	SAN FRANCISCO CALIF CITY & CNT SERIES E		1.A	429,168	385,000	391,487	427,093		(1,286)			4.000	3.297	MN	2,567	15,400	05/17/2024	05/01/2050	41,039
79766D-WF-2	SAN FRANCISCO CALIF CITY & CNT SERIES E		1.E FE	1,019,971	915,000	803,809	1,015,725		(2,650)			4.000	3.336	MN	6,100	36,600	05/17/2024	05/01/2050	933,300

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNT CA SFOUTL	0	1.C FE	2,417,778	1,800,000	1,870,740	2,212,773		(25,088)			5.820	3.570	AO	26,190	104,760	07/12/2016	10/01/2040	399,047
79770G-GV-2	SAN FRANCISCO CITY & CNTY CA R CA SFRDEV		1.D FE	394,372	400,000	391,608	398,450		566			3.125	3.283	FA	5,208	12,500	11/10/2017	08/01/2028	406,250
79770G-GX-8	SAN FRANCISCO CITY & CNTY CA R CA SFRDEV		1.D FE	1,235,088	1,250,000	1,202,388	1,243,822		1,223			3.375	3.493	FA	17,578	42,188	11/10/2017	08/01/2030	1,271,094
798136-YD-3	SAN JOSE CALIF CA SJSAPT 2.81 03/01/2034	0	1.F FE	1,396,366	1,500,000	1,316,670	1,423,961		7,741			2.810	3.520	MS	14,050	42,150	05/10/2022	03/01/2034	1,521,075
798136-YE-1	SAN JOSE CALIF CA SJSAPT 2.91 03/01/2035	0	1.F FE	2,636,370	2,750,000	2,382,930	2,665,330		7,792			2.910	3.302	MS	26,675	80,025	02/09/2022	03/01/2035	2,790,013
798136-YF-8	SAN JOSE CALIF CA SJSAPT 2.96 03/01/2036	0	1.F FE	1,880,000	1,880,000	1,602,418	1,880,000					2.960	2.960	MS	18,549	55,648	03/25/2021	03/01/2036	1,907,824
798136-YG-6	SAN JOSE CALIF CA SJSAPT 3.06 03/01/2037		1.F FE	2,804,480	3,000,000	2,527,440	2,840,207		10,507			3.060	3.616	MS	30,600	91,800	05/18/2022	03/01/2037	3,045,900
798136-YH-4	SAN JOSE CALIF CA SJSAPT 3.04 03/01/2038	0	1.F FE	1,000,000	1,000,000	830,040	1,000,000					3.040	3.040	MS	10,133	30,400	03/25/2021	03/01/2038	1,015,200
798136-YJ-0	SAN JOSE CALIF CA SJSAPT 3.14 03/01/2038	0	1.F FE	1,000,000	1,000,000	830,990	1,000,000					3.140	3.140	MS	10,467	31,400	03/25/2021	03/01/2038	1,015,700
798136-YK-7	SAN JOSE CALIF CA SJSAPT 3.14 03/01/2039	0	1.F FE	1,000,000	1,000,000	820,930	1,000,000					3.140	3.140	MS	10,467	31,400	03/25/2021	03/01/2039	1,015,700
798136-YL-5	SAN JOSE CALIF CA SJSAPT 3.24 03/01/2039		1.F FE	1,000,000	1,000,000	822,000	1,000,000					3.240	3.240	MS	10,800	32,400	03/25/2021	03/01/2039	1,016,200
798136-YM-3	SAN JOSE CALIF CA SJSAPT 3.17 03/01/2040	0	1.F FE	5,541,931	6,700,000	5,399,597	5,678,718		48,809			3.170	4.632	MS	70,797	212,390	01/24/2023	03/01/2040	6,806,195
798136-YN-1	SAN JOSE CALIF CA SJSAPT 3.27 03/01/2040	0	1.F FE	2,090,000	2,090,000	1,686,900	2,090,000					3.270	3.270	MS	22,781	68,343	03/25/2021	03/01/2040	2,124,172
798136-YP-6	SAN JOSE CALIF CA SJSAPT 3.29 03/01/2041	0	1.F FE	1,807,308	1,975,000	1,564,840	1,825,308		6,352			3.290	3.921	MS	21,659	64,978	01/09/2023	03/01/2041	2,007,489
798170-AL-0	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV		1.C FE	489,745	500,000	490,710	497,158		1,036			3.125	3.357	FA	6,510	15,625	12/08/2017	08/01/2028	507,813
798170-AM-8	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV		1.C FE	1,080,519	1,100,000	1,072,874	1,093,139		1,770			3.250	3.437	FA	14,896	35,750	12/08/2017	08/01/2029	1,117,875
798170-AN-6	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV	0	1.C FE	6,844,147	6,970,000	6,555,912	6,907,283		8,927			3.375	3.538	FA	98,016	235,238	12/11/2017	08/01/2034	644,623
798544-CE-0	SAN LUIS & DELTA MENDOTA WATER CA SLSWTR		1.E FE	780,000	780,000	614,538	780,000					3.040	3.039	MS	7,904	23,712	01/27/2021	03/01/2042	13,809
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST WT 80168QEA6		1.B FE	1,289,709	1,350,000	1,180,710	1,296,196		2,020			4.354	4.696	JD	4,898	58,779	08/16/2022	06/01/2046	203,388
802556-CG-3	SANTA PAULA UTILITY AUTHORITY CA SPLUTL		1.C FE	6,000,000	6,000,000	4,167,060	6,000,000					3.482	3.481	FA	87,050	208,920	10/07/2020	02/01/2055	1,303,431
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	CF	1.B FE	1,438,517	1,438,517	1,169,039	1,438,517					2.210	2.201	MON	2,738	32,233	05/26/2021	06/01/2038	8,693
83755V-L2-8	SOUTH DAKOTA ST HEALTH & EDL F SD SDSMED	0	1.D FE	1,980,000	1,980,000	1,839,460	1,980,000					3.280	3.280	JJ	32,472	64,944	11/06/2019	07/01/2033	2,012,472
83755V-R8-9	SOUTH DAKOTA ST HEALTH & EDL F SD SDSMED		1.E FE	4,365,000	4,365,000	3,388,375	4,365,000					3.033	3.033	MN	22,065	132,390	11/19/2021	11/01/2041	933,494
83755V-S2-1	SOUTH DAKOTA ST HEALTH & EDL F SD SDSMED		1.E FE	4,918,900	5,000,000	3,277,650	4,926,188		1,961			3.169	3.257	MN	26,408	158,450	01/04/2022	11/01/2052	914,157
84908A-AH-7	SPOKANE WASH PUB FACS DIST WA SPOFAC 2.9	0	1.B FE	2,500,000	2,500,000	1,875,075	2,500,000					2.958	2.958	JD	6,163	73,950	06/03/2021	12/01/2043	662,098
85473T-BL-8	STANTON CALIF REDEV AGY CA SNNDEV 5 12/0	0	1.C FE	3,809,155	3,500,000	3,552,850	3,533,671		(35,417)			5.000	3.921	JD	14,583	175,000	11/30/2016	12/01/2040	3,587,500
85732G-WK-2	STATE PUB SCH BLDG AUTH PA EAS PA STTEDU	0	1.D FE	1,000,000	1,000,000	924,040	1,000,000					3.096	3.096	AO	7,740	30,960	10/18/2019	04/01/2032	1,015,480
861398-CU-7	STOCKTON CALIF PUB FING AUTH CA STOWTR 3	0	1.C FE	2,170,000	2,170,000	1,848,840	2,170,000					3.610	3.610	AO	19,584	78,337	11/20/2019	10/01/2040	494,703

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87638Q-RC-5	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	0	1.E FE	500,000	500,000	454,302	500,000					2.411	2.411	MS	4,018	12,055	12/11/2020	09/01/2031	506,028
87638Q-RF-8	TARRANT CNTY TEX CULTURAL ED F TX TAREDU		1.E FE	981,608	1,030,000	897,139	992,742		3,341			2.781	3.235	MS	9,548	28,644	06/13/2022	09/01/2034	1,044,322
87638Q-RG-6	TARRANT CNTY TEX CULTURAL ED F TX TAREDU		1.E FE	850,000	850,000	732,471	850,000					2.901	2.901	MS	8,220	24,659	12/11/2020	09/01/2035	862,329
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	0	1.E FE	2,400,000	2,400,000	1,981,022	2,400,000					3.292	3.292	MS	26,336	79,008	12/11/2020	09/01/2040	507,129
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	0	1.E FE	10,238,787	10,425,000	7,542,571	10,248,168		3,626			3.422	3.517	MS	118,915	356,744	08/15/2022	09/01/2050	1,195,579
880557-3D-3	TENNESSEE TN TNSHGR 1.51 09/15/2026		1.B FE	45,000,000	45,000,000	45,802,800	45,000,000					1.515	1.515	MJSD	30,300	681,750	11/25/2009	09/15/2026	45,170,438
880558-PH-8	TENNESSEE TN TNSHGR 2.66 11/01/2045	C	1.B FE	7,860,478	8,005,000	5,554,109	7,878,822		5,134			2.661	2.770	MN	35,502	213,013	01/25/2022	11/01/2045	1,419,252
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD TX TAMHGR	M	1.A FE	21,810,016	22,200,000	18,152,052	21,757,527		(3,956)			3.660	3.716	JJ	406,260	812,520	08/25/2022	07/01/2047	22,606,260
88213A-MD-4	TEXAS ST A & M UNIV REVENUES TX TAMHGR 3	0	1.A FE	500,000	500,000	462,510	500,000					3.622	3.622	MN	2,314	18,110	11/30/2017	05/15/2037	109,078
88213A-NZ-4	TEXAS ST A & M UNIV REVENUES TX TAMHGR 4	0	1.A FE	3,000,000	3,000,000	2,821,770	3,000,000					4.077	4.077	MN	15,629	122,310	01/09/2019	05/15/2039	406,699
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3		1.A FE	1,017,329	1,017,329	1,044,339	1,017,329					5.102	5.563	AO	12,976	51,904	03/10/2023	04/01/2035	66,331
882806-HT-2	TEXAS TECH UNIV REVS TEXAS TECH UNIV REV	0	1.B FE	549,374	700,000	542,556	571,824		6,616			2.748	4.560	FA	7,267	19,236	05/25/2022	02/15/2040	599,534
88283K-BL-1	CENTRAL TEXAS TURNPIKE SYSTEM TX TXSTRN	0	1.F FE	16,750,000	16,750,000	13,077,529	16,750,000					3.029	3.029	FA	191,668	507,358	02/21/2020	08/15/2041	8,005,527
88285*-AA-9	TEXAS WATER UTILITIES ASSOCIAT TWU		2.A	8,000,000	8,000,000	7,913,200	8,000,000					5.250	5.250	MS	115,500		09/08/2025	09/30/2035	8,210,000
882854-B2-7	TEXAS WATER DEV BRD TX TXSWTR 4 10/15/20	0	1.A FE	2,109,580	2,000,000	2,012,740	2,023,765		(12,697)			4.000	3.310	AO	16,889	80,000	06/26/2018	10/15/2036	2,040,000
886640-JL-6	TIFT CNTY GA HOSP AUTH GA TIFMED 2.98 12	0	1.C FE	3,439,360	3,475,000	2,673,630	3,443,191		1,314			2.977	3.044	JD	8,621	103,451	11/14/2022	12/01/2042	632,259
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN		2.C FE	4,984,510	4,905,000	4,654,568	4,948,672		(7,734)			4.875	4.670	JD	19,927	239,119	11/30/2020	06/01/2049	5,024,559
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	CF	1.A	13,367,434	13,367,434	12,289,618	13,367,434					3.000	2.993	MON	34,533	406,626	05/30/2019	06/01/2037	80,669
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	M	1.A	14,190,957	14,190,957	10,554,098	14,190,957					2.350	2.344	MON	28,717	322,527	12/16/2021	07/01/2042	72,817
89546R-RM-8	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN	0	1.A FE	1,650,000	1,650,000	1,365,573	1,650,000					3.026	3.026	MS	16,643	49,929	09/25/2019	09/01/2040	262,362
89546R-TF-1	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN		1.A FE	9,250,000	9,250,000	7,258,290	9,250,000					2.856	2.856	MS	88,060	264,180	10/06/2021	09/01/2041	1,313,418
89546R-TG-9	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN	0	1.A FE	4,000,000	4,000,000	2,813,000	4,000,000					2.942	2.942	MS	39,227	117,680	10/06/2021	09/01/2048	533,545
89837L-AH-8	PRINCETON UNIVERSITY PRNCTN 4.201 03/01/		1.A FE	3,322,126	3,435,000	2,859,397	3,328,861		2,129			4.201	4.401	MS	48,101	144,304	09/13/2022	03/01/2052	3,507,152
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	0	1.B FE	1,972,473	1,972,473	1,920,123	1,972,473					4.120	4.122	MON	6,998	82,399	05/25/2022	07/01/2042	12,214
899647-TS-0	TULSA OKLA ARPTS IMPT TR OK TULAPT 3.1 0	0	1.G FE	5,185,941	5,200,000	3,919,157	5,188,176		586			3.099	3.117	JD	13,429	161,148	09/27/2021	06/01/2045	258,608
90320W-AG-8	UPMC UPMCHS 5.035 05/15/33	0	1.F FE	5,000,000	5,000,000	5,097,200	5,000,000					5.035	5.035	MN	32,168	251,750	04/04/2023	05/15/2033	5,125,875
91335V-KU-9	UNIVERSITY OF PITTSBURGH PA UVPHGR 3 09/	C	1.B FE	4,485,105	4,500,000	3,620,655	4,488,830		668			3.005	3.027	MS	39,816	135,225	11/21/2019	09/15/2041	895,610
913366-KW-9	UNIV CALIF REGTS MED CTR POOLE UNIV CALI		1.D FE	2,250,000	2,250,000	1,948,343	2,250,000					4.563	4.563	MN	13,119	102,668	04/28/2022	05/15/2053	613,700
914072-5C-3	UNIVERSITY OF ARKANSAS AR UNIVHG 3.3 11/	0	1.C FE	7,000,000	7,000,000	5,877,200	7,000,000					3.301	3.301	MN	38,512	231,070	10/17/2019	11/01/2039	1,867,267

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
914072-5D-1	UNIVERSITY OF ARKANSAS AR UNIVHG 3.4 11/		1.C FE	1,175,000	1,175,000	939,624	1,175,000					3.401	3.401	MN	6,660	39,962	10/17/2019	11/01/2042	263,463
914119-V7-4	UNIVERSITY OF CINCINNATI OH UCOHGR 3.25	0	1.D FE	2,000,000	2,000,000	1,699,660	2,000,000					3.254	3.254	JD	5,423	65,080	11/21/2019	06/01/2039	433,018
91412H-GD-9	UNIV OF CALIFORNIA CA REVENUES 91412HGD9		1.C FE	929,450	1,275,000	831,020	960,410		9,559			2.650	4.547	MN	4,317	33,788	07/28/2022	05/15/2050	144,912
91412H-NB-5	UNIV OF CALIFORNIA CA REVENUES 91412HNB5		1.C FE	7,463,025	7,500,000	6,387,675	7,464,747		683			4.504	4.535	MN	43,163	337,800	08/25/2022	05/15/2052	7,668,900
91412N-BD-1	UNIVERSITY OF CHICAGO UNICHI 2.761 04/01		1.C FE	16,330,000	16,330,000	12,908,049	16,330,000					2.761	2.761	AO	112,718	450,871	03/10/2020	04/01/2045	1,016,207
91412N-BE-9	UNIVERSITY OF CHICAGO UNICHI 2.547 04/01	0	1.C FE	26,096,455	26,236,000	17,062,845	26,114,250		4,623			2.547	2.577	AO	167,058	668,231	02/16/2022	04/01/2050	2,300,972
91412N-BG-4	UNIVERSITY OF CHICAGO UNICHI 3 10/01/52	M	1.C FE	38,000,000	38,000,000	26,021,260	38,000,000					3.000	3.000	AO	285,000	1,140,000	03/03/2021	10/01/2052	1,420,673
91417K-5S-6	UNIVERSITY OF COLORADO CO UCOHGR 2.61 06		1.B FE	11,674,227	11,855,000	8,764,283	11,700,143		7,456			2.611	2.711	JD	25,795	309,534	04/26/2022	06/01/2042	3,611,256
914713-Q6-2	UNIVERSITY OF NORTH CAROLINA-C NC UNCHGR		1.A FE	7,500,000	7,500,000	6,520,875	7,500,000					3.326	3.326	JD	20,788	249,450	09/15/2017	12/01/2038	3,811,986
914886-AE-6	UNIV SOUTHERN CALIFORNIA USCTRJ 2.805 10		1.C FE	2,801,900	2,500,000	1,591,725	2,758,221		(7,931)			2.805	2.250	AO	17,531	70,125	03/09/2020	10/01/2050	2,535,063
917437-SW-6	UTAH HSG CORP SF MTGE REVENUE UHC 6.22 0		1.C FE	3,165,000	3,165,000	3,200,265	3,165,000					6.220	6.220	JJ	98,432	71,636	01/09/2025	07/01/2055	3,263,432
92812V-3C-8	VASHSG VA VASHSG 3.06 06/01/2056		1.B FE	350,000	350,000	225,589	350,000					3.061	3.059	JD	893	10,714	06/16/2021	06/01/2056	65,831
92812V-K8-8	VASHSG VA VASHSG 3.31 09/01/2055		1.B FE	6,000,000	6,000,000	4,090,920	6,000,000					3.306	3.304	MS	66,120	198,360	09/25/2020	09/01/2055	1,303,318
92812X-EF-5	VIRGINIA HSG DEV AUTH N Y N		1.A FE	3,570,000	3,570,000	3,560,495	3,570,000					5.953	5.953	JJ	106,261	129,875	10/30/2024	07/01/2055	3,676,261
92818N-6N-3	VIRGINIA ST RESOURCES AUTH INF 92818N6N3		1.C FE	1,938,081	2,615,000	1,858,010	2,023,947		27,128			2.550	4.682	MN	11,114	66,683	08/25/2022	11/01/2044	365,582
93878L-BJ-5	WASHINGTON D C CONVENTION & SP DC WCCFAC	0	1.D FE	500,000	500,000	459,699	500,000					4.312	4.312	AO	5,390	21,560	02/23/2018	10/01/2040	89,244
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC	0	2.A FE	5,905,000	5,905,000	6,335,917	5,905,000					6.790	6.790	JJ	200,475	400,950	11/17/2010	07/01/2040	456,567
940093-2L-0	WASHINGTON ST UNIV WA WASHGR 7.4 04/01/2	0	1.F FE	6,000,000	6,000,000	6,951,780	6,000,000					7.399	7.400	AO	110,985	443,940	12/09/2010	04/01/2041	828,513
940094-DM-4	WASHINGTON ST UNIV WA WASHGR 3 10/01/204	0	1.E FE	6,385,000	6,385,000	5,077,735	6,385,000					2.999	2.999	AO	47,872	191,486	06/10/2021	10/01/2040	2,445,809
94985X-AF-6	Wells Fargo Bank WEL 6.734 09/01/47	0	1.E FE	1,227,154	1,150,000	1,282,118	1,224,132		(1,597)			6.734	6.190	MS	25,814	77,441	12/13/2023	09/01/2047	1,188,721
953321-AP-1	WEST HOLLYWOOD CALIF CA WTHDEV 2.97 09/0		1.C FE	6,705,133	6,795,000	5,209,387	6,714,978		3,379			2.966	3.054	MS	67,180	201,540	11/14/2022	09/01/2042	1,233,310
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV MS WRNUTL		1.C FE	3,743,440	3,980,000	2,748,827	3,765,939		6,940			2.916	3.271	JJ	58,028	116,057	07/28/2022	01/01/2048	628,500
95639D-DU-1	WEST VIRGINIA SCH BLDG AUTH WV WVSEDU 0		1.D FE	17,433,000	20,000,000	20,094,000	19,924,277		165,173				0.834	N/A			11/18/2009	06/15/2026	20,000,000
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH WV WVSEDU 0		1.D FE	33,579,422	40,280,000	40,679,175	39,655,050		423,727				1.077	N/A			06/25/2010	06/15/2027	40,280,000
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED	0	1.F FE	9,042,704	8,800,000	9,366,509	9,033,112		(9,592)			5.500	5.142	JD	40,333	189,567	06/11/2025	06/01/2050	9,042,000
956704-D5-6	WEST VIRGINIA UNIV WV WVSHGR 2.43 10/01/	0	1.D FE	10,420,000	10,420,000	8,692,468	10,420,000					2.429	2.429	AO	63,275	253,102	02/27/2020	10/01/2035	10,546,551
956704-D6-4	WEST VIRGINIA UNIV WV WVSHGR 2.86 10/01/	0	1.D FE	2,554,617	2,530,000	2,060,204	2,547,392		(1,314)			2.856	2.784	AO	18,064	72,257	03/03/2020	10/01/2040	125,483
956704-D7-2	WEST VIRGINIA UNIV WV WVSHGR 2.96 10/01/	0	1.D FE	19,255,160	20,000,000	14,426,800	19,314,888		20,225			2.956	3.170	AO	147,800	591,200	11/03/2022	10/01/2044	9,691,977
956704-E4-8	WEST VIRGINIA UNIV WEST VIRGINIA ST UNIV	0	1.D FE	5,750,000	5,750,000	4,566,190	5,750,000					3.011	3.011	AO	43,283	173,133	05/20/2021	10/01/2041	5,836,566

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV C NY WSTDEV	0	1.E FE	41,163,034	41,300,000	29,112,370	41,173,102		2,794			3.846	3.865	MN	264,733	1,588,398	03/10/2022	11/01/2050	42,094,199
96926G-AC-7	RICE UNIVERSITY RICEUN 3.574 05/15/45		1.A FE	8,936,896	8,285,000	6,583,841	8,804,292		(25,416)			3.574	3.070	MN	37,836	296,106	09/13/2022	05/15/2045	1,807,030
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUN WIALUM 3	0	1.A FE	24,000,000	24,000,000	17,009,520	24,000,000					3.564	3.564	AO	213,840	855,360	12/10/2019	10/01/2049	24,427,680
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES YAHEAL 2		1.E FE	3,090,281	4,120,000	2,406,776	3,156,617		20,614			2.496	3.934	JJ	51,418	102,835	09/13/2022	07/01/2050	4,171,418
0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenue				2,987,910,671	3,242,765,717	2,540,118,475	3,056,777,531		7,685,802			XXX	XXX	XXX	27,801,219	95,376,904	XXX	XXX	1,739,850,527
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																			
00083Y-AA-3	ACC GROUP HOUSING LLC ACCGHL 6.35 07/15/	0	1.C FE	8,387,775	8,387,775	8,230,362	8,387,775					6.350	6.348	JJ	245,599	532,624	05/02/2022	07/15/2054	306,304
00164T-AA-6	AMC EAST COMM LLC N N Y	0	1.F FE	1,025,940	1,029,802	1,040,638	1,027,946		800			5.740	5.910	JJ	27,257	59,111	01/29/2024	01/15/2028	146,377
00164T-AB-4	AMC EAST COMM LLC AMCEST 5.87 01/15/38	0	1.F FE	21,449,570	23,000,000	22,891,187	22,232,165		76,931			5.870	6.435	JJ	622,546	1,350,100	07/22/2010	01/15/2038	1,542,519
00164T-AC-2	AMC EAST COMM LLC N N Y		1.F FE	687,480	750,000	700,518	690,030		1,363			5.940	6.663	JJ	20,543	44,550	01/23/2024	01/15/2053	38,357
00164T-AD-0	AMC EAST COMM LLC AMCEST 6.01 01/15/53		1.F FE	1,502,113	1,377,842	1,277,786	1,481,224		(2,841)			6.010	5.292	JJ	38,184	82,808	07/08/2022	01/15/2053	47,484
02554C-AB-5	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	0	1.D FE	900,000	900,000	902,533	900,000					5.480	5.480	JD	2,192	49,320	01/27/2005	12/15/2028	59,075
02554C-AC-3	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	0	1.D FE	24,520,853	24,277,000	23,762,595	24,414,767		(13,041)			5.630	5.543	JD	60,746	1,366,795	07/18/2016	12/15/2038	1,604,334
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	0	1.D FE	18,917,794	18,000,000	16,363,242	18,754,179		(15,103)			5.780	5.464	JD	46,240	1,040,400	05/02/2022	12/15/2049	18,520,200
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.D FE	36,484,003	36,201,606	37,325,448	36,402,947		(6,020)	1,238		5.524	5.464	JD	88,879	1,999,777	03/15/2018	06/15/2050	1,196,008
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.D FE	1,950,702	1,739,498	1,772,806	1,903,958		(5,164)			5.624	4.696	JD	4,348	97,829	01/22/2019	06/15/2050	57,652
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.G FE	38,451,297	37,665,000	34,004,715	38,393,639		(16,458)			5.750	5.597	JD	96,255	2,165,738	02/18/2022	06/15/2050	38,747,869
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.G FE	39,046,637	38,415,000	34,815,246	38,998,930		(13,455)			5.750	5.628	JD	98,172	2,208,863	12/07/2022	06/15/2050	39,519,431
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12		1.G FE	3,184,908	3,509,540	3,369,194	3,200,708		8,219			5.343	6.304	JD	15,626	187,515	01/29/2024	12/01/2050	124,945
048677-AC-2	ATLANTIC MARINE CORP COM ATLMAR 5.373 12	0	2.B FE	5,789,196	5,570,486	4,868,048	5,736,541		(5,385)			5.373	5.067	JD	24,942	299,302	02/08/2023	12/01/2050	183,246
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12		2.B FE	1,823,059	1,856,701	1,617,067	1,830,706		692			5.433	5.575	JD	8,406	100,875	10/04/2016	12/01/2050	60,210
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12	0	1.G FE	14,399,133	14,567,029	12,786,676	14,438,971		3,120			5.595	5.681	JD	67,919	815,025	05/03/2010	12/01/2051	460,087
048677-AF-5	ATLANTIC MARINE CORP COM ATLMAR 5.645 12		2.B FE	18,025,000	18,025,000	15,691,249	18,025,000					5.645	5.644	JD	84,793	1,017,511	11/08/2006	12/01/2051	573,664
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12		1.G FE	3,228,758	2,653,047	2,749,270	3,136,646		(14,440)			6.158	4.499	JD	13,615	163,375	02/20/2019	12/01/2051	95,632
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02	0	2.C FE	44,327,174	44,342,400	36,836,650	44,328,870		462			5.383	5.385	FA	901,737	2,386,951	12/27/2023	02/15/2048	1,661,761
05178R-AC-9	AURORA MILITARY HOUSING III LL AURMIL 5	0	1.D FE	7,644,516	6,940,000	6,656,848	7,476,839		(21,064)			5.695	4.994	JD	17,566	395,233	12/07/2022	12/15/2047	406,254
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5		1.E FE	3,830,692	3,870,000	3,537,389	3,843,911		855			5.775	5.851	JD	9,933	223,493	09/14/2006	12/15/2047	128,476
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	0	1.F FE	5,908,540	5,819,001	5,947,473	5,861,416		(5,541)			5.820	5.642	JJ	156,163	338,666	09/22/2015	07/15/2034	334,327
05178T-AB-7	AURORA MILITARY HOUSING III LL AURMIL 6	0	1.F FE	11,000,000	11,000,000	11,208,340	11,000,000					6.615	6.615	JJ	335,528	727,650	06/28/2011	01/15/2042	942,616
05178T-AC-5	AURORA MILITARY HOUSING III LL AURMIL 6	0	1.F FE	3,309,650	3,000,000	3,027,687	3,260,148		(8,343)			6.890	6.075	JJ	95,312	206,700	03/14/2019	01/15/2047	359,771

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
081331-AC-4	BELVOIR LAND LLC FTBELV 5.17 12/15/35 A-	0	1.D FE	33,953,180	32,000,000	32,363,904	32,904,593		(163,380)			5.170	4.532	JD	73,529	1,654,400	07/21/2016	12/15/2035	2,069,311
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47	0	1.D FE	55,956,908	56,115,000	51,281,927	55,973,235		4,777			5.270	5.292	JD	131,434	2,957,261	05/02/2022	12/15/2047	3,184,918
081331-AF-7	BELVOIR LAND LLC FTBELV 5.4 12/15/47	0	1.E FE	1,744,970	2,000,000	1,867,594	1,809,813		6,406			5.400	6.338	JD	4,800	108,000	11/02/2010	12/15/2047	114,274
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/		2.B	11,568,886	11,235,000	11,439,410	11,495,996		(9,330)			5.937	5.718	AO	166,755	667,022	07/22/2016	10/01/2043	11,568,511
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	M	2.B FE	11,892,682	10,850,000	11,047,394	10,850,000		(786,511)			5.937	5.937	AO	161,041	644,165	12/01/2016	10/01/2043	11,172,082
134011-AE-5	CAMP PENDELTON/QUANTICO PENDLE 5.586 10/		2.C FE	29,823,120	24,000,000	21,479,040	28,756,860		(133,849)			5.586	4.182	AO	335,160	1,340,640	07/21/2016	10/01/2049	2,802,176
134011-AG-0	CAMP PENDELTON/QUANTICO PENDLE 5.354 10/	0	2.C FE	2,477,520	3,100,000	2,906,566	2,572,583		9,483			5.354	6.839	AO	41,494	165,974	05/18/2010	10/01/2048	3,182,987
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/	M	2.C FE	9,539,591	10,205,000	9,934,527	9,628,665		8,841			5.572	6.002	AO	142,156	568,623	06/16/2010	10/01/2050	10,489,311
14066A-AA-7	Capmark Military Housing Trust CPMRK 200	0	1.G YE	12,598,380	10,878,585	9,422,595	12,331,071		(43,497)			6.147	4.869	JJ	317,636	668,707	08/06/2019	07/10/2051	401,882
14066A-AB-5	Capmark Military Housing Trust CPMRK 200	0	1.G	8,941,139	15,172,555	10,924,239	9,790,250		170,502			4.257	9.072	MON	39,469	731,161	10/11/2016	07/10/2051	68,366
140689-AA-8	Capmark Military Housing Trust CPMRK 200		1.D YE	2,007,872	2,005,646	1,838,951	2,007,564		(48)			6.014	6.080	MON	7,036	120,620	12/18/2018	09/10/2052	11,901
140694-AA-8	Capmark Military Housing Trust CPMRK 200	0	1.G	1,079,750	1,099,244	1,027,292	1,083,327		391			6.059	6.288	MON	3,885	66,603	04/23/2015	10/10/2052	6,360
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	0	2.C YE	37,296,965	37,710,109	34,057,206	37,359,225		8,806			5.746	5.911	MON	126,398	2,166,823	09/18/2023	02/10/2052	203,180
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	0	1.E FE	11,597,432	11,605,846	10,054,133	11,599,797		152			6.084	6.167	MON	41,189	706,100	06/29/2007	07/10/2052	64,683
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	0	1.G	3,331,619	3,452,509	3,351,830	3,338,170		2,633			6.063	6.489	MON	12,211	209,326	10/17/2023	10/10/2052	20,726
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	0	1.E FE	101,095,168	82,183,275	82,400,156	97,862,362		(379,377)			6.897	5.291	MON	330,644	5,668,181	07/08/2016	07/10/2055	601,311
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	0	1.E FE	4,620,555	4,666,850	5,197,705	4,628,139		667			7.976	8.201	MON	21,713	372,228	10/06/2009	07/10/2055	64,466
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	0	1.G FE	13,758,081	13,766,589	14,613,606	13,759,792		142			7.138	7.250	MON	57,322	982,659	12/19/2008	12/10/2053	173,743
15231#-AA-3	Centinel Funding LLC CENTINEL FUNDING MH	0	1.E PL	95,000,000	95,000,000	99,981,325	95,000,000					6.750	6.750	JD	3,295,313	2,671,876	06/28/2024	12/30/2059	98,259,688
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01		1.D FE	37,016,106	36,016,000	34,515,790	36,547,083		(36,984)			4.823	4.554	FMAN	289,509	1,737,052	10/11/2022	02/01/2038	504,636
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/	0	1.E FE	16,392,791	16,392,791	16,612,176	16,392,791					5.560	5.560	JJ	420,275	911,439	01/25/2006	01/15/2036	812,751
346845-AC-4	FORT MOORE FAMILY LLC BENFAM F 01/15/36	0	1.E FE	689,015	780,400	715,101	726,609		5,393			4.215	5.726	JJ	16,930	40,283	01/11/2019	01/15/2036	38,400
346845-AF-7	FORT MOORE FAMILY LLC BENFAM 5.81 01/15/	0	2.A FE	14,028,067	14,802,000	12,468,124	14,108,119		16,270			5.810	6.216	JJ	396,554	859,996	02/08/2023	01/15/2051	985,566
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/		2.C FE	2,788,186	2,678,363	2,361,456	2,771,149		(2,685)			6.090	5.729	JJ	75,213	163,112	04/10/2019	01/15/2051	95,455
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	0	1.E FE	11,449,973	10,981,286	9,946,344	11,365,573		(11,765)			6.090	5.737	JJ	308,373	668,760	02/08/2023	01/15/2051	3,381,223
347075-AB-9	FORT CARSON FAMILY HSG LLC CO N N N	0	1.D FE	6,597,150	6,180,000	6,180,000	6,475,871		(65,155)			7.860	6.547	MON	21,589	485,748	01/29/2024	11/15/2029	6,220,479
347314-AV-8	FORT EUSTIS FORT STORY LLC VA FTEUST 5.3	0	1.C FE	2,695,924	2,800,000	2,835,364	2,776,137		3,677			5.380	5.688	JD	6,695	150,640	03/09/2006	12/15/2030	359,740
347314-BF-2	FORT EUSTIS FORT STORY LLC VA FTEUST 5.5	0	1.C FE	10,538,280	10,450,000	9,676,815	10,522,514		(5,613)			5.510	5.417	JD	25,591	575,795	12/18/2017	12/15/2040	1,351,050

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
347314-BQ-8	FORT EUSTIS FORT STORY LLC VA FTEUST 5.6	0	1.C FE	31,637,100	32,435,000	27,890,662	31,815,987		15,098			5.690	5.850	JD	82,025	1,845,552	05/02/2022	12/15/2049	4,578,981
347382-AA-1	FT GORDON HOUSING FTGORD 6.124 05/15/51	0	3.A FE	19,373,423	18,679,000	15,157,317	19,266,695		(23,346)			6.124	5.811	MN	146,165	1,143,902	02/08/2023	05/15/2051	815,870
347382-AB-9	FT GORDON HOUSING FTGORD 6.205 05/15/31	0	3.A FE	6,030,000	6,030,000	6,077,559	6,030,000					6.205	6.204	MN	47,810	374,162	04/26/2006	05/15/2031	273,073
347402-AA-7	FT HAMILTON HOUSING LLC HAMLTN 8.32 06/0		2.C YE	2,927,423	3,055,000	3,176,482	2,939,329		1,488			8.320	8.701	JD	148,269	126,267	12/12/2013	06/01/2049	3,182,088
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35 A-1	0	1.E FE	6,028,250	5,000,000	4,978,495	5,439,560		(71,724)			5.170	3.400	JD	11,489	258,500	07/26/2016	12/15/2035	323,474
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55	0	2.C FE	26,469,941	26,469,941	24,123,777	26,469,941					7.050	7.049	MN	238,450	1,866,131	10/24/2008	11/15/2055	2,948,467
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	0	1.D FE	30,693,433	31,310,268	29,198,078	30,854,322		11,179			5.815	6.036	MON	80,920	1,820,692	11/14/2016	02/15/2052	174,813
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	0	1.E FE	1,706,343	1,780,222	1,603,996	1,722,947		1,432			5.915	6.329	MON	4,680	105,300	10/28/2015	02/15/2052	10,131
35952F-AA-8	FORT HUACHUCA - YPG COMMUNITIE FTHUAC 8	0	2.B FE	39,646,205	39,240,000	41,041,077	39,584,842		(7,684)			8.250	8.156	JD	143,880	3,237,300	05/01/2017	12/15/2053	3,743,940
36185T-AA-5	GMAC Commercial Mortgage Asset GMACN 200	0	1.D FE	8,475,723	7,139,633	7,838,660	8,139,277		(87,401)			7.120	4.650	MON	29,653	508,342	09/22/2022	04/10/2037	87,409
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	0	1.F	52,685,671	44,617,593	46,606,913	50,064,740		(308,747)			6.240	4.595	MON	162,408	2,784,138	12/08/2022	10/10/2041	328,583
36186T-AB-2	GMAC Commercial Mortgage Asset GMACN 200	0	2.C FE	7,417,440	8,000,000	7,642,496	7,582,134		17,247			6.400	7.249	MON	29,867	512,000	04/03/2014	11/10/2043	52,844
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	0	1.E	44,287,945	44,386,471	35,685,214	44,319,403		2,003			5.247	5.320	MON	135,856	2,328,958	08/24/2005	10/10/2050	238,119
36186X-AB-3	GMAC Commercial Mortgage Asset GMACN 200	0	2.A FE	80,458,225	78,250,000	61,817,813	80,123,093		(59,108)			5.254	5.066	MON	239,823	4,111,255	12/08/2022	07/10/2050	451,667
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200		2.B	6,728,314	6,501,886	6,217,506	6,585,722		(8,402)			5.490	5.242	MON	20,822	356,954	01/28/2005	02/10/2035	44,958
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	0	2.B	77,517,714	71,255,799	68,890,819	76,351,214		(143,390)			6.107	5.479	MON	253,843	4,351,591	08/12/2019	08/10/2052	437,076
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	0	1.D FE	20,670,402	20,680,303	21,339,632	20,673,175		227			7.260	7.375	MON	87,581	1,501,390	11/21/2008	04/10/2047	291,043
38011S-AC-9	GMAC Commercial Mortgage Asset GMACN 200	0	1.G YE	38,569,875	35,069,929	35,101,737	37,654,641		(113,828)			6.356	5.495	MON	130,028	2,229,045	01/11/2023	09/10/2044	240,026
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	0	1.G	12,608,769	10,295,369	11,071,517	11,849,953		(130,212)			6.845	4.138	MON	41,109	704,718	10/05/2021	05/10/2037	96,096
38011X-AA-2	GMAC Commercial Mortgage Asset GMACN 200		1.C	1,622,452	1,480,799	1,462,289	1,562,419		(6,926)			6.285	5.232	MON	5,429	93,068	07/22/2016	09/10/2036	12,575
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	0	2.C FE	39,660,542	37,170,509	33,469,776	39,114,232		(61,777)			5.466	4.995	MON	118,509	2,031,613	12/08/2022	05/10/2050	220,625
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	0	1.G FE	28,723,488	27,840,452	27,827,701	28,543,209		(22,347)			7.150	6.960	MON	116,118	1,990,592	05/16/2018	05/10/2050	193,178
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	0	1.E	10,120,998	10,713,257	8,978,984	10,293,676		11,273			5.364	5.834	MON	33,522	574,659	05/16/2018	05/10/2051	59,700
38012M-AA-5	GMAC Commercial Mortgage Asset GMACN 200	0	2.C YE	33,513,614	33,555,631	27,478,706	33,494,158		1,248			5.456	5.536	MON	106,796	1,830,795	10/28/2024	03/10/2051	186,462
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15		2.C FE	24,751,921	24,900,000	22,936,286	24,784,251		4,006			6.071	6.116	JD	67,186	1,511,679	11/09/2015	12/15/2041	25,655,840
409322-AC-8	HAMPTON ROADS PPV LLC HAMPTO 6.171 06/15	0	2.C FE	30,000,000	30,000,000	24,793,890	30,000,000					6.171	6.170	JD	82,280	1,851,300	05/02/2022	06/15/2053	1,852,837
409322-AD-6	HAMPTON ROADS PPV LLC HAMPTO 6.621 06/15		3.B FE	16,928,667	14,490,000	11,584,335	16,766,221		(34,962)			6.621	5.505	JD	42,639	959,383	09/30/2020	06/15/2053	14,969,691
409322-AE-4	HAMPTON ROADS PPV LLC HAMPTO 8.421 06/15		4.A FE	482,000	500,000	520,200	483,203		145			8.421	8.746	JD	1,871	42,105	09/30/2014	06/15/2053	521,053

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
412493-AG-3	HARFORD CNTY MD MD HARDEV 7.6 12/15/2039	0	1.E FE	20,945,000	20,945,000	22,499,957	20,945,000					7.600	7.599	JD	70,748	1,591,820	12/16/2009	12/15/2039	1,855,040
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34	0	1.C FE	14,015,342	14,011,356	13,927,694	14,168,734		153,392			5.630	4.555	MS	232,269	788,839	02/21/2007	09/15/2034	839,171
44329H-AJ-3	HP COMMUNITIES LLC HPCOM 5.78 03/15/46	0	1.C FE	26,226,388	26,000,000	23,508,004	26,122,553		(11,837)			5.780	5.738	MS	442,491	1,502,800	08/23/2016	03/15/2046	26,751,400
44329H-AK-0	HP COMMUNITIES LLC HPCOM 5.86 09/15/53		1.C FE	3,092,505	2,750,000	2,414,044	3,069,799		(6,584)			5.860	5.026	MS	47,450	161,150	05/02/2022	09/15/2053	229,472
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53	0	1.C FE	7,328,571	7,328,571	7,538,366	7,328,571					7.500	7.500	MS	161,839	549,643	11/04/2008	09/15/2053	287,843
44329H-AT-1	HP COMMUNITIES LLC HPCOM 5.93 09/15/34 0	0	1.C FE	1,196,096	1,199,094	1,184,721	1,197,695		139			5.930	5.955	MS	20,937	71,106	07/21/2015	09/15/2034	72,277
44329H-AV-6	HP COMMUNITIES LLC HPCOM 6.16 09/15/53 0	0	1.C FE	1,660,838	1,665,000	1,286,377	1,661,264		69			6.160	6.176	MS	30,199	102,564	07/21/2015	09/15/2053	140,811
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	0	1.G FE	22,403,681	22,892,627	23,065,901	22,502,482		7,599			6.730	6.999	MON	89,873	1,540,674	05/26/2010	06/10/2055	274,495
526602-AD-9	LEONARD WOOD FAMILY COMMUNITIE LWFLLC 5	0	2.A FE	4,471,736	4,385,563	3,715,607	4,449,429		(1,787)			5.609	5.487	JJ	113,427	245,986	09/29/2005	01/15/2050	301,136
526602-AN-7	LEONARD WOOD FAMILY COMMUNITIE LWFLLC 5	0	2.A FE	3,036,206	3,133,178	2,802,054	3,081,918		3,665			5.509	5.725	JJ	79,591	172,607	11/03/2005	07/15/2040	206,893
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	0	1.E FE	21,595,240	21,794,182	19,975,065	21,649,467		2,601			5.240	5.302	FA	475,840	1,096,335	05/05/2025	08/01/2050	702,918
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	0	2.A FE	55,847,695	58,029,558	50,238,394	56,239,709		50,351			5.300	5.624	FA	1,281,486	3,075,567	02/08/2023	08/01/2050	1,880,200
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	0	1.D FE	35,723,183	37,081,607	34,688,323	36,161,462		25,292			5.521	5.781	JJ	1,023,638	2,047,276	07/01/2024	01/01/2051	1,225,014
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	0	1.E FE	2,350,911	2,378,020	2,099,706	2,359,447		530			5.531	5.612	JJ	65,764	131,528	09/27/2006	01/01/2051	74,961
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0	0	1.E FE	3,578,817	3,918,126	3,300,269	3,604,425		8,416			5.581	6.461	JJ	109,335	218,671	02/08/2023	01/01/2051	143,474
598329-AE-0	MIDWEST FAMILY HOUSING LLC MWFAM 6.631 0	0	2.A FE	2,066,333	1,740,070	1,579,945	2,023,388		(8,651)			6.631	5.049	JJ	57,692	115,384	10/22/2020	01/01/2051	69,001
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20		1.F FE	467,605	410,000	433,063	449,281		4,297			6.170	4.980	JD	2,108	25,297	05/16/2018	06/01/2036	422,649
64966N-AC-1	NEW YORK CITY OF NY NYCHSG 6.32 06/01/20	0	1.F FE	1,572,245	1,525,000	1,407,697	1,559,504		(1,070)			6.320	6.107	JD	8,032	96,380	06/07/2006	06/01/2049	87,869
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10		2.B FE	45,639,187	43,748,000	41,623,860	45,224,135		(44,589)			6.298	5.932	AO	581,664	2,755,249	02/08/2023	10/15/2049	1,572,717
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	0	2.B FE	12,284,544	13,135,000	12,704,119	12,410,435		11,768			6.448	6.924	AO	178,799	846,945	01/05/2023	10/15/2049	13,558,472
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10		3.A FE	21,833,118	22,400,000	21,312,390	21,897,178		8,709			6.298	6.484	AO	297,825	1,410,752	05/01/2017	10/15/2049	23,105,376
66516X-AB-1	NORTHERN GROUP HOUSING NORGRP 6.503 08/1	0	1.C FE	12,896,680	12,300,000	12,818,654	12,724,468		(23,238)			6.503	6.177	MON	35,550	799,869	12/07/2022	08/15/2043	139,806
66516X-AC-9	NORTHERN GROUP HOUSING NORGRP 6.803 08/1	0	1.C FE	35,574,333	34,600,000	35,661,320	35,446,713		(18,116)			6.803	6.679	MON	104,615	2,353,838	02/08/2023	08/15/2053	398,668
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/	0	1.G FE	13,055,662	13,658,391	12,362,333	13,165,183		14,166			5.460	5.844	MS	248,583	745,748	02/08/2023	09/01/2050	454,575
677071-AB-8	OHANA MILITARY COMM LLC OHANA 6.043 10/0	0	1.D FE	2,968,584	2,800,000	2,913,680	2,880,374		(6,995)			6.043	5.621	AO	42,301	169,204	03/31/2006	10/01/2034	2,884,602
677071-AC-6	OHANA MILITARY COMM LLC OHANA 6.193 04/0	0	1.D FE	37,799,317	31,640,000	31,911,471	36,734,852		(216,075)			6.193	4.730	AO	489,866	1,959,465	02/11/2025	04/01/2049	1,664,621
677071-AF-9	OHANA MILITARY COMM LLC OHANA 5.675 10/0	0	1.D FE	308,595	270,624	272,055	274,301		(3,715)			5.675	2.922	AO	3,839	15,358	07/18/2016	10/01/2026	17,469
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01	0	1.E FE	21,369,397	21,690,459	19,668,258	21,440,079		6,290			5.880	5.998	AO	318,850	1,279,077	02/14/2012	10/01/2051	707,499

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/0	0	1.D FE	5,079,383	5,460,000	5,483,582	5,304,524		19,891			5.558	6.113	AO	75,867	303,467	01/11/2008	10/01/2036	360,006
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0	0	1.E FE	21,520,323	21,520,323	19,869,068	21,520,323					5.658	5.658	AO	304,405	1,219,631	10/31/2006	10/01/2051	691,382
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	0	1.D FE	7,417,833	7,090,076	6,891,427	7,401,497		(8,630)			6.000	5.559	AO	106,351	425,405	01/29/2024	10/01/2051	265,558
677071-AV-4	OHANA MILITARY COMM LLC OHANA 6.15 10/01		2.A FE	2,377,562	1,779,333	1,682,181	2,279,791		(16,232)			6.150	3.729	AO	27,357	109,429	08/28/2019	10/01/2051	64,391
677071-AW-2	OHANA MILITARY COMM LLC OHANA 5.334 10/0	0	1.D FE	6,625,164	6,374,605	5,908,086	6,583,296		(6,207)			5.334	5.010	AO	85,005	340,021	01/09/2019	10/01/2051	207,680
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36	0	2.C FE	6,000,000	6,000,000	5,951,742	6,000,000					5.508	5.508	JJ	152,388	330,480	12/14/2006	07/15/2036	395,251
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51	0	2.C FE	5,899,142	6,018,424	5,297,922	5,937,410		2,332			5.578	5.715	JJ	154,799	335,708	09/30/2024	07/15/2051	199,612
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	0	2.C FE	11,103,135	11,540,152	10,211,950	11,190,565		8,090			5.628	5.937	JJ	299,482	649,480	07/26/2013	07/15/2051	361,271
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06	0	1.D FE	2,620,925	2,500,000	2,427,133	2,605,279		(1,980)			5.912	5.594	JD	6,569	147,800	10/28/2015	06/15/2050	2,573,900
75774F-AC-6	REDSTONE ARSENAL MILITAR REDSTN 5.68 09/		1.G YE	3,695,000	3,695,000	3,200,676	3,695,000					5.680	5.679	MS	69,959	209,876	05/02/2022	09/01/2051	109,746
76711A-AA-5	RIO GRANDE LNG LLC RIO GRANDE LNG LLC		2.B PL	23,940,000	24,000,000	23,548,800	23,940,085		85			7.110	7.133	MS	431,340	1,706,400	12/12/2023	09/30/2047	24,853,200
841383-AB-8	SOUTH EAST HOUSING LLC SEHOUS 6.225 12/1	0	2.C FE	13,800,000	15,000,000	12,878,370	14,256,622		42,681			6.225	6.864	JD	41,500	933,750	04/23/2008	12/15/2043	769,096
841383-AC-6	SOUTH EAST HOUSING LLC SEHOUS 6.225 12/1	0	2.C FE	31,237,763	34,835,000	29,573,138	31,755,783		48,714			6.225	6.989	JD	96,377	2,168,479	05/09/2008	12/15/2054	2,185,953
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	0	1.E FE	25,271,222	25,271,222	22,517,215	25,271,222					6.028	6.028	MS	448,542	1,523,349	09/13/2007	09/15/2054	846,616
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1	0	2.C FE	37,414,509	36,838,120	34,167,357	37,304,932		(14,863)			5.611	5.477	MS	608,613	2,066,987	12/07/2022	09/15/2051	1,193,902
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	0	1.D FE	11,899,084	12,591,888	11,895,683	12,121,932		13,598			5.392	5.794	JJ	339,477	678,955	10/11/2006	07/01/2050	384,446
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/	0	1.C FE	58,881,071	52,821,243	54,229,457	57,920,655		(113,361)			6.750	5.870	MS	1,049,822	3,565,434	05/18/2020	03/15/2057	1,918,131
BYDT44-ZD-9	RIO GRANDE LNG TRAIN 5 LLC	0	2.B Z	20,043,000	20,043,000	20,043,000	20,043,000					6.560	6.560	MS	273,921		10/16/2025	09/30/2050	20,700,410
0069999999 - Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)				2,292,142,903	2,232,678,649	2,099,085,568	2,278,576,710		(2,520,230)	1,238		XXX	XXX	XXX	23,747,828	129,558,579	XXX	XXX	465,465,374
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated)																			
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
00108W-AF-7	AEP TEXAS INC AEP 3.8 10/01/47	0	2.A FE	1,915,355	2,521,000	1,862,389	1,929,733		13,653			3.800	5.694	AO	23,950	95,798	12/10/2024	10/01/2047	2,568,899
00108W-AK-6	AEP TEXAS INC H N Y N	0	2.A FE	684,680	1,000,000	682,820	692,633		5,748			3.450	5.847	JJ	15,908	34,500	08/08/2024	01/15/2050	1,017,250
00108W-AN-0	AEP TEXAS INC AEP 3.45 05/15/51	M	2.A FE	28,231,626	29,900,000	20,200,141	28,337,741		30,560			3.450	3.752	MN	131,809	1,031,550	05/06/2022	05/15/2051	30,415,775
00108W-AU-4	AEP TEXAS INC AEP	0	2.A FE	1,492,560	1,500,000	1,472,040	1,492,616		56			5.850	5.885	AO	23,644		09/22/2025	10/15/2055	1,543,875
00130H-CC-7	AES CORPORATION AES 3.95 07/15/30 144A	M	2.C FE	16,931,490	17,000,000	16,592,578	16,966,453		6,616			3.950	3.998	JJ	309,636	671,500	05/15/2020	07/15/2030	17,335,750
00138C-AU-2	COREBRIDGE GLOB FUNDING 144A N N Y	0	1.F FE	3,046,724	3,000,000	3,026,595	3,016,877		(29,847)			5.750	4.605	JJ	85,771	86,250	01/29/2025	07/02/2026	3,086,250
00138G-AC-3	AMERICAN INTERNATIONAL GROUP I AIG 8.125	0	2.C FE	23,313,600	20,000,000	24,157,600	22,611,091		(58,184)			8.125	6.916	MS	478,472	1,625,000	07/23/2002	03/15/2046	20,812,500
00164V-AF-0	AMC NETWORKS INC AMCX 4.25 02/15/29		5.B FE	10,144	11,000	9,775	10,572		122			4.250	5.627	FA	177	468	03/17/2022	02/15/2029	11,234
00185A-AG-9	AON PLC AON 4.6 06/14/44		2.A FE	3,488,684	4,050,000	3,550,622	3,512,723		15,963			4.600	5.777	JD	8,797	186,300	01/02/2025	06/14/2044	4,143,150
00185A-AH-7	AON PLC AON 4 3/4 05/15/45		2.A FE	4,623,450	5,000,000	4,442,450	4,655,042		9,991			4.750	5.325	MN	30,347	237,500	09/02/2022	05/15/2045	5,118,750
00206R-BH-4	AT&T INC T 4.3 12/15/42		2.B FE	1,739,420	2,000,000	1,691,588	1,763,764		8,375			4.300	5.370	JD	3,822	86,000	12/06/2022	12/15/2042	2,043,000
00206R-BK-7	AT&T INC T 4.35 06/15/45		2.B FE	413,000	500,000	412,550	418,308		2,235			4.350	5.757	JD	967	21,750	07/12/2023	06/15/2045	510,875

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00206R-CQ-3	AT&T INC T 4 3/4 05/15/46		2.B FE	3,553,395	4,000,000	3,465,720	3,580,605		10,801			4.750	5.621	MN	24,278	190,000	01/09/2024	05/15/2046	4,095,000
00206R-CU-4	AT&T INC T 5.65 02/15/47		2.B FE	2,566,720	2,000,000	2,011,760	2,507,839		(15,887)			5.650	3.854	FA	42,689	113,000	01/27/2022	02/15/2047	2,056,500
00206R-DJ-8	AT&T INC N Y N		2.B FE	1,270,340	1,500,000	1,240,696	1,277,106		4,936			4.500	5.687	MS	21,000	67,500	10/29/2024	03/09/2048	1,533,750
00206R-DK-5	AT&T INC N Y N		2.B FE	1,784,260	2,000,000	1,654,620	1,790,082		4,504			4.550	5.345	MS	28,311	91,000	09/12/2024	03/09/2049	2,045,500
00206R-DR-0	AT&T INC T 5 1/4 03/01/37	0	2.B FE	5,061,550	5,000,000	5,059,100	5,054,557		(3,765)			5.250	5.116	MS	87,500	262,500	12/27/2023	03/01/2037	5,131,250
00206R-DS-8	AT&T INC N Y N		2.B FE	242,475	250,000	236,575	242,699		186			5.450	5.689	MS	4,542	13,625	10/31/2024	03/01/2047	256,813
00206R-FU-1	AT&T INC N Y N		2.B FE	709,512	800,000	719,695	712,220		1,591			5.150	6.018	FA	15,679	41,200	04/18/2024	02/15/2050	800,114
00206R-HA-3	AT&T INC T 5.15 11/15/46		2.B FE	1,453,685	1,500,000	1,371,480	1,456,411		1,111			5.150	5.383	MN	9,871	77,250	12/28/2023	11/15/2046	1,538,625
00206R-HK-1	AT&T INC T 4.85 03/01/39		2.B FE	1,439,340	1,600,000	1,524,991	1,452,069		7,246			4.850	5.865	MS	25,867	77,600	05/02/2024	03/01/2039	1,638,800
00206R-JJ-2	AT&T INC N N N		2.B FE	2,468,336	2,600,000	2,409,148	2,472,769		3,950			5.350	5.792	JD	6,182	139,100	11/22/2024	12/15/2043	2,669,550
00206R-KB-7	AT&T INC T 3.85 06/01/60		2.B FE	5,102,108	5,145,000	3,529,830	5,104,500		546			3.850	3.892	JD	16,507	198,083	07/20/2021	06/01/2060	5,244,041
00206R-KE-1	AT&T INC		2.B FE	676,400	1,000,000	652,344	680,798		4,398			3.300	5.655	FA	13,750	16,500	03/04/2025	02/01/2052	1,016,500
00206R-KJ-0	AT&T INC N Y N		2.B FE	1,214,098	1,750,000	1,171,135	1,225,681		7,731			3.500	5.652	MS	18,035	61,250	01/02/2025	09/15/2053	1,780,625
00206R-NE-8	AT&T INC T	0	2.B FE	37,190,015	37,482,000	35,951,610	37,192,144		2,129			5.700	5.755	MN	575,661		09/26/2025	11/01/2054	38,550,237
00221@-AA-9	ARKANSAS ST UNIV ARKANSAS ST UNIV		1.E	2,826,490	2,798,553	2,621,528	2,817,207		(1,023)			4.450	4.411	MON	3,805	124,536	10/11/2017	08/20/2043	23,685
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42		1.G FE	1,756,380	2,000,000	1,788,166	1,777,657		7,925			4.400	5.414	MN	13,444	88,000	03/10/2023	11/06/2042	2,044,000
00287Y-BD-0	ABBVIE INC ABBV 4 7/8 11/14/48		1.G FE	191,802	200,000	182,707	192,252		174			4.875	5.166	MN	1,273	9,750	04/27/2023	11/14/2048	204,875
00287Y-CY-3	ABBVIE INC ABBV 4.55 03/15/35		1.G FE	1,396,020	1,500,000	1,480,885	1,414,944		6,995			4.550	5.338	MS	20,096	68,250	02/28/2023	03/15/2035	1,534,125
00287Y-DB-2	ABBVIE INC ABBV 4 3/4 03/15/45		1.G FE	1,110,072	1,200,000	1,095,899	1,115,930		2,465			4.750	5.338	MS	16,783	57,000	07/21/2023	03/15/2045	1,228,500
00287Y-DX-4	ABBVIE INC N Y N	0	1.G FE	3,985,040	4,000,000	3,883,360	3,985,410		110			5.500	5.523	MS	64,778	220,000	02/22/2024	03/15/2064	4,110,000
003009-B*-7	ABERDEEN ASIA SR NTS D PRVT ABERDEEN ASI	0	1.A FE	1,000,000	1,000,000	923,926	1,000,000					3.700	3.700	FA	14,492	37,000	07/28/2017	08/10/2032	1,018,500
00440E-AQ-0	CHUBB LTD CB 4.15 03/13/43	0	1.F FE	2,427,940	2,000,000	1,720,760	2,363,844		(16,257)			4.150	2.809	MS	24,900	83,000	11/16/2021	03/13/2043	2,041,500
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA AER 3.85 10/29/		2.A FE	9,686,350	9,835,000	8,036,965	9,707,810		5,675			3.850	3.961	AO	65,212	378,648	02/01/2022	10/29/2041	10,024,324
00817Y-AG-3	CVS HEALTH CORP AET 6.75 12/15/37	0	2.B FE	4,486,628	4,054,000	4,463,045	4,431,923		(19,706)			6.750	5.666	JD	12,162	261,495	10/31/2025	12/15/2037	4,190,823
00817Y-AJ-7	CVS HEALTH CORP AET 4 1/2 05/15/42		2.B FE	5,538,420	6,000,000	5,143,080	5,584,807		15,878			4.500	5.130	MN	34,500	270,000	12/07/2022	05/15/2042	6,135,000
008513-AE-3	AGREE LP N Y N		2.A FE	978,387	990,000	1,037,572	979,917		902			5.625	5.779	JD	2,475	55,688	05/06/2024	06/15/2034	1,017,844
00914A-AG-7	AIR LEASE CORP AL 3 02/01/30		2.B FE	330,056	400,000	375,458	351,519		10,087			3.000	6.422	FA	5,000	12,000	10/13/2023	02/01/2030	406,000
00914A-AK-8	AIR LEASE CORP AL 3 1/8 12/01/30		2.B FE	2,147,816	2,600,000	2,412,715	2,264,215		56,751			3.125	6.213	JD	6,771	81,250	11/29/2023	12/01/2030	2,640,625
010392-GB-8	ALABAMA POWER COMPANY SO 5.85 11/15/33		1.E FE	3,703,475	3,451,000	3,702,129	3,697,108		(6,367)			5.850	4.753	MN	25,796	100,942	09/26/2025	11/15/2033	3,551,942
013822-AG-6	ALCOA CORP AA 4.125 03/31/29 144A		3.A FE	10,000,000	10,000,000	9,802,400	10,000,000					4.125	4.122	MS	104,271	412,500	03/08/2021	03/31/2029	10,000,000
014916-AA-8	NRG ENERGY INC NRG	RA	2.C FE	8,010,906	7,684,000	8,186,549	7,892,956		(72,419)			7.467	6.308	JJ	240,662	573,764	04/25/2024	07/31/2028	7,970,882
015271-AN-9	ALEXANDRIA REAL ESTATE E ARE 4.7 07/01/3		2.A FE	227,568	250,000	251,464	233,983		2,987			4.700	6.360	JJ	5,875	11,750	10/06/2023	07/01/2030	255,875
015271-AQ-2	ALEXANDRIA REAL ESTATE E ARE 4.85 04/15/		2.A FE	4,437,864	4,800,000	4,079,509	4,457,236		7,181			4.850	5.391	AO	49,147	232,800	01/17/2024	04/15/2049	4,916,400
015271-AS-8	ALEXANDRIA REAL ESTATE E ARE 4 02/01/50		2.A FE	1,117,623	1,450,000	1,085,636	1,129,402		6,093			4.000	5.698	FA	24,167	58,000	01/31/2024	02/01/2050	1,479,000
015271-AX-7	ALEXANDRIA REAL ESTATE E ARE 3 05/18/51		2.A FE	1,336,000	2,000,000	1,222,060	1,363,845		11,642			3.000	5.287	MN	7,167	60,000	01/02/2025	05/18/2051	2,030,000
015271-AZ-2	ALEXANDRIA REAL ESTATE E ALEXANDRIA REAL		2.A FE	4,036,730	5,500,000	3,744,404	4,102,804		23,926			3.550	5.366	MS	57,490	195,250	07/21/2023	03/15/2052	5,597,625
015271-BA-6	ALEXANDRIA REAL ESTATE E ARE 4 3/4 04/15		2.A FE	912,332	1,050,000	1,012,550	931,405		9,111			4.750	6.380	AO	10,529	49,875	11/10/2023	04/15/2035	1,074,938
015271-BB-4	ALEXANDRIA REAL ESTATE E N Y N		2.A FE	357,744	400,000	349,950	358,302		558			5.150	5.925	AO	4,349	20,600	02/18/2025	04/15/2053	410,300
015271-BD-0	ALEXANDRIA REAL ESTATE E N Y N	0	2.A FE	13,002,133	13,475,000	12,630,320	13,005,618		2,159			5.625	5.877	MN	96,852	487,969	11/20/2025	05/15/2054	13,853,984

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
017175-AF-7	ALLEGHANY CORPORATION Y 3.25 08/15/51	RA	1.E FE	24,707,639	25,000,000	16,825,750	24,734,625		6,493			3.250	3.312	FA	306,944	812,500	08/11/2021	08/15/2051	25,406,250
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC LNT		2.B FE	394,513	440,000	408,854	397,815		3,302			3.600	5.452	MS	5,280	7,920	06/03/2025	03/01/2032	447,920
020002-AU-5	ALLSTATE CORP ALL V6.5 05/15/57	M	2.C FE	14,779,500	16,250,000	17,072,575	14,873,761		10,267			6.500	7.174	MN	134,965	1,056,250	10/06/2011	05/15/2057	16,778,125
020002-BB-6	ALLSTATE CORP ALL V5.75 08/15/53 B	C	2.C FE	10,000,000	10,000,000	10,002,100	10,000,000					7.051	6.369	FMAN	92,060	765,064	08/05/2013	08/15/2053	10,180,236
02079K-AF-4	ALPHABET INC GOOGL 2.05 08/15/50	0	1.C FE	12,768,514	20,000,000	10,887,400	13,247,482		152,378			2.050	4.282	FA	154,889	410,000	09/13/2022	08/15/2050	20,205,000
02209S-AE-3	ALTRIA GROUP INC MO 9.95 11/10/38		2.A FE	1,853,789	1,143,000	1,571,648	1,709,853		(31,369)			9.950	4.751	MN	16,112	113,729	12/16/2020	11/10/2038	1,199,864
02209S-AR-4	ALTRIA GROUP INC MO 5.375 01/31/44	0	2.B FE	3,793,590	3,000,000	2,897,730	3,666,662		(25,594)			5.375	3.680	JJ	67,635	161,250	08/27/2020	01/31/2044	3,080,625
02209S-AV-5	ALTRIA GROUP INC N Y N		2.B FE	2,030,847	2,700,000	2,034,011	2,047,769		15,890			3.875	5.912	MS	30,516	104,625	01/02/2025	09/16/2046	2,752,313
02209S-BE-2	ALTRIA GROUP INC MO 5.8 02/14/39	0	2.B FE	7,981,200	8,000,000	8,245,120	7,985,433		724			5.800	5.820	FA	176,578	464,000	02/12/2019	02/14/2039	8,232,000
02209S-BK-8	ALTRIA GROUP INC MO 4.45 05/06/50		2.B FE	6,306,038	6,605,000	5,294,244	6,300,273		4,487			4.450	4.744	MN	44,905	293,923	02/19/2025	05/06/2050	6,751,961
02209S-BL-6	ALTRIA GROUP INC MO 2.45 02/04/32		2.B FE	371,417	500,000	442,881	399,232		13,101			2.450	6.511	FA	5,002	12,250	10/17/2023	02/04/2032	506,125
02209S-BM-4	ALTRIA GROUP INC MO 3.4 02/04/41	RA	2.B FE	44,189,386	45,245,000	34,985,244	44,313,779		41,782			3.400	3.569	FA	628,151	1,538,330	08/22/2024	02/04/2041	46,014,165
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51	M	2.A FE	41,470,900	42,100,000	29,750,007	41,506,880		11,922			3.700	3.783	FA	636,061	1,557,700	10/24/2024	02/04/2051	42,878,850
02209S-BP-7	ALTRIA GROUP INC MO 4 02/04/61	M	2.B FE	41,415,580	41,800,000	30,297,058	41,436,541		4,613			4.000	4.047	FA	682,733	1,672,000	02/12/2021	02/04/2061	42,636,000
02209S-BR-3	ALTRIA GROUP INC MO 6 7/8 11/01/33		2.B FE	2,553,721	2,350,000	2,657,726	2,521,151		(17,600)			6.875	5.679	MN	26,927	161,563	06/11/2024	11/01/2033	2,430,781
023135-BM-7	AMAZON.COM INC AMZN 4.25 08/22/57		1.E FE	6,396,709	5,040,000	4,037,998	6,297,788		(24,147)			4.250	3.009	FA	76,755	214,200	12/28/2021	08/22/2057	5,147,100
023135-CC-8	AMAZON.COM INC AMZN 3.25 05/12/61		1.D FE	981,882	990,000	634,573	982,376		113			3.250	3.287	MN	4,379	32,175	05/10/2021	05/12/2061	1,006,088
02343U-AG-0	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/2	0	2.B FE	4,713,850	5,000,000	4,990,300	4,970,517		87,951			3.625	5.489	AO	31,719	181,250	11/30/2022	04/28/2026	5,090,625
02343U-AH-8	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/2	0	2.B FE	7,412,184	7,800,000	7,844,772	7,616,673		70,442			4.500	5.572	MN	44,850	351,000	12/06/2022	05/15/2028	7,975,500
02344A-AA-6	AMCOR PLC AMCR 2.69 05/25/31	M	2.B FE	4,997,800	5,000,000	4,571,750	4,998,739		214			2.690	2.695	MN	13,450	134,500	05/18/2021	05/25/2031	5,067,250
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA AMCR		2.B FE	11,724,100	11,452,000	11,755,363	11,709,982		(14,117)			5.100	4.506	MS	168,726		09/26/2025	03/17/2030	11,744,026
023551-AF-1	HESS CORPORATION HES 7.875 10/01/29	0	1.D FE	956,267	850,000	960,509	889,305		(8,997)			7.875	6.466	AO	16,734	66,938	04/27/2016	10/01/2029	883,469
023551-AJ-3	HESS CORPORATION HES 7.3 08/15/31	0	1.D FE	2,937,175	2,500,000	2,871,700	2,717,209		(32,187)			7.300	5.483	FA	68,944	182,500	09/27/2017	08/15/2031	2,591,250
023551-AM-6	HESS CORPORATION HES 7.125 03/15/33	0	1.D FE	2,553,605	2,166,000	2,506,733	2,389,236		(24,781)			7.125	5.380	MS	45,441	154,328	02/14/2018	03/15/2033	2,243,164
02364W-BE-4	AMERICA MOVIL SAB DE CV		2.A FE	7,972,807	9,000,000	7,836,660	7,979,520		6,714			4.375	5.422	JJ	180,469		10/31/2025	07/16/2042	9,196,875
02364W-BG-9	AMERICA MOVIL SAB DE CV	0	1.G FE	5,127,042	6,091,000	5,104,684	5,132,720		5,678			4.375	5.590	AO	51,076	89,491	10/30/2025	04/22/2049	6,224,241
025537-AP-6	AMERICAN ELECTRIC POWER AMERICAN ELECTRI	0	2.B FE	6,897,502	9,300,000	6,193,893	7,058,862		47,143			3.250	4.975	MS	100,750	302,250	05/17/2022	03/01/2050	9,451,125
02557T-AE-9	AMERICAN ELECTRIC POWER AEP 5.8 03/15/20		2.C FE	2,467,950	2,500,000	2,481,926	2,468,102		152			5.800	5.930	MS	38,667		12/03/2025	03/15/2056	2,572,500
02557T-AF-6	AMERICAN ELECTRIC POWER AEP 6.05 03/15/2		2.C FE	2,454,000	2,500,000	2,457,544	2,453,787		(213)			6.050	6.009	MS	40,333		12/03/2025	03/15/2056	2,569,500
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	M	2.B FE	32,308,064	32,894,000	33,137,843	32,195,830		(15,725)			5.000	5.237	JD	73,098	1,644,700	04/13/2018	06/15/2027	33,716,350

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
025816-CX-5	AMERICAN EXPRESS CO AMERICAN EXPRESS CO	0	2.A FE	10,000,000	10,000,000	10,155,300	10,000,000					4.989	4.986	MN	48,504	498,900	05/18/2022	05/26/2033	10,249,450
025816-DA-4	AMERICAN EXPRESS CO AXP 4.42 08/03/33	0	1.F FE	3,811,870	4,000,000	3,970,200	3,866,874		15,543			4.420	5.088	FA	72,684	176,800	12/30/2022	08/03/2033	4,114,800
025816-DB-2	AMERICAN EXPRESS CO AXP 5.85 11/05/27		1.F FE	2,478,214	2,480,000	2,565,188	2,479,276		362			5.850	5.867	MN	22,568	145,080	10/31/2022	11/05/2027	2,552,540
025816-DN-6	AMERICAN EXPRESS CO AXP 6.489 10/30/31		1.F FE	2,250,000	2,250,000	2,459,689	2,250,000					6.489	6.485	AO	24,739	146,003	10/24/2023	10/30/2031	2,323,001
025816-DR-7	AMERICAN EXPRESS CO		2.A FE	2,382,000	2,382,000	2,533,796	2,382,000					5.915	5.915	AO	25,831	140,895	04/22/2024	04/25/2035	2,452,448
025932-AL-8	AMERICAN FINANCIAL GROUP INC AFG 4 1/2 0	0	2.A FE	3,220,025	3,615,000	3,029,225	3,249,098		9,006			4.500	5.295	JD	7,230	162,675	08/02/2022	06/15/2047	3,696,338
02666T-AG-2	AMERICAN HOMES 4 RENT N Y N		2.B FE	7,417,055	7,425,000	7,684,841	7,418,278		645			5.500	5.514	FA	170,156	408,375	01/23/2024	02/01/2034	7,629,188
026874-DC-8	AMERICAN INTERNATIONAL GROUP I AIG 3.875	0	2.A FE	5,980,140	6,000,000	5,602,560	5,989,125		986			3.875	3.899	JJ	107,208	232,500	01/12/2015	01/15/2035	6,116,250
026874-DP-9	AMERICAN INTERNATIONAL GROUP I AIG 4.375	0	2.A FE	4,974,700	5,000,000	4,173,450	4,977,655		499			4.375	4.405	JD	608	218,750	05/06/2020	06/30/2050	5,109,375
02771D-2D-5	AMERICAN NATIONAL GROUP INC ANGINC 4.625		1.F FE	419,723	420,000	421,733	419,727		4			4.625	4.649	JD	863		12/09/2025	12/15/2028	429,713
02772A-AA-7	AMERICAN NATIONAL GROUP ANAT 6.144 06/13	M	2.B FE	105,000,000	105,000,000	109,292,610	105,000,000					6.144	5.738	JD	322,560	6,451,200	06/06/2022	06/13/2032	108,225,600
03027X-AY-6	AMERICAN TOWER CORPORATION AMT 3.7 10/15		2.A FE	2,919,863	3,750,000	2,784,338	2,962,342		16,273			3.700	5.255	AO	29,292	138,750	02/07/2024	10/15/2049	3,819,375
03027X-BA-7	AMERICAN TOWER CORPORATION AMT 2.9 01/15	0	2.A FE	3,440,360	4,000,000	3,797,080	3,666,946		72,321			2.900	5.213	JJ	53,489	116,000	09/01/2022	01/15/2030	4,058,000
03027X-BC-3	AMERICAN TOWER CORPORATION AMT 2.1 06/15		2.A FE	430,590	550,000	499,785	465,637		16,037			2.100	6.082	JD	513	11,550	09/21/2023	06/15/2030	555,775
03027X-BD-1	AMERICAN TOWER CORPORATION AMT 3.1 06/15	0	2.A FE	1,858,725	2,635,000	1,730,984	1,906,765		14,765			3.100	5.088	JD	3,630	81,685	07/12/2022	06/15/2050	2,675,843
03027X-BJ-8	AMERICAN TOWER CORPORATION AMT 1 1/2 01/	0	2.A FE	4,101,950	5,000,000	4,744,200	4,610,336		172,236			1.500	5.518	JJ	31,458	75,000	11/15/2022	01/31/2028	5,037,500
03027X-BK-5	AMERICAN TOWER CORPORATION AMT 2.95 01/1	0	2.A FE	3,106,755	4,500,000	2,862,675	3,190,771		25,816			2.950	5.000	JJ	61,213	132,750	07/14/2022	01/15/2051	4,566,375
03027X-BW-9	AMERICAN TOWER CORPORATION AMT 4.05 03/1	0	2.A FE	2,238,548	2,250,000	2,190,038	2,242,304		1,068			4.050	4.113	MS	26,831	91,125	03/29/2022	03/15/2032	2,295,563
03027X-BZ-2	AMERICAN TOWER CORPORATION AMT 5.65 03/1		2.A FE	1,867,160	1,900,000	2,003,744	1,872,944		2,938			5.650	5.895	MS	31,609	107,350	04/18/2024	03/15/2033	1,953,675
03027X-CD-0	AMERICAN TOWER CORPORATION AMT 5.55 07/1		2.A FE	1,854,545	1,900,000	1,992,095	1,863,351		3,755			5.550	5.870	JJ	48,624	105,450	10/13/2023	07/15/2033	1,952,725
03027X-CF-5	AMERICAN TOWER CORPORATION AMT 5.9 11/15		2.A FE	32,886,765	30,805,000	32,902,512	32,837,988		(52,181)			5.900	4.852	MN	232,235	932,348	09/26/2025	11/15/2033	31,713,748
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS AMERICAN T	0	1.G	5,000,000	5,000,000	4,941,025	5,000,000					4.320	4.320	AO	54,000	216,000	09/19/2018	10/01/2030	5,108,000
03040W-AM-7	AMERICAN WATER CAPITAL C AWK 4.3 09/01/4		2.A FE	2,062,080	2,250,000	1,928,106	2,078,162		5,099			4.300	4.910	MS	32,250	96,750	08/30/2022	09/01/2045	2,298,375
03060N-AD-2	FINANCIAL HOLDING CORP AMERIC 3.45 04/15	M	2.B FE	46,823,966	46,800,000	42,325,967	46,814,296		(2,477)			3.450	3.444	AO	340,860	1,614,600	09/20/2021	04/15/2031	47,607,300
03115A-AA-1	AMERICAN FAMILY INSURANCE MUTU AMFAHI 2	0	2.C FE	11,410,044	11,901,000	10,453,077	11,560,815		54,309			2.805	3.379	MS	102,001	333,823	01/23/2023	03/11/2031	12,067,912
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3	M	2.C FE	50,418,787	55,104,000	37,006,248	50,619,995		72,583			3.833	4.325	MS	645,375	2,103,991	07/23/2025	03/11/2051	56,160,068
031162-BH-2	AMGEN INC AMGN 5.65 06/15/42		2.A FE	821,012	800,000	813,248	819,559		(785)			5.650	5.416	JD	2,009	45,200	12/26/2023	06/15/2042	822,600
031162-BK-5	AMGEN INC AMGN 5.15 11/15/41		2.A FE	3,357,690	3,375,000	3,273,825	3,359,313		609			5.150	5.193	MN	22,209	173,813	07/12/2023	11/15/2041	3,461,906
031162-BZ-2	AMGEN INC N Y N		2.A FE	3,546,160	4,000,000	3,434,538	3,561,226		12,836			4.400	5.314	MN	29,333	176,000	12/06/2024	05/01/2045	4,088,000
031162-CF-5	AMGEN INC AMGN	0	2.A FE	518,745	605,000	517,632	519,952		1,207			4.663	5.718	JD	1,254	28,211	03/14/2025	06/15/2051	619,106
031162-DA-5	AMGEN INC AMGN 2.8 08/15/41	0	2.A FE	1,993,900	2,000,000	1,463,800	1,994,968		253			2.800	2.820	FA	21,156	56,000	08/05/2021	08/15/2041	2,028,000
031162-DF-4	AMGEN INC AMGN 4.2 02/22/52	M	2.A FE	13,940,860	13,900,000	11,026,453	13,937,790		(842)			4.200	4.182	FA	209,195	583,800	02/17/2022	02/22/2052	14,191,900
031162-DG-2	AMGEN INC AMGN 4.4 02/22/62		2.A FE	3,284,641	3,305,000	2,581,502	3,285,427		217			4.400	4.433	FA	52,109	145,420	02/17/2022	02/22/2062	3,377,710

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
031162-DK-3	AMGEN INC AMGN		2.A FE	3,649,200	4,284,000	3,770,862	3,656,345		7,047			4.875	5.968	MS	69,615	135,720	04/21/2025	03/01/2053	4,388,423
031162-DQ-0	AMGEN INC AMGN 5 1/4 03/02/30	0	2.A FE	9,976,900	10,000,000	10,372,300	9,985,243		3,088			5.250	5.290	MS	173,542	525,000	02/15/2023	03/02/2030	10,262,500
031162-DS-6	AMGEN INC AMGN 5.6 03/02/43	M	2.A FE	30,687,956	31,690,000	31,865,880	30,757,788		30,462			5.600	5.873	MS	586,617	1,774,640	04/18/2024	03/02/2043	32,577,320
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53	0	2.A FE	19,695,394	19,917,000	19,502,726	19,699,999		3,033			5.650	5.729	MS	371,978	870,580	03/14/2025	03/02/2053	20,479,655
032654-AW-5	ANALOG DEVICES INC ADI 2.8 10/01/41	0	1.G FE	6,298,330	6,500,000	4,794,205	6,318,771		7,478			2.800	3.003	AO	45,500	182,000	08/17/2023	10/01/2041	6,591,000
03512T-AE-1	ANGLOGOLD HOLDINGS PLC		2.C FE	4,197,825	4,490,000	4,299,452	4,230,836		30,005			3.750	5.130	AO	42,094	70,875	11/14/2025	10/01/2030	4,574,188
035242-AN-6	ANHEUSER-BUSCH INBEV FIN N Y N		1.G FE	4,130,003	4,500,000	4,165,578	4,147,070		9,262			4.900	5.550	FA	91,875	220,500	04/19/2024	02/01/2046	4,610,250
036752-AD-5	ELEVANCE HEALTH INC N Y N		2.A FE	3,509,670	4,000,000	3,330,574	3,525,871		11,224			4.375	5.294	JD	14,583	175,000	09/12/2024	12/01/2047	4,087,500
036752-AH-6	ELEVANCE HEALTH INC ELV 4.55 03/01/48		2.A FE	3,184,808	3,600,000	3,068,519	3,201,840		9,188			4.550	5.413	MS	54,600	163,800	12/06/2024	03/01/2048	3,681,900
036752-AS-2	ELEVANCE HEALTH INC ELV 3.6 03/15/51	M	2.A FE	37,512,954	37,650,000	26,804,918	37,526,186		2,968			3.600	3.620	MS	399,090	1,355,400	03/08/2021	03/15/2051	38,327,700
036752-AT-0	ELEVANCE HEALTH INC ELV 4.1 05/15/32	0	2.A FE	4,739,075	4,750,000	4,621,988	4,742,626		993			4.100	4.128	MN	24,885	194,750	04/26/2022	05/15/2032	4,847,375
036752-AU-7	ELEVANCE HEALTH INC ELV 4.55 05/15/52		2.A FE	4,515,575	4,540,000	3,756,895	4,517,203		438			4.550	4.583	MN	26,395	206,570	04/26/2022	05/15/2052	4,643,285
036752-AX-1	ELEVANCE HEALTH INC N Y N		2.A FE	4,964,585	4,720,000	4,873,428	4,958,526		(3,754)			6.100	5.725	AO	60,783	287,920	01/24/2025	10/15/2052	4,863,960
036752-BA-0	ELEVANCE HEALTH INC N Y N		2.A FE	2,734,709	2,725,000	2,655,693	2,734,483		(180)			5.650	5.624	JD	6,843	153,963	12/12/2024	06/15/2054	2,801,981
036752-BD-4	ELEVANCE HEALTH INC ELV	0	2.A FE	6,975,220	7,000,000	7,150,080	6,976,906		1,686			5.200	5.246	FA	137,511	288,167	10/22/2024	02/15/2035	7,182,000
036752-BE-2	ELEVANCE HEALTH INC ELV	0	2.A FE	33,567,863	33,836,000	32,995,852	33,568,976		1,113			5.700	5.756	FA	728,602	1,488,014	03/14/2025	02/15/2055	34,800,326
03718N-AD-8	ANTOFAGASTA PLC		2.B FE	5,082,691	5,095,000	5,227,011	5,082,974		283			5.625	5.657	MS	89,163		09/03/2025	09/09/2035	5,238,297
03740L-AE-2	AON PLC AON 3.9 02/28/52	M	2.A FE	30,883,030	32,000,000	23,940,480	30,930,416		20,280			3.900	4.103	FA	426,400	1,248,000	10/02/2024	02/28/2052	32,624,000
03740L-AG-7	AON PLC AON 5.35 02/28/33		2.A FE	186,706	200,000	208,508	189,165		1,166			5.350	6.302	FA	3,656	10,700	10/27/2023	02/28/2033	205,350
03740M-AF-7	AON NORTH AMERICA INC N Y N		2.A FE	5,676,904	5,590,000	5,582,762	5,675,905		(1,115)			5.750	5.639	MS	107,142	321,425	12/06/2024	03/01/2054	5,750,713
03743Q-BG-2	APA CORP US APA		2.C FE	399,667	480,000	398,952	399,940		272			5.350	6.779	JJ	12,840		10/31/2025	07/01/2049	492,840
03765H-AC-5	APOLLO MANAGEMENT HOLDIN 144A N Y Y		1.F FE	6,289,356	6,785,000	6,138,932	6,302,224		11,115			5.000	5.562	MS	99,890	339,250	11/07/2024	03/15/2048	6,954,625
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N	0	1.F FE	19,534,424	20,500,000	20,127,105	19,542,514		8,091			5.800	6.150	MN	132,111	1,102,000	05/21/2025	05/21/2054	21,094,500
037833-EF-3	APPLE INC AAPL 2.65 02/08/51	M	1.B FE	5,762,500	6,250,000	3,863,563	5,814,767		11,406			2.650	3.049	FA	65,790	165,625	02/24/2021	02/08/2051	6,332,813
037833-EL-0	APPLE INC AAPL 2.85 08/05/61	0	1.B FE	11,010,409	15,110,000	8,918,980	11,147,233		43,578			2.850	4.268	FA	174,646	430,635	09/13/2022	08/05/2061	15,325,318
037833-ER-7	APPLE INC AAPL 4.1 08/08/62	0	1.B FE	2,935,905	3,500,000	2,751,245	2,951,778		5,133			4.100	5.042	FA	57,001	143,500	10/06/2022	08/08/2062	3,571,750
03835V-AH-9	APTIV PLC APTV 5.4 03/15/49		2.B FE	4,602,457	4,020,000	3,698,561	4,539,902		(12,981)			5.400	4.486	MS	63,918	217,080	09/24/2020	03/15/2049	4,128,540
03836W-AC-7	ESSENTIAL UTILITIES INC WTRG 4.276 05/01		2.B FE	2,409,690	3,000,000	2,423,820	2,410,145		455			4.276	5.828	MN	21,380		12/17/2025	05/01/2049	3,064,140
03938J-AA-7	ARCH CAPITAL GROUP LTD ACGL 5.144 11/01/	0	1.G FE	9,499,392	7,200,000	6,829,344	9,178,125		(81,813)			5.144	3.123	MN	61,728	370,368	11/16/2021	11/01/2043	7,385,184
03939C-AB-9	ARCH CAPITAL FINANCE LLC ACGL 5.031 12/1	0	1.G FE	5,269,656	6,245,000	5,817,093	5,331,922		20,587			5.031	6.297	JD	13,964	314,186	10/13/2022	12/15/2046	6,402,093
039483-BQ-4	ARCHER-DANIELS-MIDLAND C ADM 4 1/2 03/15		1.F FE	200,539	230,000	197,578	201,901		594			4.500	5.433	MS	3,048	10,350	08/17/2023	03/15/2049	235,175
03990B-AB-7	Ares Management Corp N Y N	0	2.A FE	45,555,858	47,893,000	45,363,771	45,579,951		23,030			5.600	5.950	AO	596,002	2,312,352	05/19/2025	10/11/2054	49,234,004
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	M	2.A FE	36,642,284	44,024,000	30,639,912	36,987,324		112,766			3.650	4.673	FA	669,532	1,552,126	04/11/2025	02/01/2052	44,827,438
04010L-BG-7	ARES CAPITAL CORP N Y N		2.B FE	2,667,592	2,695,000	2,770,041	2,675,141		4,879			5.950	6.185	JJ	73,940	160,353	05/06/2024	07/15/2029	2,775,176
04010L-BH-5	ARES CAPITAL CORP . N Y N		2.B FE	3,945,590	4,000,000	4,044,175	3,951,566		5,976			5.800	6.037	MS	72,822	154,667	05/22/2025	03/08/2032	4,116,000
04015K-AB-6	ARES FINANCE CO II LLC ARES 3.25 06/15/3	0	2.A FE	10,375,039	10,200,000	9,670,090	10,285,275		(19,126)			3.250	3.034	JD	14,733	331,500	03/22/2021	06/15/2030	10,365,750
04020E-AK-3	ARES STRATEGIC INCOME FU		2.C FE	601,818	600,000	606,688	601,625		(193)			5.800	5.733	MS	10,827	8,700	06/26/2025	09/09/2030	617,400
040555-DC-5	ARIZONA PUBLIC SERVICE PNW 2.65 09/15/50	0	2.A FE	958,485	1,500,000	892,350	992,341		10,145			2.650	5.067	MS	11,704	39,750	06/13/2022	09/15/2050	1,519,875
040555-DE-1	ARIZONA PUBLIC SERVICE PNW		2.A FE	393,329	370,000	403,706	391,338		(1,990)			6.350	5.317	JD	1,044	23,495	03/19/2025	12/15/2032	381,748
040555-DJ-0	ARIZONA PUBLIC SERVICE	0	2.A FE	7,622,767	7,500,000	7,625,475	7,622,782		15			5.900	5.782	FA	167,167		12/17/2025	08/15/2055	7,721,250
042688-AA-9	ARPAD SOLAR BORR ARPAD SOLAR BORR	0	2.B PL	2,887,613	2,887,613	2,867,761	2,887,613					5.250	5.284	JAJO	32,004	147,257	09/07/2016	07/15/2034	41,068

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
04316J-AD-1	ARTHUR J GALLAGHER & CO AJG 5 1/2 03/02/		2.B FE	1,826,651	1,830,000	1,906,832	1,827,422		286			5.500	5.524	MS	33,270	100,650	02/27/2023	03/02/2033	1,880,325
04316J-AE-9	ARTHUR J GALLAGHER & CO N Y N		2.B FE	4,815,953	4,800,000	4,722,473	4,815,795		(177)			5.750	5.725	MS	91,233	276,000	01/02/2025	03/02/2053	4,938,000
04316J-AF-6	ARTHUR J GALLAGHER & CO AJG 6 1/2 02/15/		2.B FE	924,686	900,000	992,916	921,061		(2,097)			6.500	6.114	FA	22,100	58,500	03/14/2024	02/15/2034	929,250
04316J-AG-4	ARTHUR J GALLAGHER & CO N Y N		2.B FE	1,308,760	1,150,000	1,273,560	1,306,247		(2,192)			6.750	5.761	FA	29,325	72,563	02/21/2025	02/15/2054	1,188,813
04316J-AJ-8	ARTHUR J GALLAGHER & CO N Y N		2.B FE	796,198	800,000	788,560	796,363		20			5.750	5.778	JJ	21,211	46,000	10/02/2024	07/15/2054	823,000
04317@-BL-1	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGH	0	2.A FE	19,000,000	19,000,000	19,222,319	19,000,000					5.140	5.140	MS	292,980	976,600	01/18/2019	03/13/2031	19,488,300
04621W-AD-2	ASSURED GUARANTY LTD AGO 3.15 06/15/31	0	2.A FE	9,971,700	10,000,000	9,428,100	9,983,618		2,709			3.150	3.183	JD	14,000	315,000	05/19/2021	06/15/2031	10,157,500
04621W-AE-0	ASSURED GUARANTY LTD AGO 3.6 09/15/51	M	2.A FE	29,331,066	33,131,000	23,366,267	29,546,864		65,157			3.600	4.266	MS	351,189	1,192,716	07/07/2022	09/15/2051	33,727,358
04621X-AD-0	ASSURANT INC AIZ 6.75 02/15/34		2.B FE	369,567	310,000	337,610	346,462		(3,565)			6.750	4.972	FA	7,905	20,925	05/29/2018	02/15/2034	320,463
04621X-AQ-1	ASSURANT INC AIZ	0	2.B FE	999,791	1,000,000	1,016,050	999,792		1			5.550	5.553	FA	20,504		08/14/2025	02/15/2036	1,027,750
049560-AX-3	ATMOS ENERGY CORPORATION ATO 5.45 10/15/		1.G FE	394,115	395,000	417,772	394,344		78			5.450	5.480	AO	4,545	21,528	09/27/2022	10/15/2032	405,764
049560-BA-2	ATMOS ENERGY CORPORATION ATO 6.2 11/15/5	0	1.G FE	997,590	1,000,000	1,079,100	997,760		30			6.200	6.217	MN	7,922	62,000	10/05/2023	11/15/2053	1,031,000
049560-BE-4	ATMOS ENERGY CORP ATO 5.45 01/15/2056		1.G FE	1,646,824	1,700,000	1,644,648	1,646,849		25			5.450	5.668	JJ	23,163		12/17/2025	01/15/2056	1,746,325
05329W-AS-1	AUTONATION INC AN 2.4 08/01/31	0	2.C FE	1,890,000	2,000,000	1,767,880	1,931,752		11,045			2.400	3.070	FA	20,000	48,000	01/14/2022	08/01/2031	2,024,000
053332-BH-4	AUTOZONE INC AZO 6.55 11/01/33		2.B FE	1,775,319	1,780,000	1,981,603	1,776,124		368			6.550	6.586	MN	19,432	116,590	10/19/2023	11/01/2033	1,838,295
053332-BK-7	AUTOZONE INC AZO	0	2.B FE	3,889,611	3,890,000	4,027,006	3,889,990		97			5.400	5.400	JJ	96,861	219,980	11/19/2024	07/15/2034	3,995,030
053484-AD-3	AVALONBAY COMMUNITIES AVB 5 02/15/33		1.G FE	1,419,158	1,425,000	1,460,324	1,420,538		509			5.000	5.053	FA	26,917	71,250	11/28/2022	02/15/2033	1,460,625
05348E-BB-4	AVALONBAY COMMUNITIES AVB 4.15 07/01/47		1.G FE	4,258,759	3,615,000	2,986,388	4,177,588		(18,698)			4.150	3.133	JJ	75,011	150,023	05/26/2021	07/01/2047	3,690,011
05348E-BE-8	AVALONBAY COMMUNITIES MTN N Y N		1.G FE	419,885	500,000	425,968	423,013		1,715			4.350	5.564	AO	4,592	21,750	02/22/2024	04/15/2048	510,875
05379B-AR-8	PROGRESSIVE CORP/THE AVA 4 04/01/52		1.G FE	209,924	210,000	157,714	209,933		1			4.000	4.002	AO	2,100	8,400	03/08/2022	04/01/2052	214,200
054561-AM-7	EQUITABLE HOLDINGS INC EQH 5 04/20/48	0	2.A FE	15,460,189	15,195,000	13,634,474	15,365,806		(18,310)			5.000	4.826	AO	149,840	759,750	12/14/2022	04/20/2048	15,574,875
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33		2.A FE	624,798	600,000	662,331	620,573		(2,179)			6.421	5.840	FA	15,945	38,526	12/21/2023	08/02/2033	619,263
05526D-BD-6	BAT CAPITAL CORP BATSLN 4.39 08/15/37		2.A FE	2,513,730	3,000,000	2,765,350	2,563,510		25,091			4.390	6.162	FA	49,753	131,700	12/14/2023	08/15/2037	3,065,850
05526D-BF-1	BAT CAPITAL CORP N Y N		2.A FE	2,479,360	3,000,000	2,495,693	2,491,799		11,503			4.540	5.942	FA	51,453	136,200	12/12/2024	08/15/2047	3,068,100
05526D-BK-0	BAT CAPITAL CORP N Y N		2.A FE	743,381	900,000	762,027	746,721		2,865			4.758	6.131	MS	13,679	42,822	11/12/2024	09/06/2049	921,411
05526D-BQ-7	BAT CAPITAL CORP		2.A FE	2,373,975	2,700,000	2,438,071	2,377,188		3,213			5.282	6.246	AO	35,257	71,307	06/25/2025	04/02/2050	2,771,307
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40	M	2.A FE	27,857,524	27,650,000	22,368,297	27,814,932		(8,718)			3.734	3.680	MS	275,320	1,032,451	09/23/2020	09/25/2040	28,166,225
05526D-BV-6	BAT CAPITAL CORP BATSLN 5.65 03/16/52		2.A FE	26,142,177	27,200,000	25,711,344	26,185,569		13,250			5.650	5.932	MS	448,233	1,340,463	11/17/2025	03/16/2052	27,968,400
05526D-BX-2	BAT CAPITAL CORP BATSLN 7 3/4 10/19/32		2.A FE	1,610,035	1,540,000	1,800,663	1,596,069		(6,761)			7.750	7.033	AO	23,870	119,350	12/19/2023	10/19/2032	1,599,675
05554T-LG-8	BBVA GLOBAL SEC BV	0	1.E FE	5,955,000	6,000,000	6,225,000	5,959,452		4,452			6.620	6.589	JUN	214,047	397,200	02/19/2025	06/17/2039	6,397,200
05583J-AM-4	BPCE SA BPCEGP 5.748 07/19/33	0	2.A FE	57,019,720	57,000,000	59,261,760	57,018,579		(1,536)			5.748	5.742	JJ	1,474,362	3,276,360	12/13/2024	07/19/2033	58,950,825
05583J-AN-2	BPCE SA	0	2.A FE	19,803,470	19,700,000	19,718,961	19,712,475		(90,995)			5.975	4.559	JJ	532,953		08/27/2025	01/18/2027	20,002,767
05682*-AA-2	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	4,600,000	4,600,000	4,052,756	4,600,000					2.590	2.590	AO	25,152	119,140	01/26/2021	04/15/2031	4,659,570
05682*-AC-8	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	113,000,000	113,000,000	87,878,405	113,000,000					2.840	2.840	AO	677,498	3,209,200	01/26/2021	04/15/2036	114,604,600

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05682*-AD-6	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	22,900,000	22,900,000	16,754,052	22,900,000					3.410	3.410	AO	164,855	780,890	01/26/2021	04/15/2041	23,290,445
05682*-AG-9	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	75,700,000	75,700,000	56,594,683	75,700,000					3.720	3.720	AO	594,497	2,816,040	01/07/2022	04/15/2042	77,108,020
05723K-AF-7	BAKER HUGHES LLC/CO-OBL BHI 4.08 12/15/4		1.G FE	8,764,916	7,915,000	6,297,966	8,662,070		(23,220)			4.080	3.453	JD	14,353	322,932	10/26/2021	12/15/2047	8,076,466
059165-EL-0	BALTIMORE GAS & ELECTRIC N Y N		1.G FE	858,024	1,200,000	814,895	875,283		6,838			3.200	5.199	MS	11,307	38,400	05/16/2023	09/15/2049	1,219,200
059165-EM-8	BALTIMORE GAS & ELECTRIC N Y N		1.G FE	1,376,180	2,000,000	1,286,529	1,392,185		12,328			2.900	5.086	JD	2,578	58,000	09/12/2024	06/15/2050	2,029,000
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/		1.G FE	326,800	400,000	336,840	327,629		829			4.550	5.912	JD	1,517	18,200	04/14/2025	06/01/2052	409,100
059165-EQ-9	BALTIMORE GAS & ELECTRIC N Y N		1.G FE	2,078,981	2,080,000	2,006,646	2,079,111		14			5.400	5.403	JD	9,360	112,320	05/08/2023	06/01/2053	2,136,160
06051G-FC-8	BANK OF AMERICA CORP BAC 5 01/21/44 MTN		1.G FE	3,527,936	2,695,000	2,598,573	3,414,612		(29,463)			5.000	3.064	JJ	59,889	134,750	12/30/2021	01/21/2044	2,762,375
06051G-GG-8	BANK OF AMERICA CORP BAC V4.443 01/20/48		1.G FE	5,701,346	4,900,000	4,255,846	5,604,009		(22,392)			4.443	3.475	JJ	97,363	217,707	05/11/2021	01/20/2048	5,067,671
06051G-GM-5	BANK OF AMERICA CORP BAC V4.244 04/24/38	M	1.G FE	16,000,000	16,000,000	14,921,760	16,000,000					4.244	4.244	AO	126,377	679,040	04/19/2017	04/24/2038	16,533,418
06051G-HS-1	BANK OF AMERICA CORP		1.G FE	157,926	200,000	168,782	158,506		580			4.330	5.987	MS	2,550	4,330	04/14/2025	03/15/2050	202,817
06051G-HT-9	BANK OF AMERICA CORP BAC		1.E FE	385,492	390,000	389,287	388,916		3,424			3.559	4.725	AO	2,622	13,880	03/19/2025	04/23/2027	394,684
06051G-JA-8	BANK OF AMERICA CORP BAC V4.083 03/20/51		1.G FE	1,965,405	1,625,000	1,307,214	1,926,478		(8,371)			4.083	2.999	MS	18,615	66,349	01/22/2021	03/20/2051	1,690,030
06051G-JB-6	BANK OF AMERICA CORP BAC 2.592 04/29/31		1.G FE	325,774	400,000	372,903	348,088		9,874			2.592	6.040	AO	1,786	10,368	10/13/2023	04/29/2031	412,260
06051G-JT-7	BANK OF AMERICA CORP BAC 2.687 04/22/32		1.G FE	806,000	1,000,000	917,971	849,016		19,500			2.687	5.558	AO	5,150	26,870	09/18/2023	04/22/2032	1,013,435
06051G-KQ-1	BANK OF AMERICA CORP BAC 4.571 04/27/33		1.G FE	3,618,860	4,000,000	3,993,195	3,681,141		33,800			4.571	5.927	AO	32,505	182,840	04/19/2024	04/27/2033	4,091,420
06051G-MA-4	BANK OF AMERICA CORP		1.G FE	1,762,952	1,800,000	1,876,968	1,767,493		2,672			5.468	5.726	JJ	43,197	98,424	05/02/2024	01/23/2035	1,849,212
06051G-MD-8	BANK OF AMERICA CORP BAC	0	1.G FE	5,000,000	5,000,000	5,121,110	5,000,000					5.518	5.518	AO	50,582	275,900	10/22/2024	10/25/2035	5,137,950
06406R-BH-9	BANK OF NY MELLON CORP BK 4.289 06/13/33		1.F FE	300,000	300,000	296,125	300,000					4.289	4.030	JD	643	12,867	06/08/2022	06/13/2033	308,097
06406R-BM-8	BANK OF NY MELLON CORP BK 5.834 10/25/20	0	1.F FE	6,000,000	6,000,000	6,469,440	6,000,000					5.834	5.461	AO	64,174	350,040	10/18/2022	10/25/2033	6,181,620
06406R-BP-1	BANK OF NY MELLON CORP BK 4.706 02/01/34		1.D FE	948,810	1,000,000	1,004,729	958,217		4,037			4.706	5.350	FA	19,608	47,060	07/27/2023	02/01/2034	1,023,530
06406R-BR-7	BANK OF NY MELLON CORP BK 4.967 04/26/34		1.D FE	181,486	200,000	204,130	184,475		1,391			4.967	6.174	AO	1,794	9,934	10/06/2023	04/26/2034	204,967
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC/ BAPHLT 3		1.E FE	2,350,000	2,350,000	1,670,098	2,350,000					3.540	3.540	FA	31,427	83,190	10/15/2020	08/15/2050	2,391,595
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/4	M	2.A FE	49,609,863	36,044,000	36,725,592	47,234,301		(556,734)			5.700	3.143	MN	176,916	2,054,508	07/01/2021	05/30/2041	37,071,254
06887#-AH-4	BARRY-WEHMILLER COMPANIES INC BARRY-WEHM		2.C PL	9,800,000	9,800,000	7,709,827	9,800,000					3.200	3.200	JJ	140,249	318,500	08/21/2020	01/20/2036	9,956,800
07177M-AN-3	BAXALTA INC TACHEM 5 1/4 06/23/45		2.A FE	2,382,282	2,400,000	2,290,512	2,383,694		465			5.250	5.306	JD	2,800	126,000	04/17/2023	06/23/2045	2,463,000
071813-BP-3	BAXTER INTERNATIONAL INC N Y N		2.C FE	2,097,633	2,950,000	2,095,331	2,121,475		20,376			3.500	5.865	FA	39,006	103,250	10/31/2024	08/15/2046	3,001,625
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	0	2.C FE	5,952,208	8,400,000	5,279,904	5,973,148		(66,086)			3.132	5.164	JD	21,924	263,088	01/30/2025	12/01/2051	8,531,544
071813-DE-6	BAXTER INTERNATIONAL INC BAX 5.65 12/15/		2.C FE	1,997,980	2,000,000	2,029,682	1,997,991		11			5.650	5.663	JD	8,475		11/19/2025	12/15/2035	2,056,500
07274E-AK-9	Bayer US Finance BAYNGR 6 3/8 11/21/30		2.B FE	1,991,320	2,000,000	2,139,477	1,993,546		1,091			6.375	6.453	MN	14,167	127,500	11/16/2023	11/21/2030	2,063,750

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4.875 06/		2.B FE	3,503,186	3,840,000	3,266,914	3,485,678		(2,160)			4.875	5.538	JD	3,120	121,388	11/17/2025	06/25/2048	3,933,600
07274N-BF-9	BAYER US FINANCE II LLC 144A N Y Y		2.B FE	759,630	1,000,000	809,314	766,602		6,313			4.400	6.601	JJ	20,289	44,000	11/22/2024	07/15/2044	1,022,000
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS BSWHLD 2.8		1.D FE	562,665	750,000	474,855	575,099		3,822			2.839	4.389	MN	2,721	21,293	07/28/2022	11/15/2050	760,646
075887-BG-3	BECTON DICKINSON & CO BDX 4.685 12/15/44	0	2.B FE	12,242,220	13,000,000	11,516,440	12,280,037		21,875			4.685	5.145	JD	27,069	609,050	12/06/2024	12/15/2044	13,304,525
075887-BX-6	BECTON DICKINSON & CO BDX 4.669 06/06/47		2.B FE	7,514,695	8,500,000	7,400,950	7,560,380		22,388			4.669	5.558	JD	27,560	396,865	04/02/2024	06/06/2047	8,698,433
08079K-AA-2	BELROSE FUNDING TRUST LNC	0	2.A FE	16,322,546	16,250,000	16,873,074	16,321,942		(605)			6.792	6.757	MN	141,028	536,521	05/13/2025	05/15/2055	16,801,850
084423-AU-6	WR BERKLEY CORPORATION WRB 4 05/12/50	M	2.A FE	17,098,967	15,200,000	11,614,016	16,871,277		(46,846)			4.000	3.320	MN	82,756	608,000	09/01/2020	05/12/2050	15,504,000
084423-AV-4	WR BERKLEY CORPORATION WRB 3.55 03/30/52	RA	2.A FE	19,917,600	20,000,000	14,011,800	19,925,451		1,692			3.550	3.572	MS	179,472	710,000	03/09/2021	03/30/2052	20,355,000
084659-AP-6	BERKSHIRE HATHAWAY ENERG BRKHEC 3.8 07/1	RA	1.G FE	14,200,640	19,900,000	15,070,867	14,453,968		111,459			3.800	6.038	JJ	348,692	756,200	08/21/2023	07/15/2048	20,278,100
084664-BU-4	BERKSHIRE HATHAWAY INC BRK 4.4 05/15/42	0	1.C FE	1,471,511	1,195,000	1,097,404	1,428,177		(10,995)			4.400	2.895	MN	6,719	52,580	11/16/2021	05/15/2042	1,221,290
084664-CX-7	BERKSHIRE HATHAWAY INC BRK 2.5 01/15/51	M	1.C FE	8,874,495	9,000,000	5,375,160	8,889,165		3,110			2.500	2.567	JJ	103,750	225,000	01/06/2021	01/15/2051	9,112,500
084664-DB-4	BERKSHIRE HATHAWAY INC BRK 3.85 03/15/52	M	1.C FE	42,559,455	43,075,000	33,146,213	42,585,505		8,944			3.850	3.916	MS	488,303	1,658,388	08/17/2023	03/15/2052	43,904,194
088929-AC-8	BGC Group Inc N Y N		2.C FE	378,634	360,000	384,502	371,715		(4,533)			8.000	6.468	MN	2,880	28,800	06/10/2024	05/25/2028	374,400
088932-AA-6	BIDVEST GROUP UK PLC SERIES 144A		3.B FE	480,000	480,000	487,123	480,000					6.200	6.200	MS	8,597		09/10/2025	09/17/2032	494,880
09031W-AE-3	BIMBO BAKERIES USA INC 144A N Y Y	0	2.A FE	4,925,419	4,980,000	5,105,546	4,932,158		3,497			5.375	5.501	JJ	127,889	267,675	01/04/2024	01/09/2036	5,113,838
090572-AQ-1	BIO-RAD LABORATORIES INC BIO 3.7 03/15/3	0	2.B FE	16,954,610	17,000,000	16,049,870	16,970,132		4,205			3.700	3.732	MS	185,206	629,000	02/23/2022	03/15/2032	17,314,500
090572-AR-9	BIO-RAD LABORATORIES INC BIO 3.3 03/15/2	M	2.B FE	6,980,316	7,255,000	7,188,907	7,151,718		80,347			3.300	4.522	MS	70,494	239,415	10/26/2023	03/15/2027	7,374,708
09062X-AG-8	BIOGEN INC BIOGEN INC	M	2.A FE	26,539,124	38,390,000	24,798,788	27,236,938		216,818			3.150	5.280	MN	201,548	1,193,535	06/25/2025	05/01/2050	38,994,643
09062X-AK-9	BIOGEN INC BIOGEN INC	0	2.B FE	5,368,640	7,600,000	5,000,876	5,504,175		39,637			3.250	5.236	FA	93,311	247,000	05/05/2022	02/15/2051	7,723,500
09062X-AM-5	BIOGEN INC		2.B FE	3,784,719	3,700,000	3,901,645	3,784,710		(9)			6.450	6.274	MN	29,168	121,314	11/12/2025	05/15/2055	3,819,325
09256B-AM-9	BLACKSTONE GROUP INC BX 3.5 09/10/49 144	M	1.E FE	11,998,844	12,655,000	9,051,868	12,005,600		10,149			3.500	3.778	MS	136,569	442,925	12/13/2024	09/10/2049	12,876,463
09261B-AF-7	BLACKSTONE GROUP INC BX 2.85 08/05/51 14		1.E FE	3,467,056	4,695,000	2,950,887	3,478,756		11,366			2.850	4.445	FA	54,266	91,058	06/11/2025	08/05/2051	4,761,904
09261B-AH-3	BLACKSTONE GROUP INC BX 3.2 01/30/52 144	M	1.E FE	89,481,059	89,870,000	60,169,493	89,514,931		8,563			3.200	3.222	JJ	1,206,255	2,875,840	01/04/2022	01/30/2052	91,307,920
09261B-AK-6	BLACKSTONE GROUP INC BX 6.2 04/22/33	0	1.E FE	11,050,960	11,070,000	12,000,655	11,055,263		1,551			6.200	6.223	AO	131,549	686,340	10/31/2022	04/22/2033	11,413,170
09261H-BW-6	BLACKSTONE PRIVATE CRE		2.C FE	4,209,366	4,295,000	4,346,688	4,213,532		4,166			6.000	6.281	MN	27,918	257,700	05/16/2025	11/22/2034	4,423,850
09261H-BX-4	BLACKSTONE PRIVATE CRE		2.B FE	543,538	550,000	558,895	544,078		540			6.000	6.215	JJ	13,933	16,500	05/21/2025	01/29/2032	566,500
09581J-AS-5	BLUE OWL FINANCE LLC	M	2.B FE	65,632,168	66,275,000	62,975,367	65,725,449		77,940			4.375	4.532	FA	1,095,378	2,899,531	10/28/2024	02/15/2032	67,724,766
09581J-AT-3	BLUE OWL FINANCE LLC	M	2.B FE	35,457,643	35,730,000	36,844,597	35,484,081		22,390			6.250	6.358	AO	452,828	2,233,125	10/24/2024	04/18/2034	36,846,563
096630-AJ-7	BOARDWALK PIPELINES LP BWP		2.B FE	15,928,200	18,000,000	16,790,400	16,160,810		224,544			3.600	5.449	MS	216,000	648,000	12/13/2024	09/01/2032	18,324,000
096630-AK-4	BOARDWALK PIPELINES LP N Y N	M	2.B FE	31,008,584	31,000,000	32,388,428	31,009,471		(594)			5.625	5.620	FA	726,563	1,743,750	12/13/2024	08/01/2034	31,871,875
097023-AU-9	BOEING CO BA 6 1/8 02/15/33		2.C FE	494,955	500,000	541,019	495,947		439			6.125	6.268	FA	11,910	30,625	10/17/2023	02/15/2033	500,340
097023-BS-3	BOEING CO BA 3 3/8 06/15/46		2.C FE	3,735,571	5,400,000	3,831,612	3,813,850		39,398			3.375	5.857	JD	8,100	182,250	03/08/2024	06/15/2046	5,491,125
097023-BV-6	BOEING CO N Y N		2.C FE	740,340	1,000,000	730,015	751,915		5,948			3.650	5.679	MS	12,167	36,500	01/03/2024	03/01/2047	1,018,250
097023-BZ-7	BOEING CO BA 3 5/8 03/01/48		2.C FE	1,092,075	1,500,000	1,073,279	1,114,284		8,540			3.625	5.679	MS	18,125	54,375	04/11/2023	03/01/2048	1,527,188
097023-CK-9	BOEING CO BA 3.9 05/01/49		2.C FE	3,083,520	4,000,000	2,984,774	3,125,726		17,908			3.900	5.588	MN	26,000	156,000	07/21/2023	05/01/2049	4,078,000
097023-CP-8	BOEING CO BA 3.25 02/01/35	0	2.C FE	10,046,200	10,000,000	8,755,900	10,033,819		(3,228)			3.250	3.206	FA	135,417	325,000	11/16/2021	02/01/2035	10,162,500
097023-CV-5	BOEING CO BA 5.705 05/01/40	M	2.C FE	37,000,000	37,000,000	37,768,860	37,000,000					5.705	5.705	MN	351,808	2,110,850	04/30/2020	05/01/2040	38,055,425
097023-CW-3	BOEING CO BA 5.805 05/01/50	0	2.C FE	38,135,449	28,295,000	27,830,679	37,236,981		(230,989)			5.805	3.773	MN	273,754	1,642,525	01/05/2024	05/01/2050	29,116,262

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09951L-AC-7	BOOZ ALLEN HAMILTON INC BAH 5.95 08/04/3	0	2.C FE	4,997,500	5,000,000	5,208,650	4,998,184		184			5.950	5.956	FA	121,479	297,500	08/28/2023	08/04/2033	5,148,750
09951L-AD-5	BOOZ ALLEN HAMILTON INC BAH	0	2.C FE	1,999,220	2,000,000	2,072,180	1,999,428		208			5.950	5.954	AO	25,122	69,747	03/11/2025	04/15/2035	2,059,500
099724-AH-9	BORGWARNER INC N Y N	M	2.A FE	9,736,037	11,800,000	9,870,700	9,814,876		55,260			4.375	5.844	MS	152,007	516,250	12/13/2024	03/15/2045	12,058,125
099724-AQ-9	BORGWARNER INC N Y N	0	2.A FE	12,861,152	12,751,000	13,148,704	12,849,762		(9,065)			5.400	5.282	FA	260,120	686,641	11/06/2024	08/15/2034	13,095,277
100743-AN-3	BOSTON GAS COMPANY NGGLN 6.119 07/20/53	0	2.A FE	22,147,904	22,250,000	22,254,005	22,151,261		1,258			6.119	6.152	JJ	608,883	1,361,478	08/10/2023	07/20/2053	22,930,739
101137-AE-7	BOSTON SCIENTIFIC CORPORATION BSX 6.75 1	0	1.G FE	4,793,608	3,418,000	3,829,596	4,445,559		(88,396)			6.500	2.965	MN	28,388	222,170	11/16/2021	11/15/2035	3,529,085
101137-AL-1	BOSTON SCIENTIFIC CORPORATION BSX 7.375	0	1.G FE	2,107,701	1,350,000	1,665,212	1,972,582		(34,491)			7.375	3.256	JJ	45,909	99,563	11/16/2021	01/15/2040	1,399,781
10373Q-BG-4	BP CAP MARKETS AMERICA BPLN 3 02/24/50		1.E FE	4,637,587	5,945,000	3,891,600	4,666,552		25,812			3.000	4.393	FA	62,918	178,350	12/06/2024	02/24/2050	6,034,175
10373Q-BQ-2	BP CAP MARKETS AMERICA BPLN 3.379 02/08/		1.E FE	8,936,584	8,905,000	5,813,095	8,934,942		(484)			3.379	3.362	FA	119,524	300,900	12/20/2021	02/08/2061	9,055,450
10373Q-BR-0	BP CAP MARKETS AMERICA BPLN 3.06 06/17/4	M	1.E FE	44,409,073	44,750,000	34,061,015	44,448,812		12,776			3.060	3.111	JD	53,253	1,369,350	08/17/2023	06/17/2041	45,434,675
10373Q-BS-8	BP CAP MARKETS AMERICA BPLN 3.001 03/17/	M	1.E FE	47,335,900	47,500,000	30,383,375	47,342,685		2,764			3.001	3.017	MS	411,804	1,425,475	06/14/2023	03/17/2052	48,212,738
10623Q-AC-9	BRAZOS SECURITIZATN LLC BRELPO 5.413 09/		1.A FE	7,824,270	7,800,000	7,530,505	7,821,568		(564)			5.413	5.389	MS	140,738	422,214	12/14/2022	09/01/2050	497,375
10806C-AA-6	BRIDGE HOUSING CORP BRDGHS 3.25 07/15/30		1.D FE	1,755,000	1,755,000	1,647,464	1,755,000					3.250	3.250	JJ	26,301	57,038	12/01/2020	07/15/2030	1,783,519
110122-CR-7	BRISTOL-MYERS SQUIBB CO N Y N		1.F FE	532,763	700,000	573,425	538,986		2,953			4.250	6.093	AO	5,372	29,750	10/24/2023	10/26/2049	714,875
110122-DK-1	BRISTOL-MYERS SQUIBB CO BMY 4.35 11/15/4		1.F FE	7,792,225	9,000,000	7,623,682	7,833,594		27,256			4.350	5.360	MN	50,025	391,500	09/12/2024	11/15/2047	9,195,750
110122-DL-9	BRISTOL-MYERS SQUIBB CO N Y N		1.F FE	3,427,719	3,850,000	3,338,406	3,449,238		9,153			4.550	5.355	FA	63,744	175,175	08/17/2023	02/20/2048	3,937,588
110122-EK-0	BRISTOL-MYERS SQUIBB CO		1.F FE	379,876	400,000	394,111	380,104		228			5.550	5.915	FA	7,955	11,100	04/14/2025	02/22/2054	411,100
11120B-AA-5	BRIXMOR OPERATING PART N Y N		2.B FE	476,266	480,000	504,735	476,643		272			5.750	5.850	FA	10,427	27,600	05/22/2024	02/15/2035	493,800
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS BR 3.4 06	0	2.B FE	6,370,989	6,748,000	6,722,155	6,692,162		110,023			3.400	5.136	JD	2,549	229,432	12/01/2022	06/27/2026	6,862,716
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS BR 2.9 12	0	2.B FE	12,809,100	15,000,000	14,217,450	13,671,449		296,828			2.900	5.442	JD	36,250	435,000	12/05/2022	12/01/2029	15,217,500
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS BR 2.6 05	0	2.B FE	9,995,700	10,000,000	9,088,900	9,997,521		428			2.600	2.605	MN	43,333	260,000	05/06/2021	05/01/2031	10,130,000
11135F-AS-0	BROADCOM INC AVGO 4.3 11/15/32	0	1.G FE	4,285,851	3,852,000	3,799,690	4,135,872		(38,138)			4.300	3.061	MN	21,165	165,636	11/16/2021	11/15/2032	3,934,818
11135F-BD-2	BROADCOM INC AVGO 5 04/15/30	0	1.G FE	1,158,530	1,000,000	1,029,310	1,083,012		(19,143)			5.000	2.812	AO	10,556	50,000	11/16/2021	04/15/2030	1,025,000
11135F-BF-7	BROADCOM INC AVGO 2.6 02/15/33 144A		1.G FE	219,390	300,000	264,663	234,359		7,054			2.600	6.485	FA	2,947	7,800	10/17/2023	02/15/2033	303,900
11135F-BP-5	BROADCOM INC AVGO 3.137 11/15/35		1.G FE	1,068,034	1,400,000	1,208,910	1,118,661		20,536			3.137	5.843	MN	5,612	43,918	09/21/2023	11/15/2035	1,421,959
11135F-BQ-3	BROADCOM INC AVGO 3.187 11/15/36		1.G FE	1,725,196	2,300,000	1,953,797	1,789,741		32,493			3.187	5.993	MN	9,366	73,301	04/18/2024	11/15/2036	2,336,651
11135F-BV-2	BROADCOM INC AVGO 4.926 05/15/37		1.G FE	261,221	300,000	296,103	265,885		1,993			4.926	6.344	MN	1,888	14,778	10/13/2023	05/15/2037	307,389
11135F-CS-8	BROADCOM INC	0	1.G FE	13,432,156	14,260,000	10,750,471	13,435,572		3,416			3.750	4.098	FA	202,017		10/21/2025	02/15/2051	14,527,375
11135F-CV-1	BROADCOM INC	0	1.G FE	119,449,559	121,445,000	98,794,293	119,469,375		19,816			3.500	3.632	FA	1,605,773		10/21/2025	02/15/2041	123,570,288
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL BROOKFIEL	0	2.B PL	5,000,000	5,000,000	4,629,621	5,000,000					4.400	4.423	MJSD	55,611	219,925	06/14/2017	07/10/2032	5,006,111
114259-AQ-7	BROOKLYN UNION GAS CO NGGLN 4.273 03/15/	0	2.A FE	5,718,222	7,655,000	6,103,576	5,826,698		36,766			4.273	6.275	MS	96,312	327,098	12/07/2022	03/15/2048	7,818,549
114259-AU-8	BROOKLYN UNION GAS CO NGGLN 4.487 03/04/	0	2.A FE	11,068,854	12,936,000	10,452,288	11,159,460		35,940			4.487	5.537	MS	188,642	580,438	02/15/2024	03/04/2049	13,226,219
114259-AV-6	BROOKLYN UNION GAS CO NGGLN 4.632 08/05/	0	2.A FE	2,791,227	2,965,000	2,982,731	2,886,750		45,249			4.632	6.401	FA	55,699	137,339	10/24/2023	08/05/2027	3,033,669
114259-AX-2	BROOKLYN UNION GAS CO NGGLN 6.388 09/15/	0	2.A FE	2,924,072	2,850,000	3,069,367	2,912,487		(6,428)			6.388	6.020	MS	53,606	182,058	02/12/2024	09/15/2033	2,941,029

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
114259-AY-0	BROOKLYN UNION GAS CO NGGLN	0	2.A FE	26,572,725	24,875,000	25,864,030	26,545,290		(22,394)			6.415	5.922	JJ	722,512	1,595,731	09/19/2024	07/18/2054	25,672,866
115236-AE-1	BROWN & BROWN INC BRO 4.2 03/17/32	0	2.C FE	4,982,200	5,000,000	4,838,200	4,988,085		1,645			4.200	4.244	MS	60,667	210,000	03/14/2022	03/17/2032	5,105,000
115885-AK-1	REPUBLIC SERVICES INC RSG 7.4 09/15/35	0	1.G FE	9,725,924	6,534,000	7,676,143	8,910,051		(207,546)			7.400	3.044	MS	142,369	483,516	11/16/2021	09/15/2035	6,775,758
120568-BC-3	BUNGE LTD BG 2.75 05/14/31	0	2.A FE	4,986,100	5,000,000	4,590,950	4,992,062		1,353			2.750	2.782	MN	17,951	137,500	05/07/2021	05/14/2031	5,068,750
12189L-AJ-0	BURLINGTN NORTH SANTA FE N Y N		1.F FE	2,275,275	2,500,000	2,242,276	2,295,386		7,928			4.400	5.151	MS	32,389	110,000	05/16/2023	03/15/2042	2,555,000
12189L-AP-6	BURLINGTN NORTH SANTA FE BNSF 5.15 09/01		1.F FE	1,160,528	1,250,000	1,213,533	1,166,441		2,652			5.150	5.756	MS	21,458	64,375	10/24/2023	09/01/2043	1,282,188
12189L-AU-5	BURLINGTN NORTH SANTA FE N Y N		1.F FE	1,006,335	1,100,000	979,813	1,013,024		2,703			4.550	5.218	MS	16,683	50,050	06/14/2023	09/01/2044	1,125,025
12189L-AX-9	BURLINGTN NORTH SANTA FE BNSF 4.7 09/01/		1.F FE	1,527,696	1,600,000	1,447,874	1,533,389		1,948			4.700	5.036	MS	25,067	75,200	12/22/2022	09/01/2045	1,637,600
12189L-BD-2	BURLINGTN NORTH SANTA FE BNSF 4.15 12/15	M	1.F FE	13,770,067	11,650,000	9,536,457	13,513,113		(56,340)			4.150	3.151	JD	21,488	579,963	02/24/2021	12/15/2048	11,891,738
12189T-AX-2	BURLINGTON NORTHERN SANTA FE L BNSF 6.2	0	1.F FE	6,697,251	4,731,000	5,286,467	6,225,077		(119,598)			6.200	2.751	FA	110,811	293,322	11/16/2021	08/15/2036	4,877,661
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L BNSF 6.15	0	1.F FE	4,862,270	3,500,000	3,884,615	4,461,140		(69,203)			6.150	3.236	MN	35,875	215,250	09/10/2019	05/01/2037	3,607,625
124857-AK-9	PARAMOUNT GLOBAL PARA 4.9 08/15/44	C	2.C FE	285,018	250,000	179,409	279,702		(1,102)			4.900	3.974	FA	4,628	12,250	09/30/2020	08/15/2044	256,125
1248EP-CL-5	CCO HLDGS LLC/CAP CORP CHTR 4.5 06/01/33		3.C FE	5,000,000	5,000,000	4,376,795	5,000,000					4.500	4.500	JD	18,750	225,000	04/19/2021	06/01/2033	5,112,500
125276-AA-3	CFE FIBRA E		2.C FE	2,176,987	2,186,630	2,176,309	2,177,116		129			5.875	5.963	MJSD	2,855	33,900	09/11/2025	09/23/2040	2,218,746
12527G-AE-3	CF INDUSTRIES INC CF 5 3/8 03/15/44		2.B FE	3,536,739	3,700,000	3,472,874	3,546,338		4,690			5.375	5.746	MS	58,558	198,875	12/19/2023	03/15/2044	3,799,438
12542R-L#-5	CHS INC CHS INC	0	2.B	1,000,000	1,000,000	894,498	1,000,000					3.580	3.580	MN	5,867	35,800	07/23/2020	11/02/2032	1,017,900
12542R-L@-7	CHS INC CHS INC	0	2.B	1,000,000	1,000,000	929,783	1,000,000					3.480	3.480	MN	5,703	34,800	07/23/2020	11/02/2030	1,017,400
12542R-M*-8	CHS INC CHS INC	0	2.B	1,000,000	1,000,000	847,874	1,000,000					3.730	3.730	MN	6,113	37,300	07/23/2020	11/02/2035	1,018,650
125523-AJ-9	CIGNA GROUP/THE CI 4.8 08/15/38	0	2.A FE	7,109,262	7,553,000	7,232,149	7,168,453		20,860			4.800	5.360	FA	136,961	362,544	03/10/2023	08/15/2038	7,734,272
125523-AK-6	CIGNA GROUP/THE N Y N		2.A FE	7,660,515	8,600,000	7,681,572	7,683,748		18,425			4.900	5.739	JD	18,729	421,400	02/25/2025	12/15/2048	8,810,700
125523-BK-5	CIGNA GROUP/THE WI		2.A FE	422,407	550,000	424,473	426,541		2,817			3.875	5.684	AO	4,499	21,313	10/31/2024	10/15/2047	560,656
125523-CF-5	CIGNA GROUP/THE CI 4.8 07/15/46	0	2.A FE	7,688,101	8,923,000	7,933,529	7,768,615		27,704			4.800	5.886	JJ	197,496	428,304	08/24/2023	07/15/2046	9,137,152
125523-CJ-7	CIGNA GROUP/THE CI 3.2 03/15/40	M	2.A FE	48,891,009	48,650,000	38,430,581	48,809,954		(11,105)			3.200	3.166	MS	458,391	1,556,800	04/18/2024	03/15/2040	49,428,400
125523-CQ-1	CIGNA GROUP/THE CI 3.4 03/15/51	M	2.A FE	52,413,980	56,500,000	39,256,765	52,676,935		76,737			3.400	3.798	MS	565,628	1,921,000	06/16/2022	03/15/2051	57,460,500
125523-CW-8	CIGNA GROUP/THE N Y N	0	2.A FE	7,396,969	7,500,000	7,273,275	7,398,917		1,574			5.600	5.696	FA	158,667	420,000	12/13/2024	02/15/2054	7,710,000
125896-BN-9	CMS ENERGY CORP CMS 4 7/8 03/01/44		2.B FE	1,076,006	1,200,000	1,073,560	1,085,805		3,503			4.875	5.724	MS	19,500	58,500	09/19/2023	03/01/2044	1,229,250
12621E-AM-5	CNO FINANCIAL GROUP INC N Y N	0	2.C FE	9,088,371	9,000,000	9,521,469	9,079,538		(7,297)			6.450	6.309	JD	25,800	580,500	08/01/2024	06/15/2034	9,290,250
12626P-AN-3	CRH AMERICA INC 144A N Y Y	0	2.A FE	2,801,690	3,000,000	2,805,900	2,807,998		5,432			5.125	5.674	MN	18,365	153,750	12/13/2024	05/18/2045	3,076,875
126307-AS-6	CSC HOLDINGS LLC CSCHLD 5.375 02/01/28 1		5.A FE	858,330	1,000,000	725,530	891,842		33,512	141,670		5.375	11.355	FA	22,396	53,750	01/12/2018	02/01/2028	1,026,875
126307-BF-3	CSC HOLDINGS LLC CSCHLD 3.375 02/15/31 1		5.A FE	900,625	1,375,000	832,642	900,625		2,233	414,623		3.375	11.982	FA	17,531	46,406	10/15/2021	02/15/2031	1,398,203
12636Y-AD-4	CRH AMERICA FINANCE INC 144A N Y Y		2.A FE	256,350	300,000	256,037	257,457		950			4.500	5.625	AO	3,263	13,500	10/31/2024	04/04/2048	306,750
12636Y-AG-7	CRH AMERICA FINANCE INC CRHID	M	2.A FE	15,692,335	15,750,000	16,122,330	15,693,047		711			5.875	5.901	JJ	442,094	462,656	01/07/2025	01/09/2055	16,212,656
126408-BP-7	CSX CORP CSX 7 1/4 05/01/27	0	1.G FE	4,123,640	4,000,000	4,147,160	4,050,205		(35,086)			7.250	6.253	MN	48,333	290,000	10/27/2023	05/01/2027	4,145,000
126408-GK-3	CSX CORP CSX 6.15 05/01/37	0	1.G FE	6,634,264	6,016,000	6,605,207	6,542,204		(33,536)			6.150	5.123	MN	61,664	369,984	02/07/2023	05/01/2037	6,200,992
126650-BR-0	CVS HEALTH CORP CVS 6 1/8 09/15/39		2.B FE	811,384	800,000	837,156	810,495		(483)			6.125	5.983	MS	14,428	49,000	11/29/2023	09/15/2039	824,500

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126650-CD-0	CVS HEALTH CORP CVS 5.3 12/05/43	0	2.B FE	15,563,799	13,000,000	12,107,940	15,196,658		(92,861)			5.300	3.908	JD	49,761	689,000	10/08/2024	12/05/2043	13,344,500
126650-CN-8	CVS HEALTH CORP CVS 5 1/8 07/20/45		2.B FE	3,955,716	4,300,000	3,896,107	3,977,786		8,728			5.125	5.769	JJ	98,557	220,375	12/13/2023	07/20/2045	4,410,188
126650-CY-4	CVS HEALTH CORP CVS 4.78 03/25/38	M	2.B FE	12,880,393	13,800,000	13,025,958	12,999,205		44,912			4.780	5.434	MS	175,904	659,640	03/28/2024	03/25/2038	14,129,820
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48	0	2.B FE	7,196,820	7,345,000	6,474,985	7,177,924		224			5.050	5.174	MS	98,913	370,923	02/07/2024	03/25/2048	7,530,461
126650-DK-3	CVS HEALTH CORP CVS 4.125 04/01/40	0	2.B FE	3,244,114	2,830,000	2,418,433	3,167,557		(19,490)			4.125	3.056	AO	29,184	116,738	11/16/2021	04/01/2040	2,888,369
126650-DT-4	CVS HEALTH CORP CVS 5 1/8 02/21/30	0	2.B FE	9,933,300	10,000,000	10,273,600	9,957,696		8,936			5.125	5.240	FA	185,069	512,500	02/13/2023	02/21/2030	10,256,250
126650-DU-1	CVS HEALTH CORP CVS 5 1/4 02/21/33	0	2.B FE	4,991,150	5,000,000	5,147,900	4,993,232		763			5.250	5.273	FA	94,792	262,500	02/13/2023	02/21/2033	5,131,250
126650-DV-9	CVS HEALTH CORP CVS 5 5/8 02/21/53	0	2.B FE	9,985,600	10,000,000	9,387,100	9,986,178		212			5.625	5.635	FA	203,125	562,500	02/13/2023	02/21/2053	10,281,250
126650-DZ-0	CVS HEALTH CORP CVS 5 7/8 06/01/53		2.B FE	1,032,820	1,000,000	973,278	1,031,982		(480)			5.875	5.642	JD	4,896	58,750	09/24/2024	06/01/2053	1,029,375
127097-AN-3	COTERRA ENERGY INC N Y N		2.B FE	6,056,825	6,140,000	5,915,762	6,058,832		2,059			5.900	5.996	FA	136,854	239,494	02/25/2025	02/15/2055	6,321,130
133131-AX-0	CAMDEN PROPERTY TRUST CPT 3.15 07/01/29	0	1.G FE	2,450,196	2,800,000	2,702,588	2,602,989		49,882			3.150	5.382	JJ	44,100	88,200	09/29/2022	07/01/2029	2,844,100
14040H-CN-3	CAPITAL ONE FINANCIAL CO COF V3.273 03/0	0	2.A FE	14,000,000	14,000,000	13,584,900	14,000,000					3.273	3.273	MS	152,740	458,220	03/01/2022	03/01/2030	14,403,900
14040H-CS-2	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	0	2.A FE	2,000,000	2,000,000	2,023,560	2,000,000					4.927	4.927	MN	13,960	98,540	05/05/2022	05/10/2028	2,060,370
14040H-CT-0	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	M	2.A FE	42,933,730	43,000,000	44,102,520	42,949,311		5,310			5.268	5.285	MN	320,909	2,265,240	11/16/2022	05/10/2033	44,132,620
14040H-CV-5	CAPITAL ONE FINANCIAL CO COF 5.247 07/26	0	2.A FE	5,400,000	5,400,000	5,569,884	5,400,000					5.247	4.814	JJ	121,993	283,338	07/25/2022	07/26/2030	5,576,673
14040H-CX-1	CAPITAL ONE FINANCIAL CO COF 5.468 02/01		2.A FE	486,755	500,000	513,582	492,734		2,423			5.468	6.184	FA	11,392	27,340	12/13/2023	02/01/2029	502,609
14040H-CY-9	CAPITAL ONE FINANCIAL CO COF 5.817 02/01	0	2.A FE	6,463,976	6,455,000	6,755,997	6,461,852		(766)			5.817	5.798	FA	156,453	375,487	01/26/2023	02/01/2034	6,667,370
14040H-DA-0	CAPITAL ONE FINANCIAL CO COF 6.377 06/08		2.A FE	4,476,172	4,400,000	4,762,809	4,463,913		(7,014)			6.377	6.138	JD	17,926	280,588	12/14/2023	06/08/2034	4,475,240
14040H-DH-5	CAPITAL ONE FINANCIAL CO N Y N		2.A FE	394,869	380,000	399,952	393,331		(1,191)			5.884	5.368	JJ	9,627	22,359	09/05/2024	07/26/2035	385,735
14041T-AB-4	CAPITAL POWER US HOLDING INC CPXCN		2.C FE	404,984	390,000	407,150	404,536		(448)			6.189	5.663	JD	2,011	12,270	08/01/2025	06/01/2035	402,069
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47	0	2.B FE	2,268,660	2,000,000	1,654,960	2,239,131		(7,579)			4.368	3.554	JD	3,883	87,360	11/16/2021	06/15/2047	2,043,680
14149Y-BP-2	CARDINAL HEALTH INC N Y N	0	2.B FE	9,993,200	10,000,000	10,389,700	9,994,126		561			5.450	5.459	FA	205,889	545,000	02/14/2024	02/15/2034	10,272,500
14149Y-BT-4	CARDINAL HEALTH INC CAH	0	2.B FE	5,391,582	5,340,000	5,327,024	5,391,004		(557)			5.750	5.682	MN	39,234	301,080	12/13/2024	11/15/2054	5,493,525
141781-BR-4	CARGILL INC CARGIL 3.125 05/25/51 144A	M	1.F FE	17,548,538	17,750,000	11,827,890	17,568,486		4,586			3.125	3.184	MN	55,469	554,688	05/21/2021	05/25/2051	18,027,344
141781-BZ-6	CARGILL INC CARGIL 5 1/8 10/11/32	0	1.F FE	10,631,800	10,645,000	11,053,768	10,634,959		1,211			5.125	5.142	AO	121,235	545,556	10/05/2022	10/11/2032	10,917,778
14316J-AA-6	CARLYLE GROUP INC/THE CG		1.G FE	409,045	410,000	404,201	409,066		21			5.050	5.080	MS	5,866		09/16/2025	09/19/2035	420,353
144141-CY-2	DUKE ENERGY CORP DUK 6.3 04/01/38	0	1.F FE	4,000,000	4,000,000	4,435,640	4,000,000					6.300	6.300	AO	63,000	252,000	12/03/2012	04/01/2038	4,126,000
14448C-AR-5	CARRIER GLOBAL CORP CARR 3.377 04/05/40	0	2.A FE	1,039,088	1,000,000	807,990	1,031,348		(1,803)			3.377	3.095	AO	8,067	33,770	06/10/2021	04/05/2040	1,016,885
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50	0	2.A FE	4,466,425	5,910,000	4,350,883	4,552,625		27,173			3.577	5.264	AO	50,501	211,401	09/01/2022	04/05/2050	6,015,700
149123-BL-4	CATERPILLAR INC CAT 5.3 09/15/35		1.F FE	592,911	510,000	534,138	560,480		(4,170)			5.300	4.056	MS	7,959	27,030	11/16/2016	09/15/2035	523,515

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC		2.B PL	8,406,801	8,592,504	8,357,387	8,510,427		20,281			3.690	4.172	MS	80,147	343,202	01/31/2024	03/24/2031	2,491,209
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS	0	2.B PL	44,254,960	44,254,960	45,969,884	44,254,960					6.920	6.786	AO	765,611	3,124,491	08/23/2022	05/15/2038	3,353,804
151895-E@-4	CENTERPOINT PROPERTIES TRUST CENTERPOINT	0	1.G FE	1,000,000	1,000,000	914,864	1,000,000					3.320	3.320	MN	5,072	33,200	10/09/2019	11/06/2031	1,016,600
15189W-AH-3	CENTERPOINT ENERGY INC CNP 5.85 01/15/41		2.A FE	2,302,463	1,725,000	1,793,569	2,197,853		(24,739)			5.850	3.437	JJ	46,532	100,913	10/26/2021	01/15/2041	1,775,456
15189W-AJ-9	CENTERPOINT ENERGY INC CNP 4.1 09/01/47		2.A FE	4,794,971	4,260,000	3,348,999	4,730,632		(15,046)			4.100	3.366	MS	58,220	174,660	06/11/2021	09/01/2047	4,347,330
15189X-AN-8	CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01		1.F FE	1,388,610	1,500,000	1,318,680	1,398,388		3,318			4.500	5.073	AO	16,875	67,500	12/22/2022	04/01/2044	1,533,750
15189X-AY-4	CENTERPOINT ENER HOUSTON AH N Y N		1.F FE	772,210	1,000,000	733,172	782,084		3,900			3.600	5.121	MS	12,000	36,000	05/16/2023	03/01/2052	1,018,000
15189X-BC-1	CENTERPOINT ENER HOUSTON CNP 5.3 04/01/5		1.F FE	430,754	450,000	430,066	431,434		285			5.300	5.597	AO	5,963	23,850	08/17/2023	04/01/2053	461,925
15953P-AN-9	CHAPMAN UNIVERSITY CHAUNI 2.996 04/01/51		1.F FE	735,000	735,000	460,602	735,000					2.996	2.996	AO	5,505	22,021	08/05/2021	04/01/2051	84,873
161175-AZ-7	CCO SAFARI II LLC CHTR 6.384 10/23/35	0	2.C FE	9,157,400	9,000,000	9,288,540	9,098,659		(8,126)			6.384	6.222	AO	108,528	574,560	12/26/2023	10/23/2035	9,287,280
161175-BC-7	CCO SAFARI II LLC CHTR 6.834 10/23/55		2.C FE	9,580,713	6,590,000	6,346,513	9,351,585		(47,587)			6.834	4.291	AO	85,068	450,361	12/19/2023	10/23/2055	6,815,180
161175-BN-3	CCO SAFARI II LLC CHTR 5.75 04/01/48		2.C FE	695,087	800,000	688,287	699,566		1,878			5.750	6.858	AO	11,500	46,000	12/21/2023	04/01/2048	823,000
161175-BS-2	CCO SAFARI II LLC CHTR 5.125 07/01/49		2.C FE	235,050	300,000	235,689	237,127		1,044			5.125	6.947	JJ	7,688	15,375	12/11/2023	07/01/2049	307,688
161175-BT-0	CCO SAFARI II LLC CHTR 4.8 03/01/50		2.C FE	3,214,660	4,100,000	3,085,996	3,243,292		14,287			4.800	6.530	MS	65,600	196,800	12/14/2023	03/01/2050	4,198,400
161175-BX-1	CCO SAFARI II LLC CHTR 2.3 02/01/32		2.C FE	148,256	200,000	172,185	159,818		5,267			2.300	6.331	FA	1,917	4,600	09/18/2023	02/01/2032	202,300
161175-CE-2	CCO SAFARI II LLC CHTR 3.5 03/01/42		2.C FE	2,018,746	2,180,000	1,512,610	2,033,851		5,440			3.500	4.030	MS	25,433	76,300	11/29/2023	03/01/2042	2,218,150
161175-CK-8	CCO SAFARI II LLC CHTR 5.25 04/01/53		2.C FE	39,968,250	40,250,000	31,831,511	39,984,208		4,290			5.250	5.296	AO	528,281	2,113,125	05/02/2022	04/01/2053	41,306,563
161175-CL-6	CCO SAFARI II LLC CHTR 5.5 04/01/63		2.C FE	1,910,659	1,925,000	1,516,804	1,911,117		111			5.500	5.546	AO	26,469	105,875	03/10/2022	04/01/2063	1,977,938
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDIN CHENIERE	0	2.A FE	117,300,000	117,300,000	100,726,331	117,300,000					3.520	3.520	JD	2,075,949	4,128,960	07/08/2021	12/31/2039	119,364,480
165303-K*-8	CHESAPEAKE UTIL CORP CHESAPEAKE UTILITIE	0	1.G FE	20,000,000	20,000,000	20,685,360	20,000,000					6.440	6.440	JD	654,733	644,000	10/31/2023	12/28/2027	20,644,000
166756-AX-4	CHEVRON CORP CVX 4.2 10/15/49	0	1.D FE	25,826,823	22,622,000	18,374,267	25,468,859		(79,118)			4.200	3.412	AO	200,582	950,124	03/19/2021	10/15/2049	23,097,062
166764-CA-6	CHEVRON CORP CVX 3.078 05/11/50	M	1.D FE	14,000,000	14,000,000	9,492,700	14,000,000					3.078	3.078	MN	59,850	430,920	05/07/2020	05/11/2050	14,215,460
169905-AG-1	CHOICE HOTELS INTL INC CHH 3.7 01/15/31	M	2.C FE	13,034,997	12,900,000	12,279,691	12,969,667		(14,010)			3.700	3.570	JJ	220,088	477,300	01/04/2021	01/15/2031	13,138,650
169905-AH-9	CHOICE HOTELS INTL INC N Y N	0	2.C FE	15,410,903	15,500,000	15,803,180	15,423,243		7,124			5.850	5.923	FA	377,813	979,794	10/23/2024	08/01/2034	15,953,375
171779-AL-5	CIENA CORPORATION CIEN 4 01/31/30 144A	0	3.B FE	2,000,000	2,000,000	1,928,636	2,000,000					4.000	4.000	JJ	33,556	80,000	01/11/2022	01/31/2030	2,040,000
171873-AB-8	CIMIC FINANCE USA PTY LTD CIMAU		2.C FE	393,444	380,000	412,568	392,698		(747)			7.000	6.459	MS	7,093	13,300	05/02/2025	03/25/2034	393,300
17252M-AQ-3	CINTAS CORPORATION CTAS 4 05/01/32	0	1.G FE	4,997,150	5,000,000	4,892,350	4,998,059		264			4.000	4.007	MN	33,333	200,000	04/26/2022	05/01/2032	5,100,000
17289R-AA-4	CITADEL SECURITIES GLOBAL HOLD CITSEC	RA	2.C FE	2,991,990	3,000,000	3,078,771	2,992,748		758			5.500	5.562	JD	5,958	82,500	06/11/2025	06/18/2030	3,082,500
172967-AS-0	CITIGROUP INC C 6.875 02/15/98		1.G FE	4,841,110	3,000,000	3,426,180	4,822,516		(3,930)			6.875	4.193	FA	77,917	206,250	11/03/2020	02/15/2098	3,103,125

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
172967-EW-7	CITIGROUP INC C 8.125 07/15/39	0	1.G FE	31,804,140	18,808,000	24,113,361	29,360,491		(621,675)			8.125	3.039	JJ	704,647	1,528,150	11/16/2021	07/15/2039	19,572,075
172967-FX-4	CITIGROUP INC C 5.875 01/30/42		1.G FE	4,199,589	2,850,000	2,996,918	3,969,407		(54,349)			5.875	2.820	JJ	70,231	167,438	07/20/2021	01/30/2042	2,933,719
172967-HS-3	CITIGROUP INC C		2.B FE	3,657,292	4,000,000	3,882,760	3,663,936		6,644			5.300	6.065	MN	32,389	212,000	04/30/2025	05/06/2044	4,106,000
172967-JU-6	CITIGROUP INC C 4.65 07/30/45		1.G FE	3,221,568	2,535,000	2,282,032	3,136,199		(22,201)			4.650	3.035	JJ	49,443	117,878	12/30/2021	07/30/2045	2,593,939
172967-KR-1	CITIGROUP INC C		2.B FE	3,284,760	4,000,000	3,510,200	3,295,883		11,123			4.750	6.295	MN	22,694	190,000	05/05/2025	05/18/2046	4,095,000
172967-LX-7	CITIGROUP INC C 0.3 05/04/48 GMTN		1.G	6,550,000	20,000,000	6,284,200	8,375,863		300,293			0.300	4.421	MN	9,500	60,000	02/06/2019	05/04/2048	20,030,000
172967-MM-0	CITIGROUP INC C 5.316 03/26/41		1.G FE	2,048,553	2,100,000	2,103,686	2,052,951		1,926			5.316	5.536	MS	29,460	111,636	06/11/2024	03/26/2041	2,155,818
172967-MP-3	CITIGROUP INC C V4.412 03/31/31	0	1.G FE	4,557,177	4,700,000	4,699,201	4,609,012		21,961			4.412	5.030	MS	52,417	207,364	10/06/2023	03/31/2031	4,885,509
172967-NG-2	CITIGROUP INC C V3.07 02/24/28 VAR	0	1.G FE	5,000,000	5,000,000	4,942,750	5,000,000					3.070	3.070	FA	54,151	153,500	02/16/2022	02/24/2028	5,131,500
172967-PA-3	CITIGROUP INC C 6.27 11/17/33	0	1.G FE	5,000,000	5,000,000	5,443,850	5,000,000					6.270	6.265	MN	38,317	313,500	11/09/2022	11/17/2033	5,157,950
172967-QF-1	CITIGROUP INC C		1.G FE	410,000	410,000	411,269	410,000					4.503	4.503	MS	5,641		09/04/2025	09/11/2031	415,397
17327C-AQ-6	CITIGROUP INC C V3.057 01/25/33		1.G FE	1,588,915	1,820,000	1,667,229	1,617,735		27,784			3.057	5.222	JJ	24,110	55,637	12/13/2024	01/25/2033	1,844,256
17327C-AU-7	CITIGROUP INC N Y N	0	2.B FE	10,000,000	10,000,000	10,063,100	10,000,000					5.411	5.409	MS	153,312	541,100	09/12/2024	09/19/2039	10,270,550
17327C-BA-0	CITIGROUP INC		1.G FE	1,533,540	1,500,000	1,536,413	1,533,248		(292)			5.333	5.029	MS	20,888		11/19/2025	03/27/2036	1,520,494
18539U-AE-5	GLOBAL INFRASTRUCTURE MANAGEME CWENA 3.7	0	3.B FE	2,650,000	2,650,000	2,408,654	2,650,000					3.750	3.750	JJ	45,823	99,375	09/24/2021	01/15/2032	2,699,688
000000-00-0	CLIFFWATER CORPORATE LENDING F CLIFFWATE	0	1.C PL	13,000,000	13,000,000	14,030,263	13,000,000					7.230	7.230	JJ	420,344	939,900	11/17/2023	01/20/2031	13,469,950
18685@-AQ-5	CLIFFWATER CORPORATE LENDING F CCLFX		1.C PL	3,403,840	3,200,000	3,384,752	3,389,978		(13,862)			6.810	5.335	FA	88,984		08/06/2025	08/04/2030	3,308,960
18685@-BJ-0	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	4,000,000	4,000,000	4,078,536	4,000,000					6.130	6.130	MS	72,879	122,600	12/10/2024	03/15/2035	4,000,681
191216-DC-1	COCA-COLA CO KO 2 1/2 03/15/51	0	1.E FE	11,263,520	16,400,000	9,831,472	11,583,536		102,049			2.500	4.450	MS	120,722	410,000	09/13/2022	03/15/2051	16,605,000
191241-AK-4	COCA COLA FEMSA SAB CV KOF 5.1 05/06/35		1.G FE	2,525,000	2,500,000	2,535,075	2,524,747		(253)			5.100	4.964	MN	19,479		11/14/2025	05/06/2035	2,563,750
19828A-AC-1	COLUMBIA PIPELINE HOLDCO 144A N Y Y		2.B FE	559,994	560,000	577,784	560,002					5.681	5.681	JJ	14,670	31,814	01/04/2024	01/15/2034	575,907
19828T-AB-2	COLUMBIA PIPELINES OPCO CPGX 6.036 11/15		2.A FE	3,525,730	3,527,000	3,780,050	3,526,997					6.036	6.036	MN	27,203	212,890	08/02/2023	11/15/2033	3,633,445
20030N-BE-0	COMCAST CORP CMCSA 4.65 07/15/42		1.G FE	3,354,778	3,600,000	3,163,592	3,377,859		8,303			4.650	5.211	JJ	77,190	167,400	05/16/2023	07/15/2042	3,683,700
20030N-BK-6	COMCAST CORP N N N		1.G FE	5,467,560	6,000,000	5,242,972	5,495,952		15,874			4.750	5.486	MS	95,000	285,000	02/29/2024	03/01/2044	6,142,500
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35	0	1.G FE	5,996,340	6,000,000	5,732,280	5,997,655		192			4.400	4.405	FA	99,733	264,000	05/19/2015	08/15/2035	6,132,000
20030N-BQ-3	COMCAST CORP CMCSA 4.6 08/15/45	0	1.G FE	7,668,929	6,125,000	5,201,840	7,468,793		(50,979)			4.600	3.074	FA	106,439	281,750	11/16/2021	08/15/2045	6,265,875
20030N-CC-3	COMCAST CORP N Y N		1.G FE	10,442,601	12,700,000	9,512,173	10,505,800		52,445			3.969	5.315	MN	84,011	504,063	12/06/2024	11/01/2047	12,952,032
20030N-CK-5	COMCAST CORP		1.G FE	116,280	150,000	113,022	116,902		622			4.000	5.778	MS	2,000	6,000	02/21/2025	03/01/2048	153,000
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38	0	1.G FE	991,710	1,000,000	931,010	993,888		343			4.600	4.664	AO	9,711	46,000	10/04/2018	10/15/2038	1,023,000
20030N-CN-9	COMCAST CORP CMCSA 4.95 10/15/58		1.G FE	10,781,609	7,970,000	6,608,166	10,587,367		(45,174)			4.950	3.289	AO	83,287	394,515	12/20/2021	10/15/2058	8,167,258
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51		1.G FE	5,290,136	8,025,000	4,692,940	5,316,333		10,977			2.887	5.224	MN	38,614	78,671	12/17/2025	11/01/2051	8,140,841
20030N-EF-4	COMCAST CORP N Y N	0	1.G FE	7,182,019	7,900,000	7,096,333	7,185,660		3,641			5.350	6.028	MN	54,005	151,138	12/01/2025	05/15/2053	8,111,325
20030N-EK-3	COMCAST CORP N Y N	0	1.G FE	17,522,832	18,126,000	16,985,875	17,528,292		5,461			5.650	5.890	JD	85,343	882,869	11/19/2025	06/01/2054	18,638,060
20030N-EQ-0	COMCAST CORP	0	1.G FE	18,641,693	18,039,000	17,816,760	18,640,795		(898)			6.050	5.810	MN	139,451	566,901	09/26/2025	05/15/2055	18,584,680

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
20030N-ES-6	COMCAST CORP CMCSA 5.168 01/15/37 144A		1.G FE	1,480,275	1,500,000	1,481,305	1,480,406		131			5.168	5.326	JJ	19,165		11/19/2025	01/15/2037	1,538,760
20268J-AD-5	COMMONSPIRIT HEALTH CATMED 3.817 10/01/4		1.E FE	7,898,810	7,245,000	5,424,332	7,820,708		(16,308)			3.817	3.322	AO	69,135	276,542	12/09/2020	10/01/2049	7,383,271
20268J-AK-9	COMMONSPIRIT HEALTH CATMED 6.073 11/01/2		1.G FE	1,756,000	1,756,000	1,814,897	1,756,000					6.073	5.337	MN	17,774	106,642	10/18/2022	11/01/2027	1,809,321
202795-JV-3	COMMONWEALTH EDISON CO EXC 3.85 03/15/52		1.F FE	209,628	210,000	157,537	209,655		8			3.850	3.860	MS	2,381	8,085	03/08/2022	03/15/2052	214,043
202795-JY-7	COMMONWEALTH EDISON CO EXC 5.3 02/01/53		1.F FE	1,167,157	1,170,000	1,111,571	1,167,242		45			5.300	5.317	FA	25,838	62,010	01/03/2023	02/01/2053	1,201,005
202795-KA-7	COMMONWEALTH EDISON CO N Y N	0	1.F FE	2,876,240	2,895,000	2,870,740	2,876,770		253			5.650	5.695	JD	13,631	163,568	05/06/2024	06/01/2054	2,976,784
20369E-AE-2	COMMUNITY HEALTH NETWORK INC COMHOS 3.09		1.F FE	1,895,592	1,900,000	1,215,649	1,896,124		105			3.099	3.111	MN	9,814	58,881	11/24/2020	05/01/2050	1,929,441
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38	0	2.C FE	14,851,950	15,000,000	14,321,100	14,869,375		6,900			5.300	5.395	MN	132,500	795,000	12/27/2023	11/01/2038	15,397,500
20825C-AP-9	CONOCOPHILLIPS COP 5.9 05/15/38		1.F FE	3,318,278	2,717,000	2,899,637	3,124,044		(24,435)			5.900	4.324	MN	20,483	160,303	07/06/2016	05/15/2038	2,797,152
20825C-AQ-7	CONOCOPHILLIPS COP 6.5 02/01/39	0	1.F FE	16,770,471	13,355,000	15,010,219	15,736,344		(131,522)			6.500	4.653	FA	361,698	868,075	05/04/2017	02/01/2039	13,789,038
20825C-BC-7	CONOCOPHILLIPS COP 4.875 10/01/47 144A		1.F FE	8,983,156	6,680,000	5,995,406	8,697,947		(67,482)			4.875	2.951	AO	81,413	325,650	07/20/2021	10/01/2047	6,842,825
20826F-AV-8	CONOCOPHILLIPS COMPANY N Y N		1.F FE	477,876	600,000	442,248	483,123		2,072			3.800	5.165	MS	6,713	22,800	05/16/2023	03/15/2052	611,400
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53		1.F FE	2,435,587	2,700,000	2,515,185	2,438,349		2,514			5.300	6.026	MN	18,285	103,350	06/26/2025	05/15/2053	2,771,550
20826F-BG-0	CONOCOPHILLIPS CO		1.F FE	3,281,793	3,500,000	3,367,560	3,284,010		2,218			5.550	6.007	MS	57,196	97,125	04/30/2025	03/15/2054	3,597,125
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N	0	1.F FE	22,565,260	24,143,000	23,093,987	22,582,740		17,480			5.500	5.970	JJ	612,293	811,473	06/23/2025	01/15/2055	24,806,933
209111-EU-3	CON EDISON CO OF NY INC ED 6.75 04/01/38	0	1.G FE	6,979,490	7,000,000	7,995,190	6,986,725		678			6.750	6.773	AO	118,125	472,500	04/01/2008	04/01/2038	7,236,250
209111-FA-6	CON EDISON CO OF NY INC ED 5.7 06/15/40	0	1.G FE	5,246,950	5,000,000	5,208,200	5,226,980		(10,282)			5.700	5.248	JD	12,667	285,000	12/27/2023	06/15/2040	5,142,500
209111-FT-5	CON EDISON CO OF NY INC ED 4.65 12/01/48		1.G FE	207,585	250,000	217,090	209,254		818			4.650	5.964	JD	969	11,625	11/21/2023	12/01/2048	255,813
209111-GB-3	CON EDISON CO OF NY INC ED 3.6 06/15/61		1.G FE	8,793,616	8,785,000	6,000,946	8,793,181		(162)			3.600	3.595	JD	14,056	316,260	10/26/2021	06/15/2061	8,943,130
209111-GD-9	CON EDISON CO OF NY INC ED 6.15 11/15/52	0	1.G FE	2,981,700	3,000,000	3,154,950	2,982,428		250			6.150	6.195	MN	23,575	184,500	11/09/2022	11/15/2052	3,092,250
209111-GK-3	CON EDISON CO OF NY INC N Y N	0	1.G FE	4,617,543	4,650,000	4,634,981	4,618,313		437			5.700	5.749	MN	33,868	265,050	05/06/2024	05/15/2054	4,782,525
209111-GN-7	CON EDISON CO OF NY INC ED	0	1.G FE	991,770	1,000,000	969,400	991,811		41			5.500	5.557	MS	15,736	45,375	11/14/2024	03/15/2055	1,027,042
209111-GP-2	CON EDISON CO OF NY INC ED 5.75 11/15/20	0	1.G FE	5,235,878	5,250,000	5,235,195	5,235,888		10			5.750	5.769	MN	35,219		11/17/2025	11/15/2055	5,400,938
21036P-BD-9	CONSTELLATION BRANDS INC STZ	0	2.B FE	17,718,451	19,080,000	17,644,802	17,727,119		8,668			5.250	5.814	MN	127,995	500,850	09/26/2025	11/15/2048	19,580,850
21036P-BG-2	CONSTELLATION BRANDS INC STZ 3.75 05/01/	M	2.B FE	29,159,294	30,483,000	22,195,282	29,233,819		24,446			3.750	3.997	MN	190,519	1,143,113	06/28/2022	05/01/2050	31,054,556
21036P-BL-1	CONSTELLATION BRANDS INC CONSTELLATION B	0	2.B FE	2,989,140	3,000,000	3,012,570	2,992,518		985			4.750	4.796	MN	20,583	142,500	05/02/2022	05/09/2032	3,071,250
210518-DN-3	CONSUMERS ENERGY CO CMS 2.65 08/15/52		1.F FE	1,953,358	1,955,000	1,208,405	1,953,520		38			2.650	2.654	FA	19,572	51,808	08/02/2021	08/15/2052	1,980,904
21871X-AK-5	COREBRIDGE FINANCIAL INC CRBG 4.35 04/05	0	2.A FE	6,364,686	7,964,000	6,809,459	6,512,284		50,012			4.350	6.124	AO	82,759	346,434	10/14/2022	04/05/2042	8,137,217
21871X-AM-1	COREBRIDGE FINANCIAL INC CRBG 4.4 04/05/	0	2.A FE	39,188,970	50,778,000	41,194,160	39,699,885		167,912			4.400	6.070	AO	533,733	2,234,232	10/21/2022	04/05/2052	51,895,116
21871X-AP-4	COREBRIDGE FINANCIAL INC CRBG 6 7/8 12/1	0	2.C FE	25,350,000	25,350,000	25,959,313	25,350,000					6.875	6.875	JD	77,458	1,742,813	08/18/2022	12/15/2052	26,221,406
219350-BF-1	CORNING INC GLW 4.375 11/15/2057	0	2.A FE	1,628,160	2,000,000	1,613,368	1,628,604		444			4.375	5.636	MN	11,181		11/21/2025	11/15/2057	2,043,750
219350-BQ-7	CORNING INC GLW 5.45 11/15/79		2.A FE	10,333,760	8,645,000	7,923,106	10,292,519		(8,549)			5.450	4.492	MN	60,203	471,153	12/18/2023	11/15/2079	8,880,576

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
21989D-AB-8	CORPORACION INMOBILIARIA		2.C FE	2,102,868	2,100,000	2,124,717	2,102,673		(195)			5.500	5.478	JJ	29,196		09/25/2025	01/30/2033	2,157,750
224044-BY-2	COX COMMUNICATIONS INC 144A N N Y		2.B FE	665,960	800,000	637,339	670,969		4,185			4.700	6.257	JD	1,671	37,600	10/22/2024	12/15/2042	818,800
224044-CM-7	COX COMMUNICATIONS INC 144A N Y Y		2.B FE	604,535	1,000,000	559,024	612,237		6,768			2.950	5.969	AO	7,375	29,500	11/12/2024	10/01/2050	1,014,750
224044-CN-5	COX COMMUNICATIONS INC COXENT 2.6 06/15/	0	2.B FE	4,980,700	5,000,000	4,453,200	4,988,900		1,868			2.600	2.644	JD	5,778	130,000	05/18/2021	06/15/2031	5,065,000
224044-CP-0	COX COMMUNICATIONS INC COXENT 3.6 06/15/		2.B FE	1,350,500	2,000,000	1,231,118	1,371,148		10,251			3.600	6.033	JD	3,200	72,000	11/30/2023	06/15/2051	2,036,000
224044-CT-2	COX COMMUNICATIONS INC 144A N Y Y	0	2.B FE	21,443,254	21,881,000	18,661,255	21,452,948		5,689			5.800	5.944	JD	56,404	1,269,098	12/13/2024	12/15/2053	22,515,549
224044-CV-7	COX COMMUNICATIONS INC 144A N Y Y	0	2.B FE	24,096,942	24,000,000	21,009,840	24,095,826		(960)			5.950	5.921	MS	476,000	1,471,633	08/16/2024	09/01/2054	24,714,000
224399-AT-2	CRANE NXT CO CXT 4.2 03/15/48	0	3.C FE	2,224,138	3,280,000	2,106,547	2,279,336		18,684			4.200	6.906	MS	40,563	137,760	11/02/2022	03/15/2048	3,348,880
22535W-AS-6	CREDIT AGRICOLE SA SERIES 144A		1.G FE	39,767,600	40,000,000	39,947,600	39,779,239		11,639			4.818	4.959	MS	513,920		09/26/2025	09/25/2033	40,534,000
226373-AR-9	ENERGY TRANSFER LP 144A N Y Y		2.B FE	7,980,236	8,000,000	8,087,120	7,987,168		3,681			6.000	6.058	FA	200,000	480,000	04/25/2024	02/01/2029	8,240,000
226373-AT-5	ENERGY TRANSFER LP ET 7 3/8 02/01/31	C	2.B FE	11,477,266	11,000,000	11,428,582	11,262,022		(114,592)			7.375	6.139	FA	338,021	811,250	02/13/2024	02/01/2031	11,405,625
22822V-AF-8	Crown Castle Inc CCI 4 3/4 05/15/47	0	2.B FE	2,519,078	2,800,000	2,431,100	2,528,464		6,424			4.750	5.524	MN	16,994	133,000	11/25/2024	05/15/2047	2,866,500
22822V-AM-3	Crown Castle Inc CCI 5.2 02/15/49	0	2.B FE	2,436,086	1,870,000	1,685,599	2,378,957		(14,642)			5.200	3.456	FA	36,735	97,240	11/16/2021	02/15/2049	1,918,620
22822V-AP-6	Crown Castle Inc CROWN CASTLE INTERNATIO	0	2.B FE	1,463,620	1,723,000	1,293,491	1,480,323		5,181			4.000	5.019	MN	8,806	68,920	08/05/2022	11/15/2049	1,757,460
22822V-AQ-4	Crown Castle Inc CCI 4.15 07/01/50		2.B FE	5,888,120	7,000,000	5,438,574	5,948,614		20,756			4.150	5.246	JJ	145,250	290,500	12/07/2022	07/01/2050	7,145,250
23311R-AA-4	DCP MIDSTREAM OPERATING N N Y		2.B FE	541,380	500,000	545,752	538,952		(2,232)			6.750	5.823	MS	9,938	33,750	11/25/2024	09/15/2037	516,875
23311V-AF-4	DCP MIDSTREAM OPERATING DCP 5.6 04/01/44		2.B FE	5,422,512	5,600,000	5,430,481	5,433,046		4,931			5.600	5.867	AO	78,400	313,600	12/27/2023	04/01/2044	5,756,800
23345M-AB-3	DT MIDSTREAM INC DTMINC 4.375 06/15/31 1	0	2.C FE	5,000,000	5,000,000	4,895,200	5,000,000					4.375	4.375	JD	9,722	218,750	05/25/2021	06/15/2031	5,109,375
23345M-AD-9	DT MIDSTREAM INC DTMINC	0	2.C FE	1,998,900	2,000,000	2,075,590	1,999,029		121			5.800	5.807	JD	5,156	118,900	11/21/2024	12/15/2034	2,058,000
237194-AM-7	DARDEN RESTAURANTS INC DRI		2.B FE	380,061	460,000	376,608	381,992		1,694			4.550	5.937	FA	7,907	20,930	11/12/2024	02/15/2048	470,465
24618#-AW-0	DELAWARE NORTH COMPANIES INC DELAWARE NO	0	2.C YE	1,000,000	1,000,000	926,416	1,000,000					4.290	4.290	JD	1,311	42,900	05/11/2023	12/20/2032	1,021,450
24703D-BQ-3	DELL INTERNATIONAL LLC DELL		2.B FE	32,089,191	32,561,000	32,126,962	32,100,987		11,796			4.850	5.046	FA	658,004		09/26/2025	02/01/2035	33,350,604
24703T-AK-2	DELL TECHNOLOGIES INC DELL 8.35 07/15/46		2.B FE	1,784,255	1,195,000	1,520,260	1,715,805		(15,010)			8.350	4.908	JJ	46,011	99,783	12/22/2020	07/15/2046	1,244,891
24715@-AT-1	DELOITTE LLP US DELOITTE LLP		1.F	3,000,000	3,000,000	2,948,958	3,000,000					3.460	3.460	MN	15,570	103,800	04/23/2020	05/07/2027	3,051,900
24715@-AV-6	DELOITTE LLP US DELOITTE LLP	0	1.F	8,550,000	8,550,000	7,843,779	8,550,000					3.660	3.660	MN	46,940	312,930	04/23/2020	05/07/2032	8,706,465
24715@-AW-4	DELOITTE LLP US DELOITTE LLP		1.F	24,000,000	24,000,000	20,959,944	24,000,000					3.760	3.760	MN	135,360	902,400	04/23/2020	05/07/2035	24,451,200
251526-CD-9	Deutsche Bank NY DB 3.547 09/18/31		2.A FE	556,112	690,000	658,489	585,951		14,482			3.547	6.775	MS	7,002	24,474	11/09/2023	09/18/2031	702,237
25179M-AL-7	DEVON ENERGY CORPORATION DVN 5.6 07/15/4		2.B FE	7,082,874	7,400,000	7,180,320	7,106,570		11,113			5.600	5.995	JJ	191,084	414,400	12/14/2023	07/15/2041	7,607,200
25179M-AN-3	DEVON ENERGY CORPORATION DVN 4 3/4 05/15		2.B FE	756,528	900,000	781,404	765,970		4,615			4.750	6.212	MN	5,463	42,750	12/13/2023	05/15/2042	921,375
25179M-AU-7	DEVON ENERGY CORPORATION DVN 5 06/15/45		2.B FE	1,508,457	1,700,000	1,484,512	1,516,016		4,923			5.000	5.946	JD	3,778	85,000	12/02/2024	06/15/2045	1,742,500
25179M-BF-9	DEVON ENERGY CORPORATION DVN 4 1/2 01/15		2.B FE	743,448	800,000	803,249	760,522		8,427			4.500	5.891	JJ	16,600	36,000	11/29/2023	01/15/2030	818,000
25179M-BH-5	DEVON ENERGY CORPORATION N Y N		2.B FE	1,414,000	1,500,000	1,385,218	1,415,367		1,216			5.750	6.172	MS	25,396	90,323	12/13/2024	09/15/2054	1,543,125
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11		1.G FE	432,795	500,000	433,275	439,741		2,255			4.250	5.366	MN	2,951	21,250	09/28/2022	05/11/2042	510,625

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25278X-AQ-2	DIAMONDBACK ENERGY INC FANG 4.4 03/24/51		2.B FE	2,045,002	1,805,000	1,451,500	2,022,758		(5,346)			4.400	3.655	MS	21,399	79,420	08/20/2021	03/24/2051	1,844,710
25278X-AT-6	DIAMONDBACK ENERGY INC FANG 4 1/4 03/15/		2.B FE	764,140	1,000,000	780,871	771,277		3,547			4.250	5.991	MS	12,514	42,500	12/11/2023	03/15/2052	1,021,250
25278X-AV-1	DIAMONDBACK ENERGY INC FANG 6 1/4 03/15/		2.B FE	2,052,800	2,000,000	2,159,734	2,040,891		(4,606)			6.250	5.888	MS	36,806	125,000	03/10/2023	03/15/2033	2,062,500
25278X-AW-9	DIAMONDBACK ENERGY INC FANG 6 1/4 03/15/		2.B FE	6,624,305	6,300,000	6,386,213	6,615,722		(4,841)			6.250	5.875	MS	115,937	393,750	10/08/2024	03/15/2053	6,496,875
25278X-BA-6	DIAMONDBACK ENERGY INC N Y N		2.B FE	2,360,705	2,400,000	2,274,283	2,361,447		670			5.750	5.867	AO	27,983	138,000	12/12/2024	04/18/2054	2,469,000
254687-DV-5	WALT DISNEY CO DIS	0	1.F FE	4,995,000	5,000,000	5,646,250	4,997,080		308			6.550	6.560	MS	96,431	327,500	05/11/2020	03/15/2033	5,163,750
254687-ED-4	WALT DISNEY COMPANY/THE DIS 8.15 10/17/3	0	1.F FE	8,842,353	5,380,000	6,850,731	8,026,101		(206,931)			8.150	2.830	AO	90,130	438,470	11/16/2021	10/17/2036	5,599,235
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40	M	1.F FE	52,979,940	53,000,000	44,371,600	52,987,668		583			3.500	3.502	MN	247,333	1,855,000	01/01/2024	05/13/2040	53,927,500
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0		2.C FE	1,236,976	1,300,000	1,331,070	1,291,413		2,917			6.750	7.249	MN	14,625	87,750	05/27/2009	05/01/2028	307,592
256677-AH-8	DOLLAR GENERAL CORP N Y N	0	2.C FE	11,054,971	15,010,000	11,792,006	11,121,090		64,276			4.125	6.205	AO	151,351	619,163	02/03/2025	04/03/2050	15,319,581
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	0	2.B FE	15,053,952	15,080,000	14,364,303	15,047,171		158			5.500	5.512	MN	138,233	829,400	12/13/2024	11/01/2052	15,494,700
25731V-AB-0	DOMINION ENERGY SOUTH D 6 1/4 10/15/53	0	1.F FE	3,213,966	3,141,000	3,379,025	3,213,397		(784)			6.250	6.073	AO	41,444	196,313	03/14/2025	10/15/2053	3,239,156
25746U-BD-0	DOMINION ENERGY INC N N N	0	2.B FE	2,282,020	2,000,000	2,261,860	2,265,043		(14,481)			7.000	5.515	JD	6,222	140,000	10/21/2024	06/15/2038	2,070,000
25746U-BM-0	DOMINION ENERGY INC C N Y N		2.B FE	923,500	1,000,000	924,528	927,316		2,871			4.900	5.606	FA	20,417	49,000	08/30/2024	08/01/2041	1,024,500
25746U-DL-0	DOMINION ENERGY INC D 2 1/4 08/15/31	0	2.B FE	2,177,813	2,900,000	2,581,522	2,345,010		79,878			2.250	6.352	FA	24,650	65,250	10/27/2023	08/15/2031	2,932,625
260543-CG-6	DOW CHEMICAL CO/THE DOW 4 3/8 11/15/42	0	2.B FE	3,834,175	4,538,000	3,592,281	3,890,181		22,402			4.375	5.704	MN	25,369	198,538	12/06/2024	11/15/2042	4,637,269
260543-CR-2	DOW CHEMICAL CO/THE DOW 5.55 11/30/48		2.B FE	5,536,536	5,600,000	4,937,417	5,538,530		1,339			5.550	5.634	MN	26,763	310,800	01/02/2025	11/30/2048	5,755,400
260543-CV-3	DOW CHEMICAL CO/THE DOW 4.8 05/15/49	0	2.B FE	6,887,540	7,446,000	5,846,599	6,908,861		10,798			4.800	5.339	MN	45,669	357,408	02/19/2025	05/15/2049	7,624,704
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50	M	2.B FE	84,994,185	91,730,000	59,158,512	85,401,030		121,792			3.600	4.015	MN	421,958	3,302,280	10/27/2022	11/15/2050	93,381,140
260543-DG-5	DOW CHEMICAL CO/THE DOW 6.3 03/15/33	0	2.B FE	11,040,550	11,000,000	11,586,740	11,024,963		(5,902)			6.300	6.336	MS	204,050	693,000	03/10/2023	03/15/2033	11,346,500
260543-DH-3	DOW CHEMICAL CO/THE DOW 6.9 05/15/53	0	2.B FE	14,152,060	13,000,000	13,331,721	14,116,961		(16,647)			6.900	6.231	MN	114,617	897,000	12/05/2024	05/15/2053	13,448,500
260543-DK-6	DOW CHEMICAL CO/THE N Y N		2.B FE	2,989,590	3,000,000	2,606,970	2,989,898		145			5.600	5.624	FA	63,467	168,000	02/07/2024	02/15/2054	3,084,000
260543-DM-2	DOW CHEMICAL CO/THE DOW 5.95 03/15/2055	0	2.B FE	9,976,300	10,000,000	9,097,800	9,976,634		334			5.950	5.967	MS	175,194	304,111	02/25/2025	03/15/2055	10,297,500
26078J-AE-0	DUPONT DE NEMOURS INC DD 5.319 11/15/38	0	2.A FE	3,765,083	3,818,000	3,825,980	3,772,167		2,405			5.319	5.450	MN	25,949	423,610	01/05/2023	11/15/2038	3,919,540
26138E-AT-6	KEURIG DR PEPPER INC KDP 4 1/2 11/15/45	0	2.B FE	3,567,291	3,950,000	3,293,273	3,599,371		9,866			4.500	5.223	MN	22,713	177,750	08/30/2022	11/15/2045	4,038,875
26439X-AH-6	DCP Midstream Operating DCP 6.45 11/03/3		2.B FE	1,691,978	1,700,000	1,808,719	1,692,928		417			6.450	6.503	MN	17,666	109,650	11/29/2023	11/03/2036	1,754,825
26441C-AP-0	DUKE ENERGY CORP DUK 4.8 12/15/45	0	2.B FE	2,569,230	3,000,000	2,659,830	2,592,878		10,405			4.800	5.973	JD	6,400	144,000	08/28/2023	12/15/2045	3,072,000
26441C-BF-1	DUKE ENERGY CORP		2.B FE	636,296	800,000	631,583	639,043		2,747			4.200	5.777	JD	1,493	33,600	02/27/2025	06/15/2049	816,800
26441C-BM-6	DUKE ENERGY CORP DUK 3.3 06/15/41	M	2.B FE	16,957,840	17,000,000	13,105,640	16,965,215		1,699			3.300	3.317	JD	24,933	561,000	06/07/2021	06/15/2041	17,280,500
26441C-BZ-7	DUKE ENERGY CORP DUK 5 3/4 09/15/33	0	2.B FE	10,491,915	10,500,000	11,118,765	10,493,535		650			5.750	5.760	MS	177,771	603,750	09/05/2023	09/15/2033	10,801,875
26441C-CA-1	DUKE ENERGY CORP DUK 6.1 09/15/53	0	2.B FE	4,997,850	5,000,000	5,179,150	4,998,001		27			6.100	6.103	MS	89,806	305,000	09/05/2023	09/15/2053	5,152,500
26441C-CF-0	DUKE ENERGY CORP N Y N		2.B FE	5,214,442	5,200,000	5,158,492	5,214,341		(77)			5.800	5.779	JD	13,404	301,600	02/25/2025	06/15/2054	5,350,800

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26442C-AB-0	DUKE ENERGY CAROLINAS DUK 6 01/15/38		1.F FE	7,686,820	5,520,000	5,943,439	7,236,714		(117,469)			6.000	2.918	JJ	152,720	331,200	12/31/2021	01/15/2038	5,685,600
26442C-AM-6	DUKE ENERGY CAROLINAS N Y N		1.F FE	430,330	500,000	440,924	434,189		2,525			4.250	5.500	JD	944	21,250	06/12/2024	12/15/2041	510,625
26442C-AN-4	DUKE ENERGY CAROLINAS DUK 4 09/30/42		1.F FE	615,359	800,000	674,106	627,362		5,800			4.000	6.068	MS	8,089	32,000	11/21/2023	09/30/2042	816,000
26442C-AR-5	DUKE ENERGY CAROLINAS DUK 3 7/8 03/15/46		1.F FE	2,047,425	2,500,000	1,988,174	2,080,458		11,485			3.875	5.230	MS	28,524	96,875	12/22/2022	03/15/2046	2,548,438
26442C-AT-1	DUKE ENERGY CAROLINAS N Y N		1.F FE	1,167,270	1,500,000	1,132,470	1,185,951		7,425			3.700	5.331	JD	4,625	55,500	05/16/2023	12/01/2047	1,527,750
26442C-AU-8	DUKE ENERGY CAROLINAS		1.F FE	792,760	1,000,000	794,744	800,565		4,498			3.950	5.519	MS	11,631	39,500	03/21/2024	03/15/2048	1,019,750
26442C-BL-7	DUKE ENERGY CAROLINAS		1.F FE	471,030	500,000	485,494	471,734		395			5.400	5.811	JJ	12,450	27,000	04/18/2024	01/15/2054	513,500
26442R-AD-3	DUKE ENERGY PROGRESS LLC DUK 4.15 12/01/		1.F FE	838,650	1,000,000	836,271	849,316		4,476			4.150	5.435	JD	3,458	41,500	07/12/2023	12/01/2044	1,020,750
26442U-AB-0	DUKE ENERGY PROGRESS LLC N Y N		1.F FE	669,768	800,000	667,192	676,291		3,440			4.200	5.498	FA	12,693	33,600	01/22/2024	08/15/2045	816,800
26442U-AP-9	DUKE ENERGY PROGRESS LLC DUK 4 04/01/52		1.F FE	262,705	265,000	206,043	262,870		45			4.000	4.050	AO	2,650	10,600	03/14/2022	04/01/2052	270,300
26442U-AR-5	DUKE ENERGY CORP DUK	0	1.F FE	776,027	817,000	780,170	776,517		489			5.350	5.711	MS	12,870	21,855	03/14/2025	03/15/2053	838,855
26444H-AF-8	DUKE ENERGY CORP		1.F FE	1,512,058	1,900,000	1,548,974	1,516,382		4,324			4.200	5.819	JJ	36,797	39,900	06/23/2025	07/15/2048	1,939,900
26444H-AL-5	DUKE ENERGY CORP DUK 3 12/15/51		1.F FE	1,222,989	1,230,000	795,896	1,223,622		160			3.000	3.029	JD	1,640	36,900	11/29/2021	12/15/2051	1,248,450
26860#-AA-8	EIF PIO PICO LLC EIF PIO PICO LLC	0	1.G PL	1,487,703	1,487,703	1,364,619	1,487,703					4.170	4.170	JD	32,170	49,505	01/23/2015	12/31/2041	66,212
26875P-AT-8	EOG RESOURCES INC EOG 4.95 04/15/50		1.G FE	8,303,175	6,560,000	5,864,312	8,118,639		(41,665)			4.950	3.473	AO	68,552	324,720	05/11/2021	04/15/2050	6,722,360
26884A-BB-8	ERP OPERATING LP N Y N		1.G FE	1,717,080	2,000,000	1,782,820	1,734,473		7,962			4.500	5.668	JJ	45,000	90,000	06/11/2024	07/01/2044	2,045,000
26884T-AN-2	ERAC USA FINANCE LLC ENTERP 4 1/2 02/15/		1.G FE	847,220	1,000,000	874,594	855,523		4,067			4.500	5.756	FA	17,000	45,000	11/29/2023	02/15/2045	1,022,500
26884T-AZ-5	ERAC USA FINANCE LLC 144A N Y Y	0	1.G FE	5,994,660	6,000,000	6,158,820	5,994,981		312			5.200	5.212	AO	52,867	312,000	02/05/2024	10/30/2034	6,156,000
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	0	1.F PL	137,468,800	137,468,800	114,486,216	137,468,800					4.000	4.000	MS	1,832,917	5,498,752	01/14/2022	03/01/2050	3,884,467
26951T-AA-8	EAGLE FUNDING LUXCO SARL		2.B FE	11,231,625	11,260,000	11,451,420	11,233,562		1,937			5.500	5.558	FA	235,678		07/28/2025	08/17/2030	11,569,650
27636A-AA-0	EASTERN ENERGY GAS N Y N		2.A FE	6,789,073	6,809,000	6,607,429	6,789,309		309			5.650	5.670	AO	81,216	391,120	02/19/2025	10/15/2054	7,001,354
27636A-AC-6	EASTERN ENERGY GAS N Y N		2.A FE	2,046,930	2,000,000	2,077,026	2,046,427		(503)			6.200	6.029	JJ	57,178	62,000	01/24/2025	01/15/2055	2,062,000
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42		2.B FE	2,449,683	2,700,000	2,398,105	2,466,276		8,297			4.800	5.606	MS	43,200	129,600	12/21/2023	09/01/2042	2,764,800
277432-AP-5	EASTMAN CHEMICAL CO N Y N		2.B FE	3,167,012	3,600,000	3,064,193	3,181,339		12,283			4.650	5.662	AO	35,340	167,400	01/02/2025	10/15/2044	3,683,700
277432-AX-8	EASTMAN CHEMICAL CO EMN 5 3/4 03/08/33		2.B FE	2,295,502	2,400,000	2,521,964	2,314,720		9,098			5.750	6.374	MS	43,317	138,000	11/10/2023	03/08/2033	2,469,000
277432-AY-6	EASTMAN CHEMICAL CO N Y N		2.B FE	199,064	200,000	206,502	199,205		75			5.625	5.687	FA	4,094	11,250	03/14/2024	02/20/2034	205,625
278642-AY-9	EBAY INC EBAY 2.6 05/10/31	0	2.A FE	14,993,400	15,000,000	13,698,600	14,996,252		644			2.600	2.605	MN	55,250	390,000	05/03/2021	05/10/2031	15,195,000
278642-AZ-6	EBAY INC EBAY INC	0	2.A FE	36,060,756	47,090,000	34,494,367	36,690,831		192,387			3.650	5.230	MN	243,495	1,718,785	09/22/2022	05/10/2051	47,949,393
278865-BN-9	ECOLAB INC N Y N		1.G FE	481,272	800,000	496,300	493,272		5,254			2.700	5.488	JD	960	21,600	08/17/2023	12/15/2051	810,800
28368E-AD-8	Kinder Morgan Inc KMI 7.8 08/01/31	0	2.B FE	13,179,505	12,382,000	14,337,118	12,997,576		(88,242)			7.800	6.717	FA	402,415	965,796	11/01/2023	08/01/2031	12,864,898
28370T-AD-1	KINDER MORGAN ENER PART N N N		2.B FE	371,745	330,000	384,638	369,367		(1,569)			7.500	6.256	MN	3,163	24,750	06/10/2024	11/15/2040	342,375
28622H-AC-5	ELEVANCE HEALTH INC N Y N		2.A FE	392,892	400,000	362,116	393,059		123			5.125	5.246	FA	7,744	20,500	10/02/2024	02/15/2053	410,250
29082H-AF-9	EMBRAER NETHERLANDS FINA	0	2.C FE	5,482,310	5,540,000	5,457,676	5,482,583		273			5.400	5.519	JJ	68,142		11/18/2025	01/09/2038	5,689,580
29250R-AP-1	ENBRIDGE INC ENBCN 7.5 04/15/38 B	C	2.A FE	4,490,632	3,207,000	3,769,412	4,244,740		(65,197)			7.500	4.087	AO	50,778	240,525	12/20/2023	04/15/2038	3,327,263
29250R-AT-3	ENBRIDGE INC ENBCN 5.5 09/15/40	0	2.A FE	9,650,291	9,205,000	9,124,456	9,556,093		(20,927)			5.500	5.075	MS	149,070	506,275	12/18/2023	09/15/2040	9,458,138
29250R-AX-4	ENBRIDGE INC ENBCN 7.375 10/15/45	0	2.A FE	49,120,435	31,677,000	36,677,531	47,057,436		(537,436)			7.375	3.790	AO	493,193	2,336,179	12/13/2024	10/15/2045	32,845,089
29261H-AB-1	ENDEAVOUR MINING PLC		3.C FE	1,065,788	1,060,000	1,093,909	1,065,338		(450)			7.000	6.798	MN	6,802	37,100	08/06/2025	05/28/2030	1,097,100
29273R-AJ-8	ENERGY TRANSFER LP ET 7 1/2 07/01/38	0	2.B FE	5,870,950	5,000,000	5,788,750	5,788,583		(42,248)			7.500	5.717	JJ	187,500	375,000	12/27/2023	07/01/2038	5,187,500

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CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29273R-AT-6	ENERGY TRANSFER LP		2.B FE	644,476	700,000	632,885	646,490		1,813			5.150	5.864	FA	15,021	36,050	11/25/2024	02/01/2043	718,025
29273R-AZ-2	ENERGY TRANSFER LP ET 5.95 10/01/43	0	2.B FE	6,730,725	7,500,000	7,343,850	6,777,205		20,317			5.950	6.900	AO	111,563	446,250	08/18/2023	10/01/2043	7,723,125
29273R-BJ-7	ENERGY TRANSFER LP ET 6 1/8 12/15/45		2.B FE	2,075,582	2,100,000	2,071,171	2,076,895		542			6.125	6.220	JD	5,717	128,625	03/27/2025	12/15/2045	2,164,313
29273R-BL-2	ENERGY TRANSFER LP N Y N		2.B FE	552,396	600,000	535,122	553,895		1,058			5.300	5.941	AO	6,713	31,800	08/13/2024	04/15/2047	615,900
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33		2.B FE	768,803	800,000	840,727	774,733		2,726			5.750	6.306	FA	17,378	46,000	10/17/2023	02/15/2033	823,000
29273V-AT-7	ENERGY TRANSFER LP ET 6.4 12/01/30	0	2.B FE	4,794,480	4,800,000	5,185,008	4,795,593		741			6.400	6.422	JD	25,600	307,200	10/10/2023	12/01/2030	4,953,600
29273V-AU-4	ENERGY TRANSFER LP ET 6.55 12/01/33		2.B FE	169,806	170,000	186,770	169,824		16			6.550	6.567	JD	928	11,135	10/10/2023	12/01/2033	175,568
29273V-AW-0	ENERGY TRANSFER LP N Y N	M	2.B FE	45,841,006	45,873,000	43,471,594	45,837,222		(960)			5.950	5.955	MN	348,762	2,677,381	07/22/2025	05/15/2054	47,237,722
29273V-BA-7	ENERGY TRANSFER LP N Y N	0	2.B FE	15,120,475	14,500,000	14,922,240	15,056,364		(51,489)			5.600	5.036	MS	270,667	812,000	10/02/2024	09/01/2034	14,906,000
29273V-BF-6	Energy Transfer LP ET		2.B FE	2,651,508	2,700,000	2,646,454	2,651,659		151			6.200	6.335	AO	41,850		11/17/2025	04/01/2055	2,783,700
29278N-AD-5	ENERGY TRANSFER LP ET 5.8 06/15/38 20Y	0	2.B FE	6,561,766	6,663,000	6,785,799	6,553,536		2,350			5.800	5.939	JD	17,176	386,454	12/30/2022	06/15/2038	6,856,227
29278N-AE-3	Energy Transfer LP ET	0	2.B FE	4,877,424	4,800,000	4,654,944	4,875,952		(1,420)			6.000	5.872	JD	12,800	288,000	10/04/2024	06/15/2048	4,944,000
29278N-AR-4	ENERGY TRANSFER LP ET 5 05/15/50		2.B FE	8,438,532	8,420,000	7,044,593	8,429,636		(1,138)			5.000	4.982	MN	53,794	421,000	02/19/2025	05/15/2050	8,630,500
29279F-AA-7	ENERGY TRANSFER LP ET 6 1/4 04/15/49		2.B FE	685,680	700,000	695,159	686,310		245			6.250	6.410	AO	9,236	43,750	11/01/2024	04/15/2049	721,875
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29	M	2.B FE	33,663,919	34,150,000	34,405,032	33,878,011		68,994			4.950	5.203	JD	140,869	1,690,425	01/30/2023	06/01/2029	34,995,213
29359U-AC-3	ENSTAR GROUP LTD ESGR 3.1 09/01/31		2.B FE	622,531	650,000	584,186	632,663		2,710			3.100	3.625	MS	6,717	20,150	01/24/2022	09/01/2031	660,075
29364G-AK-9	ENTERGY CORP ETR 3 3/4 06/15/50	0	2.B FE	7,157,094	9,140,000	6,637,377	7,279,315		36,892			3.750	5.235	JD	15,233	342,750	06/23/2022	06/15/2050	9,311,375
29364W-BQ-0	ENTERGY LOUISIANA LLC ETR 5.8 03/15/2055	0	1.F FE	2,521,000	2,500,000	2,512,400	2,521,000					5.800	5.739	MS	42,694		12/17/2025	03/15/2055	2,572,500
29365T-AJ-3	ENTERGY TEXAS INC ETR		1.G FE	2,769,440	4,000,000	2,851,760	2,777,317		7,877			3.550	5.974	MS	35,894	35,500	12/17/2025	09/30/2049	4,071,000
29365T-AN-4	ENTERGY CORPORATION ETR 5.8 09/01/53	0	1.G FE	10,000,992	10,000,000	9,978,500	10,001,406		(36)			5.800	5.799	MS	193,333	580,000	08/08/2023	09/01/2053	10,290,000
29366M-AG-3	ENTERGY ARKANSAS LLC N Y N	0	1.F FE	1,991,100	2,000,000	2,015,720	1,991,394		118			5.750	5.781	JD	9,583	115,000	05/07/2024	06/01/2054	2,057,500
29366W-AA-4	ENTERGY MISSISSIPPI LLC ETR		1.F FE	6,826,801	9,520,000	7,258,895	6,858,617		31,816			3.850	6.110	JD	30,543	366,520	05/21/2025	06/01/2049	9,703,260
29366W-AE-6	ENTERGY MISSISSIPPI LLC N Y N	0	1.F FE	999,540	1,000,000	1,007,640	999,586		6			5.850	5.853	JD	4,875	58,500	05/13/2024	06/01/2054	1,029,250
29379V-AG-8	ENTERPRISE PRODUCTS OPER EPD 6.125 10/15	0	1.G FE	14,252,472	10,400,000	11,195,080	13,557,905		(177,520)			6.125	3.356	AO	134,478	637,000	11/16/2021	10/15/2039	10,718,500
29379V-AY-9	ENTERPRISE PRODUCTS OPER EPD 4.45 02/15/		1.G FE	3,084,680	3,500,000	3,085,970	3,116,104		13,310			4.450	5.443	FA	58,839	155,750	07/21/2023	02/15/2043	3,577,875
29379V-BA-0	ENTERPRISE PRODUCTS OPER EPD 4.85 03/15/		1.G FE	3,735,120	4,000,000	3,651,040	3,758,146		7,666			4.850	5.374	MS	57,122	194,000	08/01/2023	03/15/2044	4,097,000
29379V-BF-9	ENTERPRISE PRODUCTS OPER N Y N		1.G FE	7,408,824	8,600,000	7,661,206	7,417,990		9,166			4.950	5.954	AO	89,870	212,850	06/23/2025	10/15/2054	8,812,850
29379V-BJ-1	ENTERPRISE PRODUCTS OPER EPD 4.9 05/15/4	0	1.G FE	15,744,843	17,700,000	16,003,809	15,845,565		42,431			4.900	5.755	MN	110,822	867,300	04/19/2024	05/15/2046	18,133,650
29379V-BQ-5	ENTERPRISE PRODUCTS OPER EPD 4.25 02/15/	0	1.G FE	14,353,126	15,258,000	12,528,191	14,398,184		16,893			4.250	4.627	FA	244,976	648,465	07/20/2022	02/15/2048	15,582,233
29379V-BU-6	ENTERPRISE PRODUCTS OPER EPD 4.8 02/01/4		1.G FE	4,420,091	4,170,000	3,684,352	4,381,494		(7,224)			4.800	4.400	FA	83,400	200,160	09/13/2024	02/01/2049	4,270,080
29379V-BW-2	ENTERPRISE PRODUCTS OPER EPD 4.2 01/31/5	0	1.G FE	24,861,927	22,392,000	17,958,384	24,608,861		(63,174)			4.200	3.559	JJ	394,472	940,464	12/01/2022	01/31/2050	22,862,232
29379V-BY-8	ENTERPRISE PRODUCTS OPER EPD 3.7 01/31/5	0	1.G FE	5,443,226	5,162,000	3,785,346	5,417,721		(6,569)			3.700	3.401	JJ	80,111	190,994	11/16/2021	01/31/2051	5,257,497
29379V-CA-9	ENTERPRISE PRODUCTS OPER EPD 3.2 02/15/5	0	1.G FE	55,365,899	57,450,000	38,107,734	55,509,105		37,740			3.200	3.382	FA	694,507	1,838,400	05/05/2022	02/15/2052	58,369,200
29379V-CB-7	ENTERPRISE PRODUCTS OPER EPD 3.3 02/15/5	M	1.G FE	36,734,943	38,000,000	25,374,120	36,761,185		15,312			3.300	3.466	FA	473,733	1,204,500	04/09/2025	02/15/2053	38,627,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29444U-BJ-4	EQUINIX INC EQUINIX INC	0	2.A FE	11,820,147	16,650,000	10,608,548	12,127,232		93,438			3.000	4.918	JJ	230,325	499,500	12/06/2024	07/15/2050	16,899,750
29444U-BM-7	EQUINIX INC EQIX 2.95 09/15/51		2.A FE	3,100,834	4,800,000	3,019,391	3,154,954		28,874			2.950	5.441	MS	41,693	141,600	09/13/2024	09/15/2051	4,870,800
29444U-BS-4	EQUINIX INC EQIX 2.5 05/15/31	0	2.B FE	14,927,700	15,000,000	13,574,700	14,958,864		7,058			2.500	2.555	MN	47,917	375,000	05/03/2021	05/15/2031	15,187,500
29444U-BT-2	EQUINIX INC EQIX 3.4 02/15/52	RA	2.A FE	32,563,239	33,850,000	23,126,320	32,619,304		22,444			3.400	3.600	FA	434,784	1,150,900	09/24/2024	02/15/2052	34,425,450
29452E-AC-5	EQUITABLE HOLDINGS INC EQH 5.594 01/11/3	0	2.A FE	15,478,100	15,500,000	16,179,675	15,482,395		1,944			5.594	5.614	JJ	409,450	867,070	09/21/2023	01/11/2033	15,933,535
295139-AR-0	ERIE COUNTY OHIO ERIE COUNTY OHIO	0	1.D	1,613,000	1,613,000	1,573,998	1,613,000					4.520	4.520	AO	18,227	72,908	04/16/2018	04/01/2038	1,649,454
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG	M	2.B FE	9,578,680	11,000,000	10,290,060	9,591,964		13,284			5.300	6.302	MN	97,167	291,500	05/21/2025	05/01/2052	11,291,500
29670G-AK-8	ESSENTIAL UTILITIES INC WTRG		2.B FE	39,137,301	38,974,000	39,755,429	39,136,184		(1,117)			5.250	5.194	FA	818,454		09/26/2025	08/15/2035	39,997,068
29717P-AS-6	ESSEX PORTFOLIO LP N Y N		2.A FE	435,670	500,000	425,831	438,404		1,399			4.500	5.465	MS	6,625	22,500	01/05/2024	03/15/2048	511,250
29977A-C*-4	EVERCORE INC EVERCORE INC		1.G PL	4,000,000	4,000,000	3,724,492	4,000,000					4.540	4.542	AO	30,771	181,600	07/17/2019	08/01/2033	4,045,904
29977L-AA-9	PERIMETER SOLUTIONS SA PERIMS 5 10/30/29	0	4.B FE	12,280,088	12,425,000	12,303,198	12,348,070		17,660			5.000	5.179	AO	105,267	621,250	11/30/2021	10/31/2029	12,425,000
299808-AH-8	EVEREST RE GROUP LTD RE 3.5 10/15/50		2.A FE	44,973,771	45,080,000	31,372,975	44,984,232		2,066			3.500	3.512	AO	333,091	1,577,800	10/14/2020	10/15/2050	45,868,900
299808-AJ-4	EVEREST RE GROUP LTD RE 3.125 10/15/52	0	2.A FE	66,113,956	73,400,000	46,515,048	66,533,529		122,544			3.125	3.638	AO	484,236	2,293,750	10/13/2022	10/15/2052	74,546,875
30036F-AB-7	EVERGY KANSAS CENTRAL EVRG 5.7 03/15/53		1.F FE	384,290	390,000	385,925	384,382		92			5.700	5.806	MS	6,546	22,230	02/19/2025	03/15/2053	401,115
30037E-AB-9	EVERGY MISSOURI WEST INC EVRG		2.A FE	6,529,566	6,329,000	6,550,642	6,525,166		(4,400)			5.650	5.181	JD	29,799	178,794	09/26/2025	06/01/2034	6,507,794
30037E-AC-7	EVERGY MISSOURI WEST INC EVRG 5.25 12/1		2.A FE	6,852,522	6,850,000	6,877,811	6,852,463		(59)			5.250	5.245	JD	39,958		11/17/2025	12/15/2035	7,029,813
30040W-AP-3	EVERSOURCE ENERGY ES 3.375 03/01/32	0	2.B FE	9,979,700	10,000,000	9,247,200	9,986,737		1,903			3.375	3.399	MS	112,500	337,500	02/22/2022	03/01/2032	10,168,750
30040W-AT-5	EVERSOURCE ENERGY ES 5.45 03/01/28		2.B FE	738,542	740,000	758,852	739,315		290			5.450	5.496	MS	13,443	40,330	03/01/2023	03/01/2028	760,165
30040W-AX-6	EVERSOURCE ENERGY N Y N		2.B FE	3,854,346	3,875,000	3,991,699	3,857,448		1,700			5.500	5.571	JJ	106,563	213,125	01/16/2024	01/01/2034	3,981,563
30161N-AV-3	EXELON CORP EXC 4.45 04/15/46		2.B FE	2,816,478	3,300,000	2,784,821	2,835,810		12,062			4.450	5.620	AO	31,002	146,850	12/06/2024	04/15/2046	3,373,425
30161N-AY-7	EXELON CORP N Y N		2.B FE	1,417,258	1,700,000	1,459,436	1,421,484		4,226			4.700	5.988	AO	16,868	79,900	03/27/2025	04/15/2050	1,739,950
30161N-BH-3	EXELON CORP N Y N		2.B FE	763,750	1,000,000	773,614	767,207		3,457			4.100	5.847	MS	12,072	41,000	01/30/2025	03/15/2052	1,020,500
30161N-BL-4	EXELON CORP EXC 5.6 03/15/53	0	2.B FE	4,077,467	4,084,000	3,958,049	4,077,301		48			5.600	5.610	MS	67,341	228,704	02/22/2024	03/15/2053	4,198,352
30161N-BQ-3	EXELON CORP EXC 6.5 03/15/2055	0	2.C FE	4,533,750	4,500,000	4,682,430	4,531,274		(2,476)			6.500	6.076	MS	86,125	167,375	07/22/2025	03/15/2055	4,627,913
30225V-AF-4	EXTRA SPACE STORAGE LP EXR 2.55 06/01/31		2.B FE	237,567	300,000	271,300	252,326		7,245			2.550	6.033	JD	638	7,650	11/21/2023	06/01/2031	303,825
30225V-AG-2	EXTRA SPACE STORAGE LP EXR 2.35 03/15/32		2.B FE	1,562,720	2,040,000	1,786,725	1,670,173		48,086			2.350	5.878	MS	14,116	47,940	10/17/2023	03/15/2032	2,063,970
30225V-AK-3	EXTRA SPACE STORAGE LP EXR 5 1/2 07/01/3		2.B FE	783,136	800,000	833,511	788,159		2,238			5.500	5.879	JJ	22,000	44,000	09/19/2023	07/01/2030	822,000
30225V-AQ-0	EXTRA SPACE STORAGE LP EXR 2.4 10/15/31		2.B FE	316,912	400,000	355,779	335,477		9,170			2.400	5.713	AO	2,027	9,600	11/29/2023	10/15/2031	404,800
30225V-AR-8	EXTRA SPACE STORAGE LP EXR 5.9 01/15/31		2.B FE	972,192	975,000	1,035,124	972,989		333			5.900	5.948	JJ	26,525	57,525	11/27/2023	01/15/2031	1,003,763
30225V-AS-6	EXTRA SPACE STORAGE LP N Y N		2.B FE	987,870	1,000,000	1,028,225	989,748		981			5.400	5.559	FA	22,500	54,000	02/06/2024	02/01/2034	1,027,000
30231G-AY-8	EXXON MOBIL CORP XOM 2.995 08/16/39		1.D FE	958,040	1,000,000	800,240	967,922		1,840			2.995	3.289	FA	11,231	29,950	03/13/2020	08/16/2039	1,014,975
30231G-BF-8	EXXON MOBIL CORP XOM 4.227 03/19/40	M	1.D FE	3,087,679	2,695,000	2,471,854	3,001,207		(18,288)			4.227	3.174	MS	32,277	113,918	01/05/2021	03/19/2040	2,751,959
30231G-BG-6	EXXON MOBIL CORP XOM 4.327 03/19/50		1.D FE	10,553,587	8,760,000	7,379,096	10,345,550		(47,916)			4.327	3.191	MS	107,396	379,045	08/17/2023	03/19/2050	8,949,523
302491-AY-1	FMC CORP N Y N	0	3.A FE	3,104,430	3,000,000	2,230,260	3,102,705		(1,483)			6.375	6.114	MN	22,844	191,250	08/01/2024	05/18/2053	3,095,625
302635-AH-0	FS KKR CAPITAL CORP FSK		2.C FE	341,843	359,000	349,091	349,431		7,588			2.625	5.297	JJ	4,345	4,712	02/19/2025	01/15/2027	363,712
302635-AL-1	FS KKR CAPITAL CORP FSK 3.25 07/15/27	M	2.C FE	67,570,240	68,000,000	65,636,116	67,871,478		80,051			3.250	3.377	JJ	1,019,056	2,210,000	01/10/2022	07/15/2027	69,105,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
30288*-AE-0	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO	0	2.B FE	2,327,700	2,327,700	2,166,857	2,327,700					4.390	4.390	JD	52,760	105,169	05/08/2019	12/31/2038	260,716
30303M-8J-4	META PLATFORMS INC META 4.45 08/15/52		1.D FE	4,129,267	4,565,000	3,724,197	4,143,547		7,170			4.450	5.084	FA	76,743	203,143	03/10/2023	08/15/2052	4,666,571
30303M-AE-2	META PLATFORMS INC		1.D FE	8,802,125	8,900,000	8,564,077	8,802,379		254			5.625	5.702	MN	80,656		11/17/2025	11/15/2055	9,150,313
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	0	2.B FE	95,771,500	95,771,500	82,062,193	95,771,500					3.080	3.082	JD	8,194	2,996,685	02/19/2021	06/30/2039	3,937,774
303075-AB-1	FactSet Research Systems Inc FDS 3.45 03	0	2.C FE	9,960,600	10,000,000	9,292,100	9,974,118		3,701			3.450	3.497	MS	115,000	345,000	02/15/2022	03/01/2032	10,172,500
31428X-AU-0	FEDEX CORP FDX 4.1 04/15/43		2.B FE	5,363,034	6,500,000	5,136,512	5,433,637		35,506			4.100	5.586	AO	56,261	266,500	02/06/2024	04/15/2043	6,633,250
31428X-BB-1	FEDEX CORP FDX 4.1 02/01/45		2.B FE	1,689,760	2,000,000	1,549,539	1,700,992		8,863			4.100	5.361	FA	34,167	82,000	09/24/2024	02/01/2045	2,041,000
31428X-BE-5	FEDEX CORP FDX 4.75 11/15/45		2.B FE	1,330,220	1,500,000	1,275,793	1,335,978		4,345			4.750	5.672	MN	9,104	71,250	11/20/2024	11/15/2045	1,535,625
31428X-BG-0	FEDEX CORP FDX 4.55 04/01/46		2.B FE	4,430,711	5,200,000	4,227,669	4,468,820		18,782			4.550	5.732	AO	59,150	236,600	12/05/2024	04/01/2046	5,318,300
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47		2.B FE	1,888,608	2,300,000	1,802,045	1,899,581		9,511			4.400	5.849	JJ	46,664	101,200	01/02/2025	01/15/2047	2,350,600
31428X-DK-9	FEDEX CORP FDX	0	2.B FE	4,946,572	5,383,000	4,954,782	4,955,364		8,792			3.900	4.999	FA	87,474		10/06/2025	02/01/2035	5,487,969
31428X-DL-7	FEDEX CORP FDX	0	2.B FE	9,479,903	11,617,000	8,723,438	9,501,542		21,639			3.250	4.957	MN	48,243	188,776	10/08/2025	05/15/2041	11,805,776
31428X-DP-8	FEDEX CORP FDX	0	2.B FE	16,601,062	17,500,000	15,905,400	16,607,291		6,230			5.100	5.507	JJ	411,542		10/06/2025	01/15/2044	17,946,250
31428X-DQ-6	FEDEX CORP FDX	0	2.B FE	7,480,890	10,327,000	8,146,888	7,498,554		17,664			4.100	6.655	FA	176,420		10/06/2025	02/01/2045	10,538,704
31428X-DS-2	FEDEX CORP FDX	0	2.B FE	15,203,078	13,775,000	11,583,535	15,190,426		(12,652)			4.550	3.761	AO	156,691		10/08/2025	04/01/2046	14,088,381
31428X-DU-7	FEDEX CORP FDX	0	2.B FE	19,990,502	25,618,000	19,601,613	20,020,294		29,792			4.050	5.817	FA	391,955		10/06/2025	02/15/2048	26,136,765
31428X-DV-5	FEDEX CORP FDX	0	2.B FE	3,758,280	3,000,000	2,620,590	3,753,221		(5,059)			4.950	3.364	AO	30,525	74,250	10/06/2025	10/17/2048	3,074,250
31428X-DW-3	FEDEX CORP FDX	0	2.B FE	21,322,809	22,000,000	20,269,700	21,327,062		4,253			5.250	5.477	MN	147,583	577,500	10/06/2025	05/15/2050	22,577,500
31488V-AA-5	FERGUSON ENTERPRISES INC N Y N	0	2.A FE	12,194,522	12,605,000	12,713,781	12,231,860		33,062			5.000	5.429	AO	154,061	630,250	11/19/2024	10/03/2034	12,920,125
31489O-AB-0	FERGUSON PLC FERGLN 3 1/4 06/02/30	0	2.A FE	603,491	700,000	668,045	641,225		11,485			3.250	5.412	JD	1,833	22,750	06/22/2022	06/02/2030	711,375
31489O-AC-8	FERGUSON PLC FERGLN 4.25 04/20/27 144A	0	2.A FE	2,492,550	2,500,000	2,502,625	2,497,905		1,532			4.250	4.317	AO	20,955	106,250	04/12/2022	04/20/2027	2,553,125
31556T-AA-7	RED ROCK RESORTS INC FRTITA 4.625 01/15/	0	4.B FE	14,163,000	14,163,000	13,755,573	14,163,000					4.625	4.625	JJ	302,046	655,039	01/12/2022	01/15/2029	14,490,519
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr		2.B PL	17,954,797	17,954,797	17,954,797	17,954,797					7.792	7.868	FMAN	120,478	1,318,821	12/01/2025	05/22/2036	18,157,838
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr		3.B PL	6,529,017	6,529,017	6,529,017	6,529,017					9.792	9.911	FMAN	55,055	584,085	12/01/2025	05/22/2036	6,621,892
31620M-AU-0	FIDELITY NATIONAL INFORMATION FIS	0	2.B FE	5,484,168	6,520,000	5,417,012	5,491,062		6,895			4.500	5.824	FA	110,840		09/26/2025	08/15/2046	6,666,700
31620M-BU-9	FIDELITY NATIONAL INFORMATION FIS 3.1 03	M	2.B FE	34,888,612	35,150,000	26,066,889	34,937,658		10,774			3.100	3.150	MS	363,217	1,089,650	02/24/2021	03/01/2041	35,694,825
31620M-BZ-8	FIDELITY NATIONAL INFORMATION FIS 5 5/8	0	2.B FE	20,223,130	21,500,000	20,799,745	20,264,745		17,886			5.625	6.115	JJ	557,656	1,209,375	08/17/2023	07/15/2052	22,104,688
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL IN FNF 3.4 0	M	2.B FE	12,571,972	13,021,000	12,425,029	12,729,752		56,324			3.400	3.938	JD	19,676	455,735	01/24/2023	06/15/2030	13,242,357
31620R-AL-9	FIDELITY NATIONAL FINANCIAL IN FNF 3.2 0	M	2.B FE	45,879,556	48,810,000	30,846,456	46,051,398		49,988			3.200	3.504	MS	451,221	1,610,730	08/03/2022	09/17/2051	49,590,960
316502-AE-3	FIDUS RE LTD		1.C FE	20,000,000	20,000,000	20,000,000	20,000,000					6.134	6.213	MON	51,117	1,053,232	02/07/2025	01/08/2042	20,078,797
316773-DJ-6	FIFTH THIRD BANCORP FITB 6.361 10/27/28		2.A FE	5,000,000	5,000,000	5,201,650	5,000,000					6.361	5.642	AO	56,542	318,050	10/24/2022	10/27/2028	5,154,300
31847R-AG-7	FIRST AMERICAN FINANCIAL FAF 4 05/15/30	M	2.C FE	31,250,568	31,250,000	30,214,969	31,251,139		(1,496)			4.000	3.995	MN	159,722	1,250,000	04/26/2021	05/15/2030	31,875,000
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N	0	2.C FE	5,980,150	6,000,000	6,000,288	5,982,091		1,558			5.450	5.493	MS	82,658	327,000	09/25/2024	09/30/2034	6,163,500
337738-AV-0	FISERV INC FISV 4.4 07/01/49	M	2.B FE	24,314,523	28,750,000	22,557,538	24,577,681		84,775			4.400	5.506	JJ	632,500	1,265,000	08/21/2023	07/01/2049	29,382,500
337738-BH-0	FISERV INC FI 5 5/8 08/21/33	0	2.B FE	13,040,576	13,200,000	13,611,312	13,069,620		13,110			5.625	5.786	FA	268,125	742,500	10/31/2023	08/21/2033	13,571,250
337932-AJ-6	FIRSTENERGY CORP C N Y N		2.C FE	1,371,152	1,600,000	1,413,147	1,375,787		4,635			4.850	6.020	JJ	35,782	38,800	01/30/2025	07/15/2047	1,638,800
33830G-AA-9	FIVE CORNERS FND TR III PRU 5.791 02/15/	0	1.G FE	5,000,000	5,000,000	5,271,140	5,000,000					5.791	5.791	FA	109,386	289,550	03/01/2023	02/15/2033	5,144,775
33835P-AA-4	FIVE CORNERS FND TR IV		1.G FE	2,854,682	2,775,000	2,850,637	2,854,686		5			5.997	5.784	FA	62,869	11,244	11/17/2025	02/15/2053	2,858,208

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	0	2.B FE	29,887,719	29,422,875	27,354,064	29,785,431		(27,691)			4.125	3.911	MS	306,795	1,213,694	02/11/2022	03/31/2038	1,209,414
340711-AY-6	FLORIDA GAS TRANSMISSION CITCOR 2.55 07/	0	2.B FE	2,240,572	2,763,000	2,552,294	2,433,466		62,785			2.550	5.584	JJ	35,228	70,457	09/22/2022	07/01/2030	2,798,228
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5.25 02/01/	0	1.E FE	22,928,350	16,854,000	16,794,337	21,845,299		(274,448)			5.250	2.768	FA	368,681	884,835	11/16/2021	02/01/2041	17,296,418
341081-FF-9	FLORIDA POWER & LIGHT CO NEE 4.125 02/01	0	1.E FE	6,283,309	5,235,000	4,547,802	6,108,985		(44,208)			4.125	2.796	FA	89,977	215,944	11/16/2021	02/01/2042	5,342,972
341081-GM-3	FLORIDA POWER & LIGHT CO NEE 5.3 04/01/5		1.E FE	920,394	925,000	890,411	920,639		70			5.300	5.333	AO	12,256	49,025	02/28/2023	04/01/2053	949,513
34354P-AF-2	FLOWSERVE CORPORATION FLS 3.5 10/01/30	M	2.C FE	29,620,836	29,693,000	28,310,850	29,650,844		7,657			3.500	3.532	AO	259,814	1,039,255	11/15/2022	10/01/2030	30,212,628
34355J-AB-4	FLOWSERVE CORPORATION FLS 2.8 01/15/32	0	2.C FE	32,164,483	32,648,000	29,196,976	32,343,267		45,432			2.800	2.970	JJ	421,522	914,144	11/16/2021	01/15/2032	33,105,072
345370-CA-6	FORD MOTOR COMPANY F 7.45 07/16/31		3.A FE	1,303,680	1,200,000	1,330,189	1,280,346		(11,895)			7.450	6.011	JJ	40,975	89,400	12/19/2023	07/16/2031	1,244,700
345370-CQ-1	FORD MOTOR COMPANY F 4 3/4 01/15/43		3.A FE	411,950	500,000	396,137	417,122		2,640			4.750	6.357	JJ	10,951	23,750	12/21/2023	01/15/2043	511,875
345370-CS-7	FORD MOTOR COMPANY F 5.291 12/08/46		3.A FE	3,476,400	4,000,000	3,331,390	3,498,546		11,162			5.291	6.384	JD	13,521	211,640	12/14/2023	12/08/2046	4,105,820
345397-B3-6	FORD MOTOR CREDIT CO LLC F 4 11/13/30		2.C FE	3,274,422	3,800,000	3,586,464	3,408,428		66,453			4.000	6.505	MN	20,267	152,000	11/29/2023	11/13/2030	3,876,000
345397-B6-9	FORD MOTOR CREDIT CO LLC F 3 5/8 06/17/3		3.A FE	837,700	1,000,000	917,459	874,638		18,654			3.625	6.380	JD	1,410	36,250	12/13/2023	06/17/2031	1,018,125
345397-G5-6	FORD MOTOR CREDIT CO LLC N Y N		2.C FE	2,997,720	3,000,000	3,111,138	2,998,157		437			6.500	6.509	FA	78,000	113,750	01/02/2025	02/07/2035	3,097,500
34964C-AF-3	FORTUNE BRANDS INNOVATIO FBHS 4 03/25/32	0	2.B FE	10,854,143	11,750,000	11,259,555	11,105,189		82,173			4.000	5.007	MS	125,333	470,000	09/27/2022	03/25/2032	11,985,000
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	0	2.B FE	30,069,238	37,575,000	30,224,766	30,352,478		106,494			4.500	5.956	MS	450,900	1,600,875	05/21/2025	03/25/2052	38,420,438
34964C-AH-9	FORTUNE BRANDS INNOVATIO N Y N	0	2.B FE	17,857,630	18,000,000	19,018,980	17,885,777		11,911			5.875	5.982	JD	88,125	1,057,500	08/30/2023	06/01/2033	18,528,750
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC FORTRE	RA	2.B FE	7,487,925	7,500,000	7,811,895	7,489,533		1,608			6.250	6.288	AO	117,188	235,677	03/26/2025	04/01/2030	7,734,375
35063@-AA-6	FOUNDRY JV HOLDCO LLC FOUNDRY JV HOLDCO	0	2.B FE	12,000,000	12,000,000	11,767,596	12,000,000					5.720	5.720	JAJO	125,840	698,400	04/25/2023	01/25/2038	12,171,600
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y	0	2.B FE	7,008,785	7,150,000	7,342,664	7,035,732		10,645			5.875	6.129	JJ	182,027	420,063	08/16/2023	01/25/2034	7,360,031
350930-AC-7	FOUNDRY JV HOLDCO LLC FABSJV		2.B FE	6,483,165	6,500,000	6,887,985	6,487,638		1,922			6.150	6.188	JJ	173,225	486,363	05/02/2024	01/25/2032	6,699,875
350930-AD-5	FOUNDRY JV HOLDCO LLC FABSJV	0	2.B FE	7,232,818	7,250,000	7,687,828	7,236,642		1,375			6.250	6.277	JJ	196,354	551,302	05/02/2024	01/25/2035	7,476,563
350930-AE-3	FOUNDRY JV HOLDCO LLC N Y Y	0	2.B FE	1,503,652	1,475,000	1,573,349	1,503,963		(71)			6.400	6.156	JJ	40,907	89,802	10/28/2025	01/25/2038	1,522,200
350930-AK-9	FOUNDRY JV HOLDCO LLC FABSJV	0	2.B	7,495,425	7,500,000	7,912,050	7,495,425					6.300	6.307	JJ	204,750	220,500	02/04/2025	01/25/2039	7,736,250
35137L-AJ-4	FOX CORP N Y N	0	2.B FE	11,607,490	12,348,000	12,383,933	11,665,143		33,401			5.476	6.096	JJ	293,010	676,176	04/08/2024	01/25/2039	12,686,088
35137L-AK-1	FOX CORP N Y N	0	2.B FE	10,839,250	11,150,000	10,723,736	10,841,691		2,442			5.576	5.795	JJ	269,414		09/26/2025	01/25/2049	11,460,862
35137L-AN-5	FOX CORP FOXA 6 1/2 10/13/33	RA	2.B FE	21,982,000	20,000,000	22,047,800	21,928,598		(53,402)			6.500	4.951	AO	281,667	650,000	09/26/2025	10/13/2033	20,650,000
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR FRMHLT 3		1.F FE	5,451,399	6,019,000	4,572,935	5,480,976		11,113			3.914	4.509	JJ	117,792	235,584	08/16/2022	07/01/2049	6,136,792
354613-AM-3	FRANKLIN RESOURCES INC BEN 2.95 08/12/51		1.F FE	526,650	530,000	335,755	526,975		78			2.950	2.982	FA	6,037	15,635	08/05/2021	08/12/2051	537,818
35671D-BC-8	FREEPORT-MCMORAN INC FCX 5.45 03/15/43		2.B FE	4,510,071	4,700,000	4,565,903	4,522,140		5,869			5.450	5.800	MS	75,422	256,150	12/21/2023	03/15/2043	4,828,075
35671D-CF-0	FREEPORT-MCMORAN INC FCX 4 1/4 03/01/30		2.B FE	449,910	500,000	496,065	465,462		7,073			4.250	6.155	MS	7,083	21,250	09/18/2023	03/01/2030	510,625
361448-AU-7	GATX CORP GMT 5.2 03/15/44		2.B FE	285,984	300,000	283,874	286,810		409			5.200	5.588	MS	4,593	15,600	12/27/2023	03/15/2044	307,800
361448-BF-9	GATX CORP GMT 4 06/30/30		2.B FE	89,894	100,000	98,657	92,691		1,383			4.000	5.873	JD	11	4,000	11/29/2023	06/30/2030	102,000
361448-BH-5	GATX CORP GMT 3.1 06/01/51	0	2.B FE	5,203,020	8,000,000	5,058,640	5,351,577		46,344			3.100	5.537	JD	20,667	248,000	09/27/2022	06/01/2051	8,124,000
361448-BL-6	GATX CORP GMT 5.45 09/15/33		2.B FE	649,335	700,000	724,346	658,060		4,088			5.450	6.449	MS	11,233	38,150	10/17/2023	09/15/2033	719,075
361448-BM-4	GATX CORP GMT 6.05 03/15/34	0	2.B FE	12,465,918	12,200,000	12,972,748	12,438,784		(23,072)			6.050	5.738	MS	217,329	738,100	11/14/2024	03/15/2034	12,569,050

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
361448-BN-2	GATX CORP GMT 6.9 05/01/34	0	2.B FE	13,525,616	13,250,000	14,843,578	13,482,156		(22,142)			6.900	6.610	MN	152,375	914,250	12/19/2023	05/01/2034	13,707,125
361448-BR-3	GATX CORP N Y N	0	2.B FE	33,228,128	33,478,000	33,894,600	33,229,745		1,880			6.050	6.103	JD	146,280	2,025,419	05/13/2025	06/05/2054	34,490,710
361841-AP-4	GLP CAPITAL LP / FIN II GLPI 4 01/15/30		2.C FE	214,905	250,000	242,404	225,880		5,036			4.000	6.771	JJ	4,611	10,000	09/21/2023	01/15/2030	255,000
361841-AQ-2	GLP CAPITAL LP / FIN II GLPI 4 01/15/31	0	2.C FE	6,238,108	7,100,000	6,800,572	6,464,913		104,633			4.000	6.086	JJ	130,956	284,000	12/14/2023	01/15/2031	7,242,000
361841-AR-0	GLP CAPITAL LP / FIN II GLPI 3.25 01/15/	0	2.C FE	17,813,048	17,990,000	16,276,614	17,836,565		14,116			3.250	3.400	JJ	269,600	568,425	05/21/2025	01/15/2032	18,282,338
361841-AS-8	GLP CAPITAL LP / FIN II GLPI 6 3/4 12/01		2.C FE	1,054,016	1,015,000	1,101,690	1,047,613		(3,297)			6.750	6.211	JD	5,709	68,513	12/19/2023	12/01/2033	1,049,256
361841-AW-9	GLP CAPITAL LP / GLP FINANCING GLPI		2.C FE	396,748	400,000	397,846	396,815		67			5.750	5.842	MN	7,922		08/13/2025	11/01/2037	411,500
36262G-AF-8	GXO LOGISTICS INC N Y N		2.C FE	6,763,212	6,800,000	7,161,338	6,774,131		6,735			6.250	6.378	MN	64,931	425,000	04/25/2024	05/06/2029	7,012,500
363576-AB-5	ARTHUR J GALLAGHER & CO AJG 3.5 05/20/51	M	2.B FE	37,705,875	44,500,000	31,025,845	38,103,623		122,670			3.500	4.422	MN	177,382	1,557,500	03/08/2024	05/20/2051	45,278,750
369550-BQ-0	GENERAL DYNAMICS CORP GD 2.85 06/01/41		1.F FE	996,500	1,000,000	753,840	997,152		145			2.850	2.873	JD	2,375	28,500	05/03/2021	06/01/2041	1,014,250
370334-CP-7	GENERAL MILLS INC GIS 3 02/01/51		2.B FE	236,260	400,000	258,676	241,815		2,626			3.000	6.098	FA	5,000	12,000	10/24/2023	02/01/2051	406,000
37045V-AF-7	GENERAL MOTORS CO GM 6 1/4 10/02/43		2.B FE	1,261,530	1,250,000	1,270,850	1,261,598		(337)			6.250	6.160	AO	19,314	78,125	12/02/2024	10/02/2043	1,289,063
37045V-AJ-9	GENERAL MOTORS CO GM 5.2 04/01/45		2.B FE	10,160,925	10,710,000	9,644,731	10,148,931		12,803			5.200	5.616	AO	139,230	556,920	01/02/2025	04/01/2045	10,988,460
37045V-AK-6	GENERAL MOTORS CO GM 6.6 04/01/36		2.B FE	96,613	100,000	108,980	97,020		193			6.600	7.013	AO	1,650	6,600	11/10/2023	04/01/2036	103,300
37045V-AL-4	GENERAL MOTORS CO GM 6.75 04/01/46		2.B FE	1,988,624	1,400,000	1,501,320	1,910,573		(16,620)			6.750	4.050	AO	23,625	94,500	12/16/2020	04/01/2046	1,447,250
37045V-AQ-3	GENERAL MOTORS CO GM 5.4 04/01/48		2.B FE	7,634,525	8,500,000	7,744,079	7,670,644		16,873			5.400	6.214	AO	114,750	459,000	12/13/2024	04/01/2048	8,729,500
37045V-AT-7	GENERAL MOTORS CO GM 5.95 04/01/49		2.B FE	1,418,217	1,185,000	1,150,054	1,393,849		(5,677)			5.950	4.638	AO	17,627	70,508	11/12/2024	04/01/2049	1,220,254
37045X-CY-0	GENERAL MOTORS FINL CO 4.3% 13 GENERAL M		2.B FE	165,004	200,000	192,780	174,921		4,640			3.600	6.907	JD	200	7,200	10/06/2023	06/21/2030	203,600
37045X-DS-2	GENERAL MOTORS FINL CO 4.3% 13 GM 3.1 01		2.B FE	547,896	700,000	639,093	581,655		15,551			3.100	6.536	JJ	10,187	21,700	10/17/2023	01/12/2032	710,850
372460-AA-3	GENUINE PARTS CO GPC		2.C FE	4,192,900	5,000,000	4,393,000	4,318,904		121,685			1.875	5.091	MN	15,625	93,750	12/13/2024	11/01/2030	5,046,875
372460-AD-7	GENUINE PARTS CO GPC 6 7/8 11/01/33		2.C FE	16,810,200	15,000,000	16,668,150	16,762,363		(47,837)			6.875	4.995	MN	171,875	515,625	09/26/2025	11/01/2033	15,515,625
37269#-AA-2	PROJECT H2OYA PROJECT H2OYA CLASS A		1.E PL	20,250,000	20,250,000	10,544,216	20,250,000					3.000	3.000	JJ	280,125	607,500	12/29/2020	07/15/2053	20,553,750
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B	0	1.G PL	24,076,089	24,076,089	15,816,763	24,076,089					3.500	3.500	JJ	388,561	842,663	12/29/2020	07/15/2046	730,017
373334-KN-0	GEORGIA POWER COMPANY SO 3.7 01/30/50	0	1.G FE	3,929,700	5,000,000	3,737,650	3,997,798		20,642			3.700	5.164	JJ	77,597	185,000	06/28/2022	01/30/2050	5,092,500
373334-KQ-3	GEORGIA POWER COMPANY GEORGIA POWER COMP	0	1.F FE	5,980,920	6,000,000	6,081,660	5,986,803		1,737			4.700	4.740	MN	36,033	282,000	05/02/2022	05/15/2032	6,141,000
373334-KR-1	GEORGIA POWER COMPANY GEORGIA POWER COMP	0	1.F FE	7,941,600	8,000,000	7,462,640	7,944,760		967			5.125	5.173	MN	52,389	410,000	05/02/2022	05/15/2052	8,205,000
37373W-AE-0	GERDAU TRADE INC GGBRBZ 5.75 06/09/35		2.B FE	3,658,275	3,550,000	3,675,741	3,657,308		(967)			5.750	5.330	JD	12,474	102,063	11/14/2025	06/09/2035	3,652,063
375558-BD-4	GILEAD SCIENCES INC N Y N		1.G FE	6,703,340	7,000,000	6,365,630	6,713,809		8,052			4.750	5.076	MS	110,833	332,500	09/12/2024	03/01/2046	7,166,250
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6.375 05/15/	0	1.F FE	6,791,946	4,600,000	5,158,946	6,333,393		(116,104)			6.375	2.759	MN	37,471	293,250	11/16/2021	05/15/2038	4,746,625
378272-BC-1	GLENCORE FUNDING LLC GLENLN 3.875 04/27/		2.A FE	12,112,454	12,405,000	9,203,694	12,133,273		5,732			3.875	4.011	AO	85,457	480,694	10/31/2024	04/27/2051	12,645,347

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
378272-BV-9	GLENCORE FUNDING LLC 144A N Y Y		2.A FE	3,623,554	3,550,000	3,540,583	3,622,617		(884)			5.893	5.745	AO	50,557	209,202	12/10/2024	04/04/2054	3,654,601
37940X-AC-6	GLOBAL PAYMENTS INC GPN 4.15 08/15/49	0	2.C FE	16,450,828	21,148,000	15,721,423	16,681,171		86,214			4.150	5.802	FA	331,554	867,267	02/19/2025	08/15/2049	21,586,821
37940X-AG-7	GLOBAL PAYMENTS INC GPN 2.15 01/15/27	0	2.C FE	9,442,365	10,896,000	10,666,857	10,500,335		359,453			2.150	5.804	JJ	108,022	234,264	11/15/2022	01/15/2027	11,013,132
37940X-AN-2	GLOBAL PAYMENTS INC GPN 5.3 08/15/29	0	2.C FE	6,146,864	6,150,000	6,290,405	6,146,864					5.300	5.328	FA	123,137	325,950	08/08/2022	08/15/2029	6,312,975
37940X-AQ-5	GLOBAL PAYMENTS INC GPN 5.4 08/15/32	0	2.C FE	6,821,010	7,000,000	7,119,210	6,870,073		15,727			5.400	5.741	FA	142,800	378,000	09/01/2022	08/15/2032	7,189,000
37940X-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52	0	2.C FE	9,535,083	9,550,000	9,122,638	9,535,389		171			5.950	5.959	FA	214,663	568,225	01/02/2025	08/15/2052	9,834,113
37954F-AJ-3	GLOBAL PART/GLP FINANCE GLP 6.875 01/15/	0	4.A FE	8,175,950	8,170,000	8,278,048	8,171,398		(1,267)			6.875	6.858	JJ	259,000	561,688	01/27/2022	01/15/2029	8,450,844
37959E-AC-6	GLOBE LIFE INC N Y N	0	2.A FE	14,969,850	15,000,000	15,750,195	14,973,729		2,658			5.850	5.876	MS	258,375	931,125	08/20/2024	09/15/2034	15,438,750
37959G-AA-5	GLOBAL ATLANTIC FIN CO 144A N Y Y		2.B FE	2,607,830	2,861,000	2,814,566	2,676,537		41,858			4.400	6.342	AO	26,576	125,884	04/25/2024	10/15/2029	2,923,942
37959G-AB-3	GLOBAL ATLANTIC FIN CO GBLATL 3.125 06/1	0	2.B FE	24,987,250	25,000,000	22,597,850	24,992,504		1,242			3.125	3.131	JD	34,722	781,250	11/16/2021	06/15/2031	25,390,625
37959G-AD-9	GLOBAL ATLANTIC FIN CO 144A	0	2.B FE	3,515,170	3,175,000	3,626,136	3,463,932		(30,710)			7.950	6.357	JD	11,218	252,413	04/09/2024	06/15/2033	3,301,206
37959G-AF-4	GLOBAL ATLANTIC FIN CO GBLATL		2.B FE	394,695	380,000	388,191	394,537		(152)			6.750	6.454	MS	7,553	25,650	11/12/2024	03/15/2054	392,825
37959G-AH-0	GLOBAL ATLANTIC FIN CO GBLATL	0	3.A FE	800,000	800,000	803,750	800,000					7.250	7.254	MS	5,639		11/20/2025	03/01/2056	829,000
38141E-C3-1	GOLDMAN SACHS GS 4.8 07/08/44 MTN	0	2.A FE	5,132,550	4,010,000	3,717,270	4,977,891		(39,794)			4.800	3.049	JJ	92,497	192,480	12/30/2021	07/08/2044	4,106,240
38141G-A9-5	GOLDMAN SACHS GROUP INC N Y N		2.A FE	990,000	990,000	1,054,148	990,000					5.851	5.851	AO	10,620	57,925	04/18/2024	04/25/2035	1,018,962
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS	0	1.F FE	12,653,036	13,113,000	13,117,196	12,662,402		9,366			5.561	5.849	MN	85,075	729,214	04/08/2025	11/19/2045	13,295,068
38141G-FD-1	GOLDMAN SACHS GROUP INC N N N	0	2.B FE	5,672,577	5,083,000	5,674,560	5,638,434		(32,538)			6.750	5.477	AO	85,776	343,103	12/10/2024	10/01/2037	5,254,551
38141G-GM-0	GOLDMAN SACHS GROUP INC GS 6.25 02/01/41	0	2.A FE	34,275,312	23,621,000	25,863,105	32,469,011		(453,422)			6.250	3.118	FA	615,130	1,476,313	11/16/2021	02/01/2041	24,359,156
38141G-VS-0	GOLDMAN SACHS GROUP INC GS 4.75 10/21/45	0	2.A FE	5,687,022	4,821,000	4,368,501	5,552,987		(29,551)			4.750	3.593	AO	44,527	228,998	03/14/2025	10/21/2045	4,935,499
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/2		2.A FE	1,697,256	1,800,000	1,803,796	1,749,752		14,985			4.223	5.431	MN	12,669	76,014	12/21/2022	05/01/2029	1,842,784
38141G-XA-7	GOLDMAN SACHS GROUP INC GS V4.411 04/23/	0	1.F FE	2,833,547	2,845,000	2,628,439	2,815,089		426			4.411	4.481	AO	23,704	125,493	03/21/2024	04/23/2039	2,934,386
38141G-YB-4	GOLDMAN SACHS GROUP INC GS 2.615 04/22/3		1.F FE	644,656	800,000	729,846	681,022		17,486			2.615	5.827	AO	4,010	20,920	11/29/2023	04/22/2032	810,639
38141G-YJ-7	GOLDMAN SACHS GROUP INC GS 2.383 07/21/3		2.A FE	1,080,027	1,350,000	1,209,039	1,141,082		29,763			2.383	5.609	JJ	14,298	32,171	12/07/2023	07/21/2032	1,367,841
38141G-YN-8	GOLDMAN SACHS GROUP INC GS 2.65 10/21/32		2.A FE	607,312	800,000	722,489	645,171		17,823			2.650	6.177	AO	4,122	21,200	10/17/2023	10/21/2032	810,600
38141G-ZN-7	GOLDMAN SACHS GROUP INC GS V3.436 02/24/	0	2.A FE	15,000,000	15,000,000	11,749,200	15,000,000					3.436	3.436	FA	181,822	515,400	01/19/2022	02/24/2043	15,420,900
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/3	0	2.C FE	16,264,330	16,800,000	17,830,344	16,501,084		25,940			6.345	6.626	FA	402,696	1,065,960	09/25/2009	02/15/2034	17,332,980
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS		2.B FE	955,614	1,100,000	1,032,944	958,301		2,687			5.150	6.311	MN	6,137	56,650	04/15/2025	05/22/2045	1,128,325
38148Y-AA-6	GOLDMAN SACHS GS V4.017 10/31/38	M	2.A FE	12,878,345	13,750,000	12,363,931	12,972,280		48,243			4.017	4.647	AO	93,591	552,338	01/29/2025	10/31/2038	14,178,087
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O		6.	634,134	6,896,133	634,134	634,134	37,343	(363)	965,108		15.500	66,185.405	MON		79,260	07/31/2025	03/15/2026	6,979,270
391382-AB-4	GREAT-WEST LIFECO FINANC GWOCN 4.15 06/0	0	1.F FE	4,633,884	5,810,000	4,706,855	4,709,074		25,813			4.150	5.692	JD	18,753	241,115	11/30/2022	06/03/2047	5,930,558
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 GWOCN 4.581 05/	0	1.F FE	1,875,210	2,208,000	1,906,520	1,895,033		6,785			4.581	5.711	MN	12,363	101,148	11/28/2022	05/17/2048	2,258,574
403949-AS-9	HF SINCLAIR CORP DINO	M	2.C FE	27,804,085	28,025,000	29,222,004	27,817,605		13,521			6.250	6.358	JJ	807,665	824,913	08/01/2025	01/15/2035	28,900,781

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
404119-BV-0	HCA INC HCA 5.5 06/15/47		2.C FE	14,103,307	11,942,000	11,285,309	13,853,745		(61,867)			5.500	4.283	JD	29,192	656,810	11/07/2024	06/15/2047	12,270,405
404119-BY-4	HCA INC HCA 5.125 06/15/39	M	2.C FE	38,289,363	34,200,000	33,027,282	37,442,615		(197,695)			5.125	4.140	JD	77,900	1,752,750	08/24/2023	06/15/2039	35,076,375
404119-BZ-1	HCA INC HCA 5.25 06/15/49		2.C FE	13,812,306	13,150,000	11,884,576	13,692,346		(20,257)			5.250	4.892	JD	30,683	690,375	12/12/2024	06/15/2049	13,495,188
404119-CB-3	HCA INC HCA 3.5 07/15/51		2.C FE	3,134,282	3,150,000	2,135,070	3,135,762		339			3.500	3.527	JJ	50,838	110,250	06/21/2021	07/15/2051	3,205,125
404119-CH-0	HCA INC HCA 3 1/8 03/15/27	M	2.C FE	12,216,844	13,000,000	12,863,890	12,701,461		231,525			3.125	5.108	MS	119,618	406,250	12/26/2023	03/15/2027	13,203,125
404119-CJ-6	HCA INC HCA 3.375 03/15/29 144A	M	2.C FE	3,480,925	3,500,000	3,409,805	3,490,725		2,691			3.375	3.463	MS	34,781	118,125	03/02/2022	03/15/2029	3,559,063
404119-CL-1	HCA INC N Y N		2.C FE	416,855	500,000	409,027	418,265		1,331			4.625	5.852	MS	6,809	23,125	12/10/2024	03/15/2052	511,563
404119-CQ-0	HCA INC HCA 5 1/2 06/01/33		2.C FE	475,299	500,000	520,680	479,827		2,075			5.500	6.184	JD	2,292	27,500	10/17/2023	06/01/2033	513,750
404119-CS-6	HCA INC HCA 4.375 03/15/42 144A	M	2.C FE	11,477,061	12,400,000	10,574,472	11,543,716		31,552			4.375	4.984	MS	159,736	542,500	11/20/2024	03/15/2042	12,671,250
404119-CV-9	HCA INC N Y N		2.C FE	299,691	300,000	299,224	299,719		19			6.000	6.007	AO	4,500	18,000	11/12/2024	04/01/2054	309,000
40414L-AE-9	HEALTHPEAK OP LLC PEAK 6 3/4 02/01/41		2.A FE	10,779,655	9,900,000	10,898,100	10,712,240		(34,496)			6.750	5.902	FA	278,438	668,250	12/19/2023	02/01/2041	10,234,125
40414L-AR-0	HEALTHPEAK OP LLC PEAK 3 1/2 07/15/29		2.A FE	1,333,620	1,500,000	1,459,915	1,400,055		24,881			3.500	5.602	JJ	24,208	52,500	03/09/2023	07/15/2029	1,526,250
406216-AW-1	HALLIBURTON CO HAL 6.7 09/15/38		2.A FE	1,055,750	1,000,000	1,107,080	1,048,631		(2,468)			6.700	6.143	MS	19,728	67,000	11/16/2022	09/15/2038	1,033,500
406216-BE-0	HALLIBURTON CO N Y N		2.A FE	444,350	500,000	441,975	446,410		1,747			4.750	5.725	FA	9,896	23,750	10/29/2024	08/01/2043	511,875
406216-BJ-9	HALLIBURTON CO HAL 4.85 11/15/35	0	2.A FE	10,693,130	10,500,000	10,360,035	10,615,362		(9,768)			4.850	4.702	MN	65,071	509,250	06/24/2016	11/15/2035	10,754,625
406216-BK-6	HALLIBURTON CO HAL 5 11/15/45		2.A FE	7,351,208	6,815,000	6,093,087	7,280,230		(15,050)			5.000	4.467	MN	43,540	340,750	11/30/2020	11/15/2045	6,985,375
410867-AH-8	HANOVER INSURANCE GROUP INC THG	RA	2.B FE	18,579,082	18,575,000	18,842,313	18,579,274		191			5.500	5.497	MS	368,920		09/04/2025	09/01/2035	19,085,813
413875-AN-5	L3HARRIS TECHNOLOGIES INC LHX 6.15 12/15		2.B FE	3,484,508	3,240,000	3,532,550	3,459,519		(9,297)			6.150	5.480	JD	8,856	199,260	12/27/2023	12/15/2040	3,339,630
413875-AS-4	L3HARRIS TECHNOLOGIES INC LHX 4.854 04/2	0	2.B FE	5,476,850	5,500,000	5,485,810	5,480,368		1,626			4.854	4.902	AO	47,461	266,970	12/27/2023	04/27/2035	5,633,485
413875-AT-2	L3HARRIS TECHNOLOGIES INC LHX 5.054 04/2		2.B FE	4,145,528	4,250,000	4,068,610	4,153,321		2,740			5.054	5.240	AO	38,186	214,795	04/13/2023	04/27/2045	4,357,398
415864-AM-9	ENVIRI CORP HSC 5.75 07/31/27 144A	0	4.C FE	356,125	350,000	350,188	350,000					5.750	5.750	JJ	8,441	20,125	12/02/2021	07/31/2027	360,063
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49		1.G FE	3,675,029	4,655,000	3,445,072	3,741,259		19,818			3.600	5.029	FA	61,446	167,580	06/14/2022	08/19/2049	4,738,790
418056-AS-6	HASBRO INC HAS 6.35 03/15/40	M	2.C FE	27,895,623	20,364,000	21,399,102	26,573,943		(330,138)			6.350	3.590	MS	380,750	1,293,114	11/16/2021	03/15/2040	21,010,557
418056-AU-1	HASBRO INC HAS 5.1 05/15/44		2.C FE	6,122,950	5,000,000	4,456,400	5,968,564		(36,489)			5.100	3.644	MN	32,583	255,000	06/24/2021	05/15/2044	5,127,500
418056-BA-4	HASBRO INC HAS		2.B FE	389,539	375,000	397,799	387,966		(1,190)			6.050	5.528	MN	2,962	22,688	08/16/2024	05/14/2034	386,344
42217K-AX-4	WELLTOWER OP LLC N Y N		1.G FE	439,084	400,000	447,340	436,169		(1,553)			6.500	5.590	MS	7,656	26,000	01/17/2024	03/15/2041	413,000
42218S-AH-1	HEALTH CARE SERVICE CORP HCSERV 3.2 06/0	0	2.A FE	22,123,176	22,100,000	14,073,280	22,120,580		(832)			3.200	3.193	JD	58,933	707,200	01/05/2021	06/01/2050	22,453,600
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y	0	2.A FE	24,416,182	24,540,000	23,616,118	24,418,174		1,978			5.875	5.911	JD	64,077	1,441,725	01/23/2025	06/15/2054	25,260,863
42241@-AL-3	HEARST COMMUNICATIONS INC HEARST COMMUNI	0	1.G	2,000,000	2,000,000	1,909,337	2,000,000					4.270	4.270	JD	7,117	85,400	05/11/2023	06/01/2033	2,042,700
42250P-AE-3	HEALTHPEAK OP LLC PEAK 5 1/4 12/15/32		2.A FE	2,187,995	2,400,000	2,464,571	2,228,347		18,946			5.250	6.547	JD	5,600	126,000	10/31/2023	12/15/2032	2,463,000
42307T-AH-1	KRAFT HEINZ CO KHC 7.125 08/01/39		2.B FE	931,989	800,000	906,730	920,671		(5,840)			7.125	5.530	FA	23,750	57,000	01/05/2024	08/01/2039	828,500
42809H-AD-9	HESS CORP HES 5.6 02/15/41	M	1.D FE	18,727,090	18,500,000	19,114,626	18,678,796		(7,459)			5.600	5.505	FA	391,378	1,036,000	05/01/2018	02/15/2041	19,018,000
42809H-AH-0	HESS CORP HES 5.8 04/01/47	0	1.D FE	7,589,779	6,585,000	6,749,625	7,473,579		(24,915)			5.800	4.765	AO	95,483	381,930	08/20/2021	04/01/2047	6,775,965
42981F-AA-9	PRINCIPAL FINANCIAL GROUP INC PFG		1.G FE	5,485,000	5,485,000	5,463,883	5,485,000					5.807	5.807	FA	120,327	140,677	02/27/2025	02/15/2055	5,644,257
431116-AE-2	HIGHMARK INC HIMARK 2.55 05/10/31 144A	0	2.B FE	9,997,400	10,000,000	8,888,430	9,998,525		254			2.550	2.553	MN	36,125	255,000	05/05/2021	05/10/2031	10,127,500
431571-AE-8	HILLENBRAND INC HI 3.75 03/01/31	0	3.B FE	2,000,000	2,000,000	2,003,546	2,000,000					3.750	3.750	MS	25,000	75,000	02/24/2021	03/01/2031	2,037,500

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
432833-AN-1	HILTON WORLDWIDE HOLDINGS INC HLT 3.625	0	3.B FE	4,000,000	4,000,000	3,713,120	4,000,000					3.625	3.625	FA	54,778	145,000	01/19/2021	02/15/2032	4,072,500
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45		1.F FE	509,382	600,000	523,034	514,906		2,417			4.400	5.616	MS	7,773	26,400	08/17/2023	03/15/2045	613,200
437076-CS-9	HOME DEPOT INC HD 4 1/2 09/15/32	0	1.F FE	11,985,720	12,000,000	12,145,080	11,985,720					4.500	4.522	MS	159,000	540,000	09/12/2022	09/15/2032	12,270,000
437076-CT-7	HOME DEPOT INC HD 4.95 09/15/52	0	1.F FE	16,769,990	17,000,000	15,544,970	16,771,401		1,411			4.950	5.042	MS	247,775	841,500	09/13/2022	09/15/2052	17,420,750
438516-CK-0	HONEYWELL INTERNATIONAL HON 5 02/15/33	0	1.F FE	4,091,400	4,000,000	4,120,160	4,084,922		(6,478)			5.000	4.636	FA	75,556	200,000	12/30/2022	02/15/2033	4,100,000
43942@-AA-7	HOPE GAS HOLDINGS LLC HOPE GAS HOLDINGS	0	2.C PL	34,400,000	34,400,000	32,980,243	34,400,000					4.950	4.951	JD	856,130	1,702,800	08/31/2022	12/31/2032	34,400,000
43942@-AB-5	HOPE GAS HOLDINGS LLC HOPE GAS HOLDINGS	0	2.C PL	21,600,000	21,600,000	20,503,282	21,600,000					5.100	5.100	JD	553,860	1,101,600	05/12/2022	12/31/2034	22,150,800
440327-AL-8	HORACE MANN EDUCATORS CORPORAT HMN 7 1/4	M	2.B FE	11,980,680	12,000,000	12,854,640	11,988,702		3,655			7.250	7.289	MS	256,167	870,000	09/12/2023	09/15/2028	12,435,000
440327-AM-6	HORACE MANN EDUCATORS CORP HMN		2.B FE	208,870	210,000	208,223	208,923		53			4.700	4.822	AO	2,605		09/23/2025	10/01/2030	214,935
44107T-BD-7	HOST HOTELS & RESORTS INC HST 5.7 06/15/		2.B FE	591,678	600,000	626,806	592,306		628			5.700	5.942	JD	1,520	19,475	05/21/2025	06/15/2032	617,100
444859-AZ-5	HUMANA INC HUM 8.15 06/15/38	0	2.B FE	3,446,406	2,152,000	2,602,672	3,188,485		(65,941)			8.150	3.380	JD	7,795	175,388	11/16/2021	06/15/2038	2,239,694
444859-BG-6	HUMANA INC HUM 4.8 03/15/47	0	2.B FE	39,013,900	34,012,000	28,846,257	38,277,929		(151,155)			4.800	3.860	MS	480,703	1,632,576	12/13/2024	03/15/2047	34,828,288
444859-BX-9	HUMANA INC HUM 5 1/2 03/15/53		2.B FE	7,097,199	7,480,000	6,805,902	7,106,167		5,812			5.500	5.870	MS	121,134	411,400	12/13/2024	03/15/2053	7,685,700
444859-BY-7	HUMANA INC HUM 5.95 03/15/34	0	2.B FE	4,926,250	5,000,000	5,243,650	4,937,606		5,699			5.950	6.146	MS	87,597	297,500	11/02/2023	03/15/2034	5,148,750
444859-CB-6	HUMANA INC N Y N	0	2.B FE	8,486,579	8,547,000	8,040,334	8,488,589		1,178			5.750	5.799	AO	103,751	491,453	12/10/2024	04/15/2054	8,792,726
445587-AE-8	HUNT COS INC HUNTCO 5.25 04/15/29 144A	0	4.B FE	2,146,706	2,200,000	2,147,554	2,173,585		7,121			5.250	5.655	AO	24,383	115,500	01/11/2022	04/15/2029	2,257,750
446150-BA-1	THE HUNTINGTON NATIONAL BANK THE HUNTING	0	2.A FE	4,777,922	5,000,000	5,058,450	4,829,233		18,250			5.023	5.594	MN	30,696	251,150	11/25/2022	05/17/2033	5,125,575
448579-AG-7	HYATT HOTELS CORP H 4.375 09/15/28	M	2.C FE	19,919,621	18,266,000	18,311,665	18,920,387		(253,491)			4.375	2.855	MS	235,302	799,138	11/16/2021	09/15/2028	18,665,569
448579-AJ-1	HYATT HOTELS CORP H 5.75 04/23/30	M	2.C FE	5,609,475	5,000,000	5,225,075	5,305,101		(68,803)			5.750	4.089	AO	54,306	287,500	09/27/2021	04/23/2030	5,143,750
44891A-CA-3	HYUNDAI CAPITAL AMERICA HYNMTR 2.1 09/15		1.G FE	840,200	1,000,000	945,235	910,655		29,745			2.100	5.713	MS	6,183	21,000	07/12/2023	09/15/2028	1,010,500
44891A-CJ-4	HYUNDAI CAPITAL AMERICA HYNMTR 5.7 06/26		1.G FE	753,920	755,000	790,082	754,260		141			5.700	5.725	JD	598	43,035	06/21/2023	06/26/2030	776,518
44891A-CP-0	HYUNDAI CAPITAL AMERICA HYNMTR 6.2 09/21		1.G FE	4,189,416	4,200,000	4,483,394	4,192,377		1,350			6.200	6.245	MS	72,333	260,400	09/18/2023	09/21/2030	4,330,200
44891A-CV-7	HYUNDAI CAPITAL AMERICA 144A N Y Y		1.G FE	647,680	650,000	671,988	648,250		296			5.400	5.462	JJ	16,868	35,100	01/03/2024	01/08/2031	667,550
45074J-AA-2	RS IVY HOLDCO INC INTMAT 6.5 08/01/29 14	0	4.C FE	26,071,841	26,488,000	25,419,262	26,163,021		24,423	222,424		6.500	6.889	FA	717,383	1,721,720	12/01/2021	08/01/2029	27,348,860
45138L-BJ-1	IDAHO POWER CO IDA 5.8 04/01/54	0	1.G FE	11,889,120	12,000,000	12,176,400	11,892,970		1,460			5.800	5.865	AO	174,000	696,000	09/06/2023	04/01/2054	12,348,000
45138L-BL-6	IDAHO POWER COMPANY IDA	0	1.G FE	25,706,832	25,474,000	25,363,188	25,707,144		312			5.700	5.634	MS	427,539	255,748	09/26/2025	03/15/2055	26,200,009
452327-AR-0	ILLUMINA INC ILMN		2.B FE	419,840	420,000	424,012	419,843		3			4.750	4.758	JD	1,995		11/10/2025	12/12/2030	429,975
455434-BH-2	INDIANAPOLIS PWR & LIGHT AES 6.05 10/01/	0	1.G FE	6,378,180	6,150,000	6,553,010	6,340,211		(12,561)			6.050	5.662	AO	93,019	372,075	10/03/2022	10/01/2036	6,336,038
45685E-AJ-5	VOYA FINANCIAL INC N N N		2.A FE	355,646	363,000	362,436	355,944		232			5.700	5.879	JJ	9,541	20,691	10/31/2024	07/15/2043	373,346
45687V-AB-2	INGERSOLL RAND INC IR 5.7 08/14/33	0	2.B FE	2,977,020	3,000,000	3,178,500	2,981,366		1,897			5.700	5.802	FA	65,075	171,000	08/08/2023	08/14/2033	3,085,500
457187-AD-4	INGREDION INC INGR 3.9 06/01/50		2.B FE	1,877,050	2,500,000	1,871,450	1,898,645		11,089			3.900	5.745	JD	8,125	97,500	01/02/2024	06/01/2050	2,548,750
458140-AY-6	INTEL CORP N Y N		2.B FE	815,850	1,000,000	758,074	826,214		4,202			4.100	5.492	MN	5,694	41,000	06/07/2023	05/11/2047	1,020,500
458140-BG-4	INTEL CORP N Y N		2.B FE	435,696	600,000	427,687	441,488		3,472			3.734	5.896	JD	1,431	22,404	04/18/2024	12/08/2047	611,202
458140-BL-3	INTEL CORP INTC 4.6 03/25/40	0	2.B FE	999,090	1,000,000	891,870	999,274		35			4.600	4.607	MS	12,267	46,000	03/20/2020	03/25/2040	1,023,000

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
458140-BM-1	INTEL CORP INTC 4 3/4 03/25/50		2.B FE	3,301,440	4,000,000	3,264,400	3,337,063		11,819			4.750	6.064	MS	50,667	190,000	10/18/2022	03/25/2050	4,095,000
458140-BN-9	INTEL CORP INTC 4.95 03/25/60		2.B FE	8,127,389	6,040,000	4,916,560	7,989,785		(30,987)			4.950	3.345	MS	79,728	298,980	05/11/2021	03/25/2060	6,189,490
458140-BV-1	INTEL CORP INTC 2.8 08/12/41	M	2.B FE	3,496,815	3,500,000	2,444,610	3,497,370		133			2.800	2.806	FA	37,839	98,000	08/10/2021	08/12/2041	3,549,000
458140-BW-9	INTEL CORP INTC 3.05 08/12/51	M	2.B FE	23,172,810	23,250,000	14,297,123	23,180,200		1,772			3.050	3.067	FA	273,801	709,125	08/10/2021	08/12/2051	23,604,563
458140-CB-4	INTEL CORP INTC 4.9 08/05/52	M	2.B FE	25,947,220	26,000,000	21,537,620	25,949,730		904			4.900	4.913	FA	516,678	1,274,000	08/02/2022	08/05/2052	26,637,000
458140-CG-3	INTEL CORP INTC 5.2 02/10/33	0	2.B FE	14,707,963	14,750,000	15,028,480	14,717,980		3,634			5.200	5.237	FA	300,408	767,000	02/07/2023	02/10/2033	15,133,500
458140-CH-1	INTEL CORP INTC 5 5/8 02/10/43	0	2.B FE	15,132,400	15,250,000	14,647,320	15,140,832		3,637			5.625	5.691	FA	335,977	857,813	08/16/2023	02/10/2043	15,678,906
458140-CJ-7	INTEL CORP INTC 5.7 02/10/53		2.B FE	4,793,650	5,000,000	4,654,800	4,800,333		2,890			5.700	6.000	FA	111,625	285,000	08/17/2023	02/10/2053	5,142,500
458140-CM-0	INTEL CORP N Y N		2.B FE	492,985	500,000	463,139	493,173		97			5.600	5.698	FA	10,111	28,000	06/21/2024	02/21/2054	514,000
45834Q-AA-7	INTEGRIS HEALTH INC INTBAP 3.875 08/15/5		1.G FE	7,524,197	7,293,000	5,280,934	7,497,566		(5,568)			3.875	3.693	FA	106,761	282,604	11/24/2020	08/15/2050	7,434,302
45866F-AV-6	INTERCONTINENTALEXCHANGE INTERCONTINENTA		1.G FE	235,118	250,000	252,111	241,684		2,134			4.350	5.419	JD	483	10,875	09/27/2022	06/15/2029	255,438
45866F-AW-4	INTERCONTINENTALEXCHANGE INTERCONTINENTA	0	1.G FE	7,017,256	7,100,000	7,164,745	7,037,318		7,049			4.600	4.745	MS	96,166	326,600	12/30/2022	03/15/2033	7,263,300
45866F-AX-2	INTERCONTINENTALEXCHANGE INTERCONTINENTA	0	1.G FE	8,381,850	8,500,000	7,760,126	8,388,290		1,986			4.950	5.040	JD	18,700	420,750	05/12/2022	06/15/2052	8,710,375
459200-AP-6	INTERNATIONAL BUSINESS MACHINE IBM 7.125		1.G FE	5,325,279	3,056,000	3,618,212	5,298,992		(5,586)			7.125	4.000	JD	18,145	217,740	11/24/2020	12/01/2096	3,164,870
459200-HF-1	INTERNATIONAL BUSINESS MACHINE IBM 4 06/		1.G FE	1,806,386	1,565,000	1,311,204	1,769,623		(9,494)			4.000	2.989	JD	1,913	62,600	12/09/2021	06/20/2042	1,596,300
459200-KB-6	INTERNATIONAL BUSINESS MACHINE IBM 4.15	0	1.G FE	3,454,570	4,038,000	3,604,803	3,517,256		25,745			4.150	5.527	MN	21,413	167,577	08/11/2023	05/15/2039	4,121,789
459200-KC-4	INTERNATIONAL BUSINESS MACHINE IBM 4.25		1.G FE	7,812,206	7,890,000	6,382,947	7,766,070		(1,362)			4.250	4.303	MN	42,847	335,325	09/12/2024	05/15/2049	8,057,663
459200-KK-6	INTERNATIONAL BUSINESS MACHINE IBM 2.85	0	1.G FE	3,530,050	5,000,000	3,769,750	3,666,190		59,292			2.850	5.572	MN	18,208	142,500	08/11/2023	05/15/2040	5,071,250
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM		1.G FE	4,858,450	5,000,000	4,927,500	4,859,905		1,455			5.700	5.903	FA	111,625	142,500	06/11/2025	02/10/2055	5,142,500
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA IFF 3.268		2.C FE	7,296,043	7,250,000	5,558,213	7,287,444		(2,031)			3.268	3.223	MN	30,274	236,930	06/15/2021	11/15/2040	7,368,465
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA IFF 3.468	0	2.C FE	34,837,865	50,300,000	34,463,548	35,659,261		261,137			3.468	5.656	JD	145,367	1,744,404	10/27/2022	12/01/2050	51,172,202
460146-CQ-4	INTERNATIONAL PAPER CO IP	0	2.B FE	12,230,596	14,632,000	11,994,436	12,245,519		14,923			4.400	5.724	FA	243,216		09/26/2025	08/15/2047	14,953,904
460146-CS-0	INTERNATIONAL PAPER CO IP	0	2.B FE	12,115,707	14,648,000	11,839,832	12,138,599		22,284			4.350	5.707	FA	240,715	150,380	09/26/2025	08/15/2048	14,966,594
461070-AT-1	INTERSTATE POWER & LIGHT LNT 3.1 11/30/5	RA	2.A FE	3,927,250	5,355,000	3,438,713	4,013,262		25,703			3.100	4.800	MN	14,295	166,005	06/10/2022	11/30/2051	5,438,003
461070-AU-8	INTERSTATE POWER AND LIGHT CO LNT		2.A FE	7,170,717	6,850,000	7,186,609	7,162,502		(8,215)			5.700	4.986	AO	82,428	195,225	09/26/2025	10/15/2033	7,045,225
461070-AW-4	INTERSTATE POWER & LIGHT N Y N	0	2.A FE	8,464,008	8,800,000	8,325,944	8,467,921		3,761			5.450	5.716	MS	121,232	449,807	05/21/2025	09/30/2054	9,039,800
46132F-AC-4	INVESCO LTD IVZ 5.375 11/30/43		2.A FE	4,264,380	3,329,000	3,205,760	4,126,712		(31,390)			5.375	3.555	MN	15,408	178,934	04/23/2021	11/30/2043	3,418,467
46188B-AF-9	INVITATION HOMES OPERATING PAR INVH 5 1/		2.B FE	3,926,880	4,000,000	4,147,070	3,940,974		6,022			5.500	5.742	FA	83,111	220,000	08/01/2023	08/15/2033	4,110,000
46284V-AF-8	IRON MOUNTAIN INC IRM 4.875 09/15/29 144		3.C FE	676,000	650,000	641,258	657,965		(4,422)			4.875	4.123	MS	9,330	31,688	08/16/2021	09/15/2029	665,844
46284V-AL-5	IRON MOUNTAIN INC IRM 5.625 07/15/32 144	0	3.C FE	58,112,500	58,000,000	57,087,776	58,041,573		(18,208)			5.625	5.589	JJ	1,504,375	3,262,500	09/22/2021	07/15/2032	59,631,250
46284V-AN-1	IRON MOUNTAIN INC IRM 4.5 02/15/31 144A		3.C FE	7,000,000	7,000,000	6,672,820	7,000,000					4.500	4.500	FA	119,000	315,000	08/10/2020	02/15/2031	7,157,500
46285M-AA-8	IRON MOUNTAIN INC IRM 5 07/15/32 144A	0	3.C FE	3,000,000	3,000,000	2,863,995	3,000,000					5.000	5.001	MN	19,167	150,000	12/13/2021	07/15/2032	3,025,000
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS		2.C FE	1,241,124	1,410,000	1,338,527	1,268,054		19,596			3.750	5.783	JD	4,406	52,875	11/13/2024	12/01/2031	1,436,438

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46590X-AN-6	JBS SA JBSSBZ 3 02/02/29 144A	M	2.C FE	7,377,511	7,500,000	7,221,375	7,442,547		17,418			3.000	3.263	FA	93,125	225,000	01/19/2022	02/02/2029	7,612,500
46590X-AQ-9	JBS SA JBSSBZ 4.375 02/02/52 144A	0	2.C FE	18,243,981	18,250,000	14,186,218	18,244,398		113			4.375	4.377	FA	330,464	798,438	01/19/2022	02/02/2052	18,649,219
46590X-AS-5	JBS SA JBSSBZ 2 1/2 01/15/27	0	2.C FE	4,362,950	5,000,000	4,880,100	4,779,356		198,155			2.500	6.980	JJ	57,639	125,000	10/20/2023	01/15/2027	5,062,500
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52		2.C FE	20,868,208	21,300,000	21,958,809	20,885,245		5,261			6.500	6.656	JD	115,375	1,384,500	09/12/2022	12/01/2052	21,992,250
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33	M	2.C FE	37,793,084	38,454,000	40,173,394	37,910,229		58,171			5.750	5.993	AO	552,776	2,211,105	01/01/2024	04/01/2033	39,559,553
46625H-HF-0	JPMORGAN CHASE JPM 6.4 05/15/38	0	1.F FE	1,448,290	1,000,000	1,129,630	1,355,686		(23,513)			6.400	2.948	MN	8,178	64,000	11/16/2021	05/15/2038	1,032,000
46625H-HV-5	JPMORGAN CHASE JPM 5.5 10/15/40	0	1.F FE	3,252,099	2,395,000	2,495,973	3,104,225		(37,594)			5.500	3.005	AO	27,809	131,725	11/16/2021	10/15/2040	2,460,863
46625H-LL-2	JPMORGAN CHASE JPM 4.95 06/01/45		1.G FE	6,111,133	4,900,000	4,616,045	5,947,926		(37,451)			4.950	3.432	JD	20,213	242,550	05/11/2021	06/01/2045	5,021,275
46647P-AA-4	JPMORGAN CHASE & CO JPM V4.26 02/22/48		1.F FE	2,435,055	2,010,000	1,706,128	2,382,270		(12,371)			4.260	3.063	FA	30,683	85,626	07/20/2021	02/22/2048	2,074,659
46647P-AL-0	JPMORGAN CHASE & CO JPM V3.964 11/15/48		1.F FE	3,281,823	2,800,000	2,252,572	3,229,249		(13,709)			3.964	3.003	MN	14,182	110,992	12/30/2021	11/15/2048	2,887,272
46647P-BJ-4	JPMORGAN CHASE & CO JPM 4.493 03/24/31		1.E FE	271,842	300,000	302,795	281,168		4,097			4.493	6.416	MS	3,632	13,479	10/06/2023	03/24/2031	311,465
46647P-BM-7	JPMORGAN CHASE & CO JPM 3.109 04/22/41		1.E FE	2,105,516	2,800,000	2,204,444	2,167,060		26,334			3.109	5.281	AO	16,685	87,052	07/27/2023	04/22/2041	2,843,526
46647P-DK-9	JPMORGAN CHASE & CO JPM 5.717 09/14/33	0	1.G FE	5,000,000	5,000,000	5,285,970	5,000,000					5.717	5.353	MS	84,961	285,850	09/07/2022	09/14/2033	5,164,000
46647P-DY-9	JPMORGAN CHASE & CO JPM 6.254 10/23/34		1.F FE	2,305,000	2,305,000	2,532,278	2,305,000					6.254	6.251	AO	27,229	144,155	10/16/2023	10/23/2034	2,377,077
46647P-EH-5	JPMORGAN CHASE & CO N Y N		1.F FE	1,645,000	1,645,000	1,753,428	1,645,000					5.766	5.766	AO	18,180	94,851	04/15/2024	04/22/2035	1,692,425
46647P-ES-1	JPMORGAN CHASE & CO JPM	0	1.E FE	8,250,000	8,250,000	8,375,730	8,250,000					5.534	5.534	MN	40,583	456,555	11/21/2024	11/29/2045	8,478,278
46647P-FC-5	JPMORGAN CHASE & CO JPM		1.F FE	400,000	400,000	413,780	400,000					5.576	5.576	JJ	9,789		07/16/2025	07/23/2036	405,677
46817M-AL-1	JACKSON FINANCIAL INC JXN 3 1/8 11/23/31	RA	2.B FE	825,400	1,000,000	909,140	871,922		17,817			3.125	5.715	MN	3,299	31,250	04/04/2023	11/23/2031	1,015,625
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51		2.B FE	13,107,544	19,607,000	13,671,745	13,181,911		69,539			4.000	6.674	MN	82,785	784,280	05/15/2025	11/23/2051	19,999,140
46817M-AS-6	JACKSON FINANCIAL INC JXN 5.67 06/08/32	0	2.B FE	21,996,700	22,000,000	22,854,480	21,997,580		304			5.670	5.672	JD	79,695	1,247,400	06/02/2022	06/08/2032	22,623,700
468223-AW-2	JACKSON LABORATORY JACLAB 3.468 07/01/51		1.E FE	148,000	148,000	100,094	148,000					3.468	3.468	JJ	2,566	5,133	03/09/2021	07/01/2051	150,566
47077W-AA-6	JANE STREET GROUP LLC JANEST 4.5 11/15/2	0	3.A FE	2,000,000	2,000,000	1,969,720	2,000,000					4.500	4.500	MN	11,500	90,000	11/02/2021	11/15/2029	2,045,000
47103M-AB-4	JANUS HENDERSON US HOLDINGS IN JHG		2.B FE	406,790	410,000	416,610	406,926		137			5.450	5.560	MS	6,890	11,173	08/01/2025	09/10/2034	421,173
47214O-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	0	2.C FE	2,993,610	3,000,000	3,154,470	2,994,925		1,315			5.950	5.974	AO	35,204	133,379	01/06/2025	04/20/2035	3,089,250
47214O-AE-2	JBS USA SARL/FOOD/GRP 144A		2.C FE	1,789,722	1,800,000	1,829,124	1,790,123		401			5.500	5.572	JJ	48,950		06/23/2025	01/15/2036	1,849,500
47214O-AG-7	JBS USA HOLD FOOD GRP CO JBSSBZ 6.25 03/		2.C FE	2,988,630	3,000,000	2,991,878	2,988,773		143			6.250	6.276	MS	92,708		12/16/2025	03/01/2056	3,093,750
47214B-AC-2	JBS USA HOLD FOOD LUX CO JBSSBZ 6.75 03/	0	2.C FE	5,178,984	5,000,000	5,524,000	5,163,287		(14,453)			6.750	6.235	MS	99,375	339,757	11/25/2024	03/15/2034	5,168,750
47232M-AF-9	JEFFERIES GROUP LLC JEFFIN 5 08/15/28	0	4.A FE	15,527,563	15,530,000	14,951,818	15,528,905		378			5.000	5.003	FA	293,344	776,500	03/01/2022	08/15/2028	15,918,250
47233J-GT-9	JEFFERIES GROUP LLC JEF 2.625 10/15/31	0	2.B FE	39,216,800	40,000,000	35,454,800	39,516,528		75,790			2.625	2.853	AO	221,667	1,050,000	11/16/2021	10/15/2031	40,525,000
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N	0	2.B FE	68,879,267	65,220,000	68,832,927	68,502,989		(319,027)			6.200	5.415	AO	864,890	4,043,640	12/13/2024	04/14/2034	67,241,820
476556-DH-5	JERSEY CENTRAL PWR & LT	RA	1.G FE	12,970,880	13,000,000	13,138,970	12,970,880					5.150	5.179	JJ	217,588		09/02/2025	01/15/2036	13,334,750
478160-CF-9	JOHNSON & JOHNSON JNJ 3 5/8 03/03/37	0	1.A FE	3,580,070	4,000,000	3,635,040	3,647,779		23,586			3.625	4.644	MS	47,528	145,000	12/30/2022	03/03/2037	4,072,500
48121@-AH-4	JRD HOLDINGS LLC JRD HOLDINGS LLC	0	2.B PL	1,700,000	1,700,000	1,520,618	1,700,000					2.630	2.630	MN	5,340	44,710	10/28/2020	11/18/2030	1,722,355

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48121@-AQ-4	JRD HOLDINGS LLC JRD HOLDINGS LLC		2.B PL	34,800,000	34,800,000	26,986,286	34,800,000					2.980	2.980	A0	221,811	1,037,040	10/01/2021	10/14/2036	35,318,520
48128G-YQ-7	JPMORGAN CHASE & CO JPM 0 11/27/68	0	1.F FE	3,181,001	24,191,000	2,280,727	3,594,889		156,239				4.493	N/A			03/31/2023	11/27/2068	24,191,000
48251W-AB-0	KKR & CO INC		1.F FE	495,835	500,000	501,057	495,894		59			5.100	5.209	FA	10,200		11/19/2025	08/07/2035	512,750
48252A-AA-9	KKR & CO INC KKR 3.75 07/01/29 144A	0	1.F FE	19,922,200	20,000,000	19,587,200	19,967,528		8,519			3.750	3.800	JJ	375,000	750,000	04/14/2020	07/01/2029	20,375,000
48252M-AA-3	KKR & CO INC KKR 3.5 08/25/50 144A		1.F	28,987,576	29,500,000	20,741,067	29,003,388		6,031			3.500	3.593	FA	361,375	1,010,625	06/23/2025	08/25/2050	30,016,250
48255B-AA-4	KKR & CO INC KKR 3.25 12/15/51 144A	0	1.F FE	22,330,280	24,250,000	16,089,802	22,351,778		17,446			3.250	3.666	JD	35,028	788,125	06/11/2025	12/15/2051	24,644,063
48255G-AA-3	KKR GROUP FINANCE CO XII LLC KKR GROUP F	0	1.F FE	4,982,350	5,000,000	5,023,000	4,987,785		1,596			4.850	4.895	MN	29,639	242,500	05/10/2022	05/17/2032	5,121,250
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES	0	2.A PL	104,813,531	104,813,531	98,073,078	104,813,531					4.000	3.998	FA	1,583,849	5,054,303	10/19/2022	08/12/2031	106,909,802
483007-AL-4	KAISER ALUMINUM CORP KALU 4.5 06/01/31 1	0	3.C FE	4,965,000	5,100,000	4,927,232	5,015,581		13,329			4.500	4.851	JD	19,125	229,500	12/06/2021	06/01/2031	5,214,750
48344F-AC-4	KALLPA GENERACION SA SERIES 144A		2.C FE	830,691	835,000	836,845	830,792		100			5.500	5.568	MS	14,033		09/04/2025	09/11/2035	857,963
487836-CA-4	KELLANOVA N Y N		1.F FE	1,981,050	1,985,000	1,996,357	1,981,135		53			5.750	5.764	MN	14,267	116,123	05/06/2024	05/16/2054	2,042,069
488401-AC-4	KEMPER CORP KMPR 2.4 09/30/30	RA	2.C FE	557,937	713,000	637,921	609,897		18,307			2.400	5.942	MS	4,326	17,112	12/23/2022	09/30/2030	721,556
488401-AD-2	KEMPER CORP KMPR 3.8 02/23/32	M	2.C FE	38,644,600	38,750,000	35,732,538	38,680,589		9,844			3.800	3.833	FA	523,556	1,472,500	02/15/2022	02/23/2032	39,486,250
489399-AM-7	KENNEDY-WILSON HOLDINGS INC KW 5 03/01/3	0	4.B FE	8,500,000	8,500,000	7,994,097	8,500,000					5.000	5.000	MS	141,667	425,000	01/28/2021	03/01/2031	8,712,500
49271V-AD-2	KEURIG DR PEPPER INC KDP 5.085 05/25/48	0	2.B FE	5,265,820	6,000,000	5,323,200	5,300,764		14,296			5.085	6.040	MN	30,510	305,100	01/30/2025	05/25/2048	6,152,550
49271V-AK-6	KEURIG DR PEPPER INC KDP 3.8 05/01/50	0	2.B FE	15,264,746	19,490,000	14,153,638	15,512,163		78,140			3.800	5.298	MN	123,437	740,620	09/27/2022	05/01/2050	19,860,310
49271V-AM-2	KEURIG DR PEPPER INC KDP 3.35 03/15/51	0	2.B FE	22,479,030	24,500,000	16,436,070	22,593,677		36,126			3.350	3.799	MS	241,665	820,750	09/08/2022	03/15/2051	24,910,375
49271V-AR-1	KEURIG DR PEPPER INC KDP 4 1/2 04/15/52	0	2.B FE	20,531,257	24,672,000	19,939,910	20,587,322		28,050			4.500	5.720	A0	234,384	735,120	09/26/2025	04/15/2052	25,227,120
49271V-AV-2	KEURIG DR PEPPER INC KDP		2.B FE	2,748,288	2,720,000	2,773,557	2,747,631		(657)			5.300	5.146	MS	42,447		09/26/2025	03/15/2034	2,792,080
49271V-BB-5	KEURIG DR PEPPER INC KDP		2.B FE	989,720	1,000,000	1,001,950	990,005		285			5.150	5.287	MN	6,581	27,181	09/26/2025	05/15/2035	1,025,750
49327M-3F-9	KEY BANK NA KEY 5.85 11/15/27		2.A FE	2,665,541	2,670,000	2,750,581	2,668,179		895			5.850	5.889	MN	19,958	156,195	11/09/2022	11/15/2027	2,748,098
49338C-AC-7	KEYSPAN GAS EAST CORP NGGLN 3.586 01/18/	0	2.A FE	5,445,630	8,000,000	5,329,200	5,559,863		38,752			3.586	5.888	JJ	129,893	286,880	02/14/2023	01/18/2052	8,143,440
494550-AQ-9	KINDER MORGAN ENER PART KMI 7.3 08/15/33	0	2.B FE	1,087,250	1,000,000	1,149,200	1,067,575		(6,763)			7.300	6.175	FA	27,578	73,000	11/16/2022	08/15/2033	1,036,500
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35		2.B FE	3,586,835	3,500,000	3,676,645	3,580,376		(6,279)			5.800	5.479	MS	59,772	203,000	12/13/2024	03/15/2035	3,601,500
494550-AW-6	KINDER MORGAN ENER PART KMI 6.95 01/15/3	0	2.B FE	6,982,108	6,400,000	7,188,800	6,906,439		(27,991)			6.950	6.017	JJ	205,102	444,800	02/15/2023	01/15/2038	6,622,400
494550-BN-5	KINDER MORGAN ENER PART KMI 5 08/15/42		2.B FE	3,344,040	3,750,000	3,436,238	3,370,234		13,068			5.000	5.969	FA	70,833	187,500	12/14/2023	08/15/2042	3,843,750
494550-BW-5	KINDER MORGAN ENER PART KMI 5.4 09/01/44	0	2.B FE	10,180,800	12,000,000	11,337,720	10,282,617		44,923			5.400	6.761	MS	216,000	648,000	08/17/2023	09/01/2044	12,324,000
49456B-AG-6	KINDER MORGAN INC KMI 5.3 12/01/34		2.B FE	373,214	400,000	407,748	377,329		1,862			5.300	6.135	JD	1,767	21,200	09/21/2023	12/01/2034	410,600
49456B-AH-4	KINDER MORGAN INC KMI 5.55 06/01/45	0	2.B FE	24,315,406	24,200,000	23,397,044	24,261,718		(5,817)			5.550	5.512	JD	111,925	1,343,100	12/02/2024	06/01/2045	24,871,550
49456B-AJ-0	KINDER MORGAN INC KMI 5.05 02/15/46	0	2.B FE	13,452,138	15,160,000	13,630,053	13,512,576		42,121			5.050	5.986	FA	289,219	765,580	12/13/2024	02/15/2046	15,542,790
49456B-AQ-4	KINDER MORGAN INC N Y N	0	2.B FE	12,524,763	13,800,000	12,598,710	12,553,473		27,521			5.200	5.938	MS	239,200	717,600	02/18/2025	03/01/2048	14,158,800
49456B-AW-1	KINDER MORGAN INC KMI 5.45 08/01/52		2.B FE	6,189,195	6,500,000	6,043,115	6,196,473		4,810			5.450	5.796	FA	147,604	340,625	02/25/2025	08/01/2052	6,677,125
49456B-AX-9	KINDER MORGAN INC KMI 5.2 06/01/33	0	2.B FE	11,065,137	11,400,000	11,730,725	11,130,367		28,276			5.200	5.591	JD	49,400	592,800	11/17/2023	06/01/2033	11,696,400

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49456B-BA-8	KINDER MORGAN INC N Y N	0	2.B FE	11,799,798	11,750,000	11,673,390	11,799,443		(560)			5.950	5.919	FA	291,302	701,067	10/17/2024	08/01/2054	12,099,563
50048W-AA-6	KOMATSU FINANCE AMERICA KOMATS 5.499 10/	0	1.F FE	12,000,000	12,000,000	12,295,080	12,000,000					5.499	4.879	AO	155,805	659,880	09/29/2022	10/06/2027	12,329,940
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42	0	2.B FE	7,328,920	7,650,000	7,019,640	7,373,661		8,635			5.000	5.311	JD	28,688	382,500	08/19/2022	06/04/2042	7,841,250
50076Q-AN-6	KRAFT HEINZ FOODS CO N N N		2.B FE	552,500	500,000	539,790	548,359		(2,221)			6.500	5.505	FA	12,819	32,500	01/31/2024	02/09/2040	516,250
50077L-AB-2	KRAFT HEINZ CO KHC 4.375 06/01/46	RA	2.B FE	6,114,838	6,970,000	5,758,056	6,186,658		20,858			4.375	5.280	JD	25,411	304,938	08/19/2022	06/01/2046	7,122,469
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49	M	2.B FE	13,347,664	13,500,000	11,614,725	13,297,425		165			4.875	4.957	AO	164,531	658,125	03/27/2025	10/01/2049	13,829,063
50077L-BJ-4	KRAFT HEINZ CO KHC 5.5 06/01/50	0	2.B FE	9,463,707	9,450,000	8,840,853	9,455,702		(391)			5.500	5.492	JD	43,313	519,750	01/24/2025	06/01/2050	9,709,875
501044-DW-8	KROGER CO N Y N	0	2.A FE	35,423,797	37,474,000	35,686,490	35,441,196		17,399			5.500	5.892	MS	606,871	604,285	09/26/2025	09/15/2054	38,504,535
50212Y-AD-6	LPL HOLDINGS INC 144A N Y Y	M	2.C FE	12,158,330	13,318,000	13,095,536	12,540,923		213,741			4.000	6.030	MS	156,856	532,720	04/25/2024	03/15/2029	13,584,360
50212Y-AK-0	LPL HOLDINGS INC N Y N	0	2.C FE	16,389,533	16,250,000	17,088,321	16,376,190		(11,936)			6.000	5.878	MN	111,042	975,000	10/24/2024	05/20/2034	16,737,500
502431-AR-0	L3HARRIS TECH INC LHX 5.6 07/31/53		2.B FE	3,797,369	3,800,000	3,769,638	3,797,656		46			5.600	5.604	JJ	89,258	212,800	03/21/2024	07/31/2053	3,906,400
502431-AV-1	L3HARRIS TECH INC N Y N	0	2.B FE	10,489,946	10,481,000	10,239,727	10,490,758		380			5.500	5.493	FA	217,772	597,271	12/10/2024	08/15/2054	10,769,228
50247V-AC-3	LYB INT FINANCE III LYB 4.875 03/15/2044		2.B FE	457,450	500,000	416,996	459,929		1,245			4.875	5.582	MS	7,177	24,375	12/22/2023	03/15/2044	512,188
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49		2.B FE	5,743,732	7,143,000	5,147,604	5,794,938		26,446			4.200	5.652	AO	63,335	300,006	12/10/2024	10/15/2049	7,293,003
50249A-AD-5	LYB INT FINANCE III N Y N		2.B FE	1,340,018	1,700,000	1,216,560	1,347,422		6,473			4.200	5.798	MN	11,900	71,400	01/02/2025	05/01/2050	1,735,700
50249A-AJ-2	LYB INT FINANCE III N Y N		2.B FE	1,186,957	1,800,000	1,165,478	1,190,245		3,288			3.625	6.329	AO	16,313	18,125	11/12/2025	04/01/2051	1,832,625
50540R-AS-1	LABORATORY CORP OF AMER LH 4.7 02/01/45	0	2.B FE	13,884,750	15,000,000	13,337,700	13,983,942		30,336			4.700	5.267	FA	293,750	705,000	07/11/2022	02/01/2045	15,352,500
50540R-AY-8	LABORATORY CORP OF AMER LH 2.7 06/01/31	0	2.B FE	9,965,200	10,000,000	9,175,200	9,980,021		3,377			2.700	2.740	JD	22,500	270,000	05/12/2021	06/01/2031	10,135,000
512807-AT-5	LAM RESEARCH CORP LRCX 4.875 03/15/49		1.G FE	3,382,495	2,390,000	2,185,631	3,265,399		(27,610)			4.875	2.705	MS	34,306	116,513	07/20/2021	03/15/2049	2,448,256
512807-AX-6	LAM RESEARCH CORP LRCX 3.125 06/15/60		1.G FE	7,753,999	7,640,000	4,771,486	7,746,876		(1,796)			3.125	3.058	JD	10,611	238,750	12/27/2021	06/15/2060	7,759,375
513272-AE-4	LAMB WESTON HOLDINGS INC LW 4.375 01/31/	0	3.C FE	6,000,000	6,000,000	5,716,080	6,000,000					4.375	4.375	JJ	110,104	262,500	10/19/2021	01/31/2032	6,131,250
52107Q-AL-9	LAZARD GROUP LLC N Y N	0	2.A FE	3,382,648	3,385,000	3,582,823	3,383,192		288			6.000	6.012	MS	59,802	203,100	03/14/2024	03/15/2031	3,486,550
52107Q-AM-7	LAZARD GROUP LLC LAZ		2.A FE	99,932	100,000	102,427	99,934		2			5.625	5.634	FA	2,344		07/28/2025	08/01/2035	102,813
521865-AZ-8	LEAR CORPORATION LEA 5.25 05/15/49		2.B FE	10,541,231	9,765,000	8,841,328	10,444,073		(18,430)			5.250	4.727	MN	65,507	512,663	11/12/2024	05/15/2049	10,021,331
524660-BA-4	LEGGETT & PLATT INC LEG 3.5 11/15/51	0	2.C FE	28,027,110	30,933,000	20,326,693	28,196,258		50,208			3.500	4.025	MN	138,339	1,082,655	06/28/2022	11/15/2051	31,474,328
52532X-AF-2	LEIDOS HOLDINGS INC LDOS 4 3/8 05/15/30	M	2.B FE	4,315,583	4,500,000	4,494,420	4,383,862		22,875			4.375	5.035	MN	25,156	196,875	12/26/2023	05/15/2030	4,598,438
52532X-AJ-4	LEIDOS HOLDINGS INC LDOS 5 3/4 03/15/33	0	2.B FE	6,255,711	6,300,000	6,675,354	6,265,600		3,744			5.750	5.844	MS	106,663	362,250	02/16/2023	03/15/2033	6,481,125
526057-CD-4	LENNAR CORP LEN 4 3/4 11/29/27	0	2.B FE	3,815,434	4,015,000	4,047,200	3,915,841		47,523			4.750	6.140	MN	16,952	190,713	10/24/2023	11/29/2027	4,110,356
529043-AE-1	LXP INDUSTRIAL TRUST N Y N		2.B FE	829,010	1,000,000	917,515	873,090		22,840			2.700	5.823	MS	7,950	27,000	01/04/2024	09/15/2030	1,013,500
53079E-BJ-2	LIBERTY MUTUAL HOLDING CO INC LIBMUT 3.9	0	2.B FE	11,249,000	14,000,000	10,352,720	11,414,930		49,604			3.951	5.298	AO	116,774	553,140	06/09/2022	10/15/2050	14,276,570
53079E-BK-9	LIBERTY MUTUAL HOLDING CO INC LIBMUT 3.9		2.B FE	3,964,644	4,000,000	2,771,564	3,966,913		434			3.950	3.994	MN	20,189	158,000	05/06/2020	05/15/2060	4,079,000
53079E-BL-7	LIBERTY MUTUAL HOLDING CO INC LIBMUT 4.3		3.A FE	85,799,750	85,950,000	57,111,540	85,806,960		1,604			4.300	4.309	FA	1,539,938	3,695,850	02/18/2021	02/01/2061	87,797,925
53079E-BN-3	LIBERTY MUTUAL HOLDING CO INC LIBMUT 5 1	0	2.B FE	22,949,170	23,000,000	21,477,400	22,951,428		799			5.500	5.515	JD	56,222	1,265,000	06/01/2022	06/15/2052	23,632,500
531542-AB-4	LIBERTY UTILITIES CO 144A N Y Y		2.B FE	7,250,390	7,000,000	7,363,139	7,245,188		(5,202)			5.869	5.316	JJ	172,320		09/26/2025	01/31/2034	7,205,415

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
531546-AB-5	LIBERTY UTILITIES FIN AQNCN 2.05 09/15/3		2.B FE	3,412,467	4,040,000	3,663,270	3,512,704		96,805			2.050	5.215	MS	24,386	82,820	12/13/2024	09/15/2030	4,081,410
534187-BG-3	LINCOLN NATIONAL CORPORATION LNC 4.35 03	0	2.B FE	8,234,663	9,947,000	7,915,823	8,341,747		35,584			4.350	5.632	MS	144,232	432,695	12/07/2022	03/01/2048	10,163,347
534187-BL-2	LINCOLN NATIONAL CORPORATION LNC 4.375 0		2.B FE	8,992,080	9,000,000	7,054,470	8,993,260		152			4.375	4.380	JD	17,500	393,750	05/08/2020	06/15/2050	9,196,875
534187-BQ-1	LINCOLN NATIONAL CORPORATION LNC 3.4 03/	0	2.B FE	18,421,700	20,000,000	18,526,000	18,880,120		148,761			3.400	4.422	MS	226,667	680,000	09/22/2022	03/01/2032	20,340,000
539830-BB-4	LOCKHEED MARTIN CORP LMT 4.07 12/15/42		1.F FE	418,445	500,000	428,406	424,527		2,656			4.070	5.445	JD	904	20,350	08/17/2023	12/15/2042	510,175
539830-BD-0	LOCKHEED MARTIN CORP LOCKHEED MARTIN COR		1.F FE	876,845	1,050,000	844,129	888,880		4,891			3.800	5.060	MS	13,300	39,900	06/14/2023	03/01/2045	1,069,950
539830-BR-9	LOCKHEED MARTIN CORP LMT 3.9 06/15/32	0	1.F FE	5,994,720	6,000,000	5,877,660	5,996,263		500			3.900	3.911	JD	10,400	234,000	04/21/2022	06/15/2032	6,117,000
539830-BS-7	LOCKHEED MARTIN CORP LMT 4.15 06/15/53	0	1.F FE	11,266,946	11,345,000	9,066,924	11,271,406		1,409			4.150	4.190	JD	20,925	470,818	04/21/2022	06/15/2053	11,580,409
539830-BW-8	LOCKHEED MARTIN CORP LMT 5 1/4 01/15/33	0	1.F FE	994,380	1,000,000	1,051,060	994,380					5.250	5.518	JJ	24,208	52,500	10/19/2022	01/15/2033	1,026,250
540424-AP-3	LOEWS CORPORATION L 6 02/01/35	0	1.G FE	3,557,026	3,279,000	3,533,975	3,503,684		(19,077)			6.000	5.050	FA	81,975	196,740	01/23/2023	02/01/2035	3,377,370
548661-DJ-3	LOWE'S COS INC LOW 4 3/8 09/15/45	0	2.A FE	3,585,840	4,243,000	3,551,815	3,619,539		17,010			4.375	5.616	MS	54,658	185,631	12/10/2024	09/15/2045	4,335,816
548661-DN-4	LOWE'S COS INC LOWES COMPANIES INC	0	2.A FE	13,958,115	18,300,000	13,840,656	14,268,947		103,345			3.700	5.501	AO	142,943	677,100	08/28/2024	04/15/2046	18,638,550
548661-DS-3	LOWE'S COS INC N Y N	0	2.A FE	3,125,324	3,597,000	3,010,113	3,136,968		9,738			4.550	5.534	AO	39,097	163,664	12/10/2024	04/05/2049	3,678,832
548661-DV-6	LOWE'S COS INC LOW 5 04/15/40	0	2.A FE	4,976,650	5,000,000	4,837,400	4,981,324		875			5.000	5.037	AO	52,778	250,000	03/24/2020	04/15/2040	5,125,000
548661-DZ-7	LOWE'S COS INC LOW 3 10/15/50	0	2.A FE	10,037,440	15,000,000	9,507,750	10,317,374		90,220			3.000	5.271	AO	95,000	450,000	09/15/2022	10/15/2050	15,225,000
548661-EB-9	LOWE'S COS INC LOW 3 1/2 04/01/51	0	2.A FE	25,065,290	33,500,000	23,250,675	25,542,318		147,911			3.500	5.193	AO	293,125	1,172,500	09/29/2022	04/01/2051	34,086,250
548661-EJ-2	LOWE'S COS INC LOW 4 1/4 04/01/52		2.A FE	14,432,585	18,250,000	14,378,445	14,497,273		28,002			4.250	5.782	AO	193,906	350,625	12/17/2025	04/01/2052	18,637,813
548661-EL-7	LOWE'S COS INC LOW 5 04/15/33	0	2.A FE	17,905,710	18,000,000	18,432,540	17,928,648		7,893			5.000	5.066	AO	190,000	900,000	12/30/2022	04/15/2033	18,450,000
548661-EM-5	LOWE'S COS INC LOW 5 5/8 04/15/53	0	2.A FE	42,767,170	42,960,000	41,650,150	42,771,248		2,643			5.625	5.656	AO	510,150	2,416,500	02/21/2025	04/15/2053	44,168,250
548661-ER-4	LOWE'S COS INC LOW 5 3/4 07/01/53	0	2.A FE	10,149,340	10,175,000	10,068,061	10,150,220		367			5.750	5.767	JJ	292,531	562,063	02/18/2025	07/01/2053	10,467,531
55336V-AL-4	MPLX LP MPLX 5.2 03/01/47	0	2.B FE	17,923,020	19,619,000	17,531,735	18,009,217		37,842			5.200	5.883	MS	340,063	1,020,188	12/10/2024	03/01/2047	20,129,094
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38	0	2.B FE	2,027,092	2,400,000	2,188,272	2,075,320		17,342			4.500	6.078	AO	22,800	108,000	11/29/2023	04/15/2038	2,454,000
55336V-AN-0	MPLX LP MPLX 4.7 04/15/48	0	2.B FE	27,838,895	34,143,000	28,376,930	28,132,339		122,891			4.700	6.159	AO	338,774	1,604,721	12/10/2024	04/15/2048	34,945,361
55336V-AP-5	MPLX LP MPLX 4.9 04/15/58		2.B FE	7,795,747	7,260,000	5,942,702	7,762,278		(7,166)			4.900	4.488	AO	75,101	355,740	08/20/2021	04/15/2058	7,437,870
55336V-AT-7	MPLX LP MPLX 5 1/2 02/15/49	0	2.B FE	31,691,099	39,080,000	35,887,320	32,043,132		117,723			5.500	7.095	FA	811,996	2,149,400	10/08/2024	02/15/2049	40,154,700
55336V-BP-4	MPLX LP MPLX 5.2 12/01/47		2.B FE	4,800,864	5,300,000	4,724,255	4,820,785		10,395			5.200	5.942	JD	22,967	275,600	11/01/2024	12/01/2047	5,437,800
55336V-BT-6	MPLX LP MPLX 4.95 03/14/52	0	2.B FE	16,911,565	19,528,000	16,415,432	17,017,434		39,451			4.950	5.921	MS	287,306	966,636	12/13/2024	03/14/2052	20,011,318
55336V-BU-3	MPLX LP MPLX 4.95 09/01/32		2.B FE	365,024	400,000	403,570	372,099		3,278			4.950	6.244	MS	6,600	19,800	10/17/2023	09/01/2032	409,900
55336V-BV-1	MPLX LP MPLX 5 03/01/33		2.B FE	947,540	1,000,000	1,005,997	959,464		4,468			5.000	5.697	MS	16,667	50,000	03/10/2023	03/01/2033	1,025,000
55336V-BW-9	MPLX LP MPLX	0	2.B FE	5,185,709	5,312,000	4,926,062	5,188,394		2,012			5.650	5.821	MS	100,043	300,128	12/13/2024	03/01/2053	5,462,064
55336V-BX-7	MPLX LP N Y N	0	2.B FE	22,650,458	22,100,000	22,546,199	22,593,325		(47,477)			5.500	5.161	JD	101,292	1,215,500	11/19/2024	06/01/2034	22,707,750
55336V-BZ-2	MPLX LP MPLX		2.B FE	1,459,140	1,500,000	1,446,798	1,459,249		109			5.950	6.151	AO	22,313		11/12/2025	04/01/2055	1,544,625
55336V-CD-0	MPLX LP MPLX	0	2.B FE	6,727,121	6,850,000	6,791,754	6,728,039		918			6.200	6.333	MS	165,161		08/12/2025	09/15/2055	7,062,350
556079-AG-6	MACQUARIE BANK LTD MQGAU		2.A FE	399,931	400,000	405,425	399,910		(21)			5.642	5.595	FA	8,651		08/05/2025	08/13/2036	410,260
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE		1.F FE	4,000,000	4,000,000	3,455,064	4,000,000					4.010	4.010	JD	89,557	80,200	02/15/2018	12/10/2038	4,080,200
56081#-CT-5	MAJOR LEAGUE BASEBALL TRUST MLB TRUST 12	0	1.F FE	500,000	500,000	436,832	500,000					2.340	2.340	JD	6,533	5,850	08/19/2021	12/10/2031	505,850
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	0	1.G FE	10,748,590	10,748,590	10,059,240	10,748,590					4.430	4.430	JD	270,159	233,972	01/01/2025	12/10/2043	407,557

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
565130-AA-9	NATIONAL LIFE OF VERMONT LIFEVT 4.161 08		2.A FE	56,800,000	56,800,000	39,881,836	56,800,000					4.161	4.161	FA	892,858	2,363,448	10/07/2021	08/15/2051	57,981,724
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/	0	2.B FE	3,586,675	3,400,000	3,618,719	3,571,732		(7,238)			6.500	5.976	MS	73,667	221,000	12/19/2023	03/01/2041	3,510,500
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/		2.B FE	4,514,301	5,100,000	4,378,082	4,542,612		16,356			4.750	5.707	MS	71,329	242,250	01/02/2025	09/15/2044	5,221,125
56585A-AJ-1	MARATHON PETROLEUM CORP MPC 5 09/15/2054		2.B FE	2,699,610	3,100,000	2,605,509	2,706,289		5,236			5.000	5.925	MS	45,639	155,000	11/25/2024	09/15/2054	3,177,500
56585A-BE-1	MARATHON PETROLEUM CORP WI		2.B FE	1,170,162	1,400,000	1,130,290	1,178,503		4,811			4.500	5.772	AO	15,750	63,000	03/21/2024	04/01/2048	1,431,500
570535-AQ-7	MARKEL GROUP INC MKL 5 04/05/46	0	2.B FE	1,036,321	1,133,000	1,018,068	1,043,144		2,324			5.000	5.663	AO	13,533	56,650	12/06/2022	04/05/2046	1,161,325
570535-AS-3	MARKEL GROUP INC MKL 4.3 11/01/47	0	2.B FE	3,294,290	4,000,000	3,220,960	3,338,212		15,131			4.300	5.625	MN	28,667	172,000	12/12/2022	11/01/2047	4,086,000
570535-AV-6	MARKEL GROUP INC MKL 4.15 09/17/50	0	2.B FE	779,960	1,000,000	772,860	790,973		3,770			4.150	5.744	MS	11,989	41,500	12/01/2022	09/17/2050	1,020,750
570535-AX-2	MARKEL GROUP INC MKL 3.45 05/07/52	M	2.B FE	56,390,423	68,793,000	46,504,068	57,048,656		205,419			3.450	4.534	MN	356,004	2,373,359	12/01/2022	05/07/2052	69,979,679
570535-AY-0	MARKEL GROUP INC N Y N	0	2.B FE	15,656,428	15,540,000	15,638,057	15,656,213		(231)			6.000	5.945	MN	116,550	932,400	03/14/2025	05/16/2054	16,006,200
571676-BB-0	MARS INC MARS	0	1.F FE	8,796,262	8,783,000	8,853,440	8,796,262					5.650	5.636	MN	82,707	315,663	03/14/2025	05/01/2045	9,031,120
571676-BC-8	MARS INC MARS	0	1.F FE	13,732,512	13,762,000	13,708,741	13,734,437		1,924			5.700	5.714	MN	130,739	390,212	11/18/2025	05/01/2055	14,154,217
571676-BD-6	MARS INC SERIES 144A		1.F FE	6,592,742	6,510,000	6,546,239	6,592,742					5.800	5.718	MN	62,930	240,183	03/06/2025	05/01/2065	6,698,790
57169*-BA-4	MARS INC MARS INC	0	1.F	22,000,000	22,000,000	19,407,762	22,000,000					4.040	4.040	MS	232,076	854,150	09/09/2016	09/27/2036	22,444,400
57169*-BB-2	MARS INC MARS INC		1.F	3,092,820	3,000,000	2,497,746	3,074,130		(2,148)			4.320	4.105	MS	33,840	124,125	08/01/2019	09/27/2041	3,064,800
57169*-BL-0	MARS INC MARS INC	0	1.F	67,000,000	67,000,000	62,183,169	67,000,000					4.720	4.720	MS	808,169	3,066,832	03/09/2017	03/29/2037	68,581,200
571748-BC-5	MARSH & MCLENNAN COS INC N Y N		1.G FE	819,560	1,000,000	850,040	826,497		4,133			4.350	5.785	JJ	18,246	43,500	04/18/2024	01/30/2047	1,021,750
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4.75 03/15/	0	1.G FE	4,995,550	5,000,000	4,813,600	4,997,097		155			4.750	4.756	MS	69,931	237,500	01/08/2019	03/15/2039	5,118,750
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4		1.G FE	2,178,486	2,335,000	2,119,673	2,185,924		3,171			4.900	5.385	MS	33,689	114,415	06/12/2024	03/15/2049	2,392,208
571748-BT-8	MARSH & MCLENNAN COS INC MMC 5.45 03/15/		1.G FE	974,394	980,000	953,046	974,609		84			5.450	5.489	MS	15,726	53,410	03/06/2023	03/15/2053	1,006,705
571748-BV-3	MARSH & MCLENNAN COS INC MMC 5.7 09/15/5		1.G FE	997,000	1,000,000	1,008,742	997,103		42			5.700	5.721	MS	16,783	57,000	09/06/2023	09/15/2053	1,028,500
571748-CD-2	MARSH & MCLENNAN COS INC		1.G FE	232,058	250,000	241,232	232,232		175			5.400	5.914	MS	3,975	6,750	04/14/2025	03/15/2055	256,750
571903-BG-7	MARRIOTT INTERNATIONAL INC MAR 2.85 04/1	0	2.B FE	10,165,905	12,150,000	11,264,022	10,830,721		211,523			2.850	5.227	AO	73,103	346,275	08/31/2022	04/15/2031	12,323,138
571903-BH-5	MARRIOTT INTERNATIONAL INC MAR 2 3/4 10/	0	2.B FE	3,084,150	4,000,000	3,492,080	3,286,650		71,300			2.750	5.608	AO	23,222	110,000	12/30/2022	10/15/2033	4,055,000
571903-BJ-1	MARRIOTT INTERNATIONAL INC MAR 5 10/15/2	0	2.B FE	10,408,440	10,500,000	10,677,555	10,464,962		18,246			5.000	5.198	AO	110,833	525,000	09/06/2022	10/15/2027	10,762,500
571903-BQ-5	MARRIOTT INTERNATIONAL INC MAR	0	2.B FE	1,992,180	2,000,000	2,062,740	1,992,922		655			5.300	5.353	MN	13,544	106,000	11/13/2024	05/15/2034	2,053,000
573284-AX-4	MARTIN MARIETTA MATERIALS INC MLM 3.2 07	0	2.B FE	15,702,483	20,700,000	13,939,380	16,008,480		90,328			3.200	4.723	JJ	305,440	662,400	06/09/2022	07/15/2051	21,031,200
573284-BB-1	MARTIN MARIETTA MATERIALS INC MLM	0	2.B FE	18,655,861	19,206,000	18,550,691	18,664,835		8,348			5.500	5.700	JD	88,028	1,135,555	03/14/2025	12/01/2054	19,734,165
574599-BM-7	MASCO CORPORATION MAS 4.5 05/15/47	0	2.B FE	46,140,466	50,621,000	42,985,328	46,159,677		57,520			4.500	5.104	MN	291,071	2,151,945	09/26/2025	05/15/2047	51,759,973
574599-BR-6	MASCO CORPORATION MASCO CORPORATION	0	2.B FE	7,953,864	11,910,000	7,837,733	8,107,278		56,256			3.125	5.479	FA	140,604	281,563	09/26/2025	02/15/2051	12,096,094
574599-BS-4	MASCO CORPORATION MAS 1 1/2 02/15/28	0	2.B FE	4,138,350	5,000,000	4,732,500	4,622,680		163,863			1.500	5.309	FA	28,333	75,000	11/16/2022	02/15/2028	5,037,500
575634-AV-2	MASSACHUSETTS ELECTRIC 144A N Y	0	2.A FE	7,250,000	7,250,000	7,234,993	7,250,000					5.867	5.867	FA	147,694	425,358	02/21/2024	02/26/2054	7,462,679
57767X-AA-8	MCGRAW-HILL EDUCATION MHED 5.75 08/01/28	0	4.A FE	11,106,375	11,200,000	11,257,826	11,158,636		14,249			5.750	5.905	FA	268,333	644,000	03/07/2022	08/01/2028	11,522,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
579780-AT-4	MCCORMICK & COMPANY INCORPORAT MKC		2.B FE	3,824,025	3,860,000	3,918,672	3,827,977		3,796			4.950	5.088	AO	40,337	191,070	12/13/2024	04/15/2033	3,955,535
58013M-FA-7	MCDONALD'S CORP		2.A FE	91,958	100,000	91,131	92,149		191			4.488	5.121	JD	274	4,875	03/04/2025	12/09/2045	102,244
58013M-FK-5	MCDONALD'S CORP MCD 3 5/8 09/01/49	0	2.A FE	5,266,106	7,091,000	5,218,196	5,306,999		29,892			3.625	5.544	MS	85,683	158,431	03/14/2025	09/01/2049	7,219,524
58013M-FR-0	MCDONALD'S CORP MTN N Y N	0	2.A FE	3,112,809	3,639,000	2,932,343	3,124,728		9,829			4.200	5.234	AO	38,210	152,838	03/14/2025	04/01/2050	3,715,419
58013M-FT-6	MCDONALD'S CORP MCD 5.15 09/09/52	M	2.A FE	32,887,700	33,000,000	30,631,260	32,891,338		1,354			5.150	5.174	MS	528,733	1,699,500	09/13/2022	09/09/2052	33,849,750
585055-BT-2	MEDTRONIC PLC MDT 4 3/8 03/15/35	0	1.G FE	3,822,450	4,000,000	3,923,120	3,857,133		12,051			4.375	4.861	MS	51,528	175,000	12/30/2022	03/15/2035	4,087,500
589331-AQ-0	MERCK & CO INC MRK 5.85 06/30/39	0	1.E FE	7,401,320	5,203,000	5,572,569	6,979,248		(106,986)			5.850	2.796	JD	845	304,376	11/16/2021	06/30/2039	5,355,188
58933Y-BM-6	MERCK & CO INC MRK	0	1.E FE	733,993	791,000	726,494	734,743		750			5.000	5.506	MN	4,834	39,550	03/14/2025	05/17/2053	810,775
58933Y-CB-9	MERCK & CO INC MRK 5.55 12/04/2055	0	1.D FE	5,363,334	5,400,000	5,327,856	5,363,370		36			5.550	5.597	JD	22,478		12/01/2025	12/04/2055	5,549,850
591560-AA-5	METLIFE INC MET 7.875 12/15/37	0	2.B FE	10,444,536	10,404,000	11,501,622	10,265,156		(24,995)			7.875	7.728	JD	36,414	819,315	04/19/2017	12/15/2067	10,813,658
59156R-AV-0	Metlife Inc MET 10.75 08/01/39	M	2.B FE	15,515,025	9,600,000	12,805,728	13,205,728		(325,160)			10.750	5.255	FA	430,000	1,032,000	09/28/2017	08/01/2039	10,116,000
59156R-BL-1	Metlife Inc MET 4.721 12/15/44		1.G FE	5,715,741	4,395,000	3,958,884	5,543,995		(44,775)			4.721	2.931	MJSD	9,222	207,488	12/27/2021	12/15/2044	4,446,872
59156R-BN-7	Metlife Inc MET 4.05 03/01/45		1.G FE	4,163,292	3,600,000	2,977,488	4,084,150		(18,234)			4.050	3.113	MS	48,600	145,800	05/26/2021	03/01/2045	3,672,900
59156R-BR-8	Metlife Inc MET 4.6 05/13/46		1.G FE	1,048,085	790,000	708,064	1,012,776		(8,333)			4.600	2.748	MN	4,845	36,340	07/20/2021	05/13/2046	808,170
59156R-BS-6	Metlife Inc MET 9.25 04/08/38		2.B FE	22,958,310	18,297,000	21,959,510	20,914,983		(293,146)			9.250	6.639	AO	390,209	1,692,473	05/03/2021	04/08/2038	19,143,236
594918-BZ-6	MICROSOFT CORP MSFT 4.1 02/06/37	0	1.A FE	3,821,360	4,000,000	3,875,160	3,850,614		10,161			4.100	4.532	FA	66,056	164,000	12/30/2022	02/06/2037	4,082,000
594918-CC-6	MICROSOFT CORP MSFT 2.525 06/01/50	0	1.A FE	8,452,640	12,000,000	7,326,600	8,687,543		74,733			2.525	4.376	JD	25,250	303,000	09/13/2022	06/01/2050	12,151,500
59523U-AR-8	MID-AMERICA APARTMENTS LP MAA 2 3/4 03/1	0	1.G FE	2,530,170	3,000,000	2,835,930	2,711,841		59,661			2.750	5.331	MS	24,292	82,500	10/06/2022	03/15/2030	3,041,250
595620-AY-1	MIDAMERICAN ENERGY CO BRKHEC 5.85 09/15/		1.F FE	1,283,509	1,285,000	1,325,730	1,283,576		19			5.850	5.858	MS	22,134	75,173	09/05/2023	09/15/2054	1,322,586
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP MWXCAP 4	0	2.B FE	16,506,820	16,000,000	16,019,984	16,223,660		(69,092)			4.625	4.124	AO	185,000	740,000	10/20/2021	04/01/2029	16,370,000
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 3.75	0	1.G FE	10,773,969	10,000,000	8,730,500	10,578,810		(33,607)			3.751	3.220	JJ	169,837	375,100	09/10/2019	07/18/2039	10,187,550
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP MUFG 2.30		1.G FE	752,840	1,000,000	892,224	803,587		23,856			2.309	5.976	JJ	10,326	23,090	10/17/2023	07/20/2032	1,011,545
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP MUFG V2.8		1.G FE	5,240,000	5,240,000	4,752,470	5,240,000					2.852	2.852	JJ	67,250	149,445	01/11/2022	01/19/2033	5,314,722
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP MUFG V4.3		1.G FE	445,000	445,000	437,660	445,000					4.315	4.315	AO	3,840	19,202	04/11/2022	04/19/2033	454,601
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.13	0	1.G FE	7,500,000	7,500,000	7,702,050	7,500,000					5.133	5.133	JJ	172,169	384,975	07/11/2022	07/20/2033	7,692,488
606822-CN-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.35	0	1.G FE	22,000,000	22,000,000	22,494,780	22,000,000					5.354	5.354	MS	353,364	1,177,880	09/06/2022	09/13/2028	22,588,940
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.47	0	1.G FE	20,750,000	20,750,000	21,731,475	20,750,000					5.472	5.472	MS	340,632	1,135,440	09/06/2022	09/13/2033	21,317,720
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.44	0	1.G FE	10,000,000	10,000,000	10,464,400	10,000,000					5.441	5.441	FA	194,969	544,100	02/15/2023	02/22/2034	10,272,050
60871R-AD-2	MOLSON COORS BEVERAGE CO TAP 5 05/01/42	C	2.B FE	3,773,963	3,378,000	3,119,076	3,705,910		(13,774)			5.000	4.174	MN	28,150	168,900	07/29/2020	05/01/2042	3,462,450
60871R-AH-3	MOLSON COORS BEVERAGE CO TAP 4.2 07/15/4		2.B FE	4,123,720	4,000,000	3,211,360	4,106,769		(3,420)			4.200	4.005	JJ	77,467	168,000	07/28/2020	07/15/2046	4,084,000
615369-AQ-8	MOODY'S CORPORATION N Y N		2.A FE	3,875,800	4,000,000	3,599,165	3,879,610		2,715			4.875	5.099	JD	7,583	195,000	09/12/2024	12/17/2048	4,097,500
615369-AV-7	MOODY'S CORPORATION MCO 2.75 08/19/41		2.A FE	1,495,835	2,150,000	1,540,690	1,551,284		23,828			2.750	5.410	FA	21,679	59,125	10/27/2023	08/19/2041	2,179,563

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
615369-AY-1	MOODY'S CORPORATION MCO 3.75 02/25/52	0	2.A FE	12,056,052	13,650,000	10,179,761	12,147,443		28,307			3.750	4.455	FA	179,156	511,875	04/28/2023	02/25/2052	13,905,938
615369-AZ-8	MOODY'S CORPORATION MCO 4 1/4 08/08/32	0	2.A FE	4,979,450	5,000,000	4,933,400	4,984,864		1,944			4.250	4.303	FA	84,410	212,500	08/02/2022	08/08/2032	5,106,250
617446-8N-2	MORGAN STANLEY MS V5.597 03/24/51 GMTN		1.G FE	9,188,802	7,290,000	7,290,000	8,979,405		(47,931)			5.597	4.011	MS	109,939	324,066	04/10/2025	03/24/2051	7,611,489
617446-8P-7	MORGAN STANLEY MS 3.622 04/01/31	0	1.E FE	1,488,031	1,700,000	1,651,754	1,565,849		28,582			3.622	5.960	AO	15,394	61,574	10/13/2023	04/01/2031	1,750,627
61746B-EG-7	MORGAN STANLEY MS 4.375 01/22/47		1.G FE	4,161,262	3,435,000	2,965,848	4,070,353		(20,957)			4.375	3.165	JJ	66,374	150,281	05/26/2021	01/22/2047	3,510,141
61747Y-ES-0	MORGAN STANLEY MS V5.297 04/20/37	0	2.A FE	580,000	580,000	589,976	580,000					5.297	5.297	AO	6,059	30,723	04/18/2022	04/20/2037	599,140
61747Y-EU-5	MORGAN STANLEY MS 4.889 07/20/33		1.E FE	714,304	800,000	811,469	730,860		7,324			4.889	6.466	JJ	17,492	39,112	10/17/2023	07/20/2033	824,224
61747Y-FG-5	MORGAN STANLEY		1.E FE	3,191,800	3,250,000	3,384,845	3,201,444		4,483			5.424	5.688	JJ	78,347	176,280	04/18/2024	07/21/2034	3,298,142
61747Y-FR-1	MORGAN STANLEY N Y N		1.E FE	1,270,000	1,270,000	1,349,578	1,270,000					5.831	5.813	AO	14,811	74,054	04/17/2024	04/19/2035	1,287,653
61769H-ZV-0	MORGAN STANLEY MS VO.015 10/23/29	0	1.E FE	77,948,635	81,100,000	70,013,630	78,704,989		604,870			0.500	1.294	JAJO	76,594	405,500	03/15/2022	10/23/2029	81,201,375
617700-A*-0	MORNINGSTAR INC MORNINGSTAR INC	0	2.B	3,000,000	3,000,000	2,699,194	3,000,000					2.320	2.320	AO	12,567	69,600	09/23/2020	10/26/2030	3,034,800
61772B-AC-7	MORGAN STANLEY MS V3.217 04/22/42	0	1.E FE	10,000,000	10,000,000	7,835,100	10,000,000					3.217	3.217	AO	61,659	321,700	04/19/2021	04/22/2042	10,273,250
620076-BE-8	MOTOROLA SOLUTIONS INC MSI 5.5 09/01/44		2.B FE	4,521,626	4,600,000	4,492,665	4,525,789		2,197			5.500	5.641	MS	84,333	253,000	03/11/2024	09/01/2044	4,726,500
620076-BU-2	MOTOROLA SOLUTIONS INC MSI 2 3/4 05/24/3		2.B FE	562,366	700,000	640,960	597,012		15,744			2.750	5.980	MN	1,978	19,250	09/18/2023	05/24/2031	709,625
620076-BW-8	MOTOROLA SOLUTIONS INC MSI 5.6 06/01/32		2.B FE	1,153,384	1,200,000	1,262,966	1,163,293		4,534			5.600	6.185	JD	5,600	67,200	10/13/2023	06/01/2032	1,233,600
623115-AF-9	MT SINAI HOSPITAL MSINAI 3.391 07/01/50		2.C FE	1,909,026	1,800,000	1,143,588	1,895,925		(2,751)			3.391	3.071	JJ	30,519	61,038	12/07/2020	07/01/2050	1,830,519
626738-AF-5	MURPHY OIL USA INC MUSA 3.75 02/15/31 14	0	3.B FE	1,000,000	1,000,000	938,570	1,000,000					3.750	3.750	FA	14,167	37,500	01/21/2021	02/15/2031	1,018,750
62912X-AC-8	NGPL HOLDCO LLC NGPLCO 7.768 12/15/37 14	0	2.C FE	7,343,238	5,715,000	6,633,629	6,993,464		(75,433)			7.768	5.227	JD	19,731	443,941	12/16/2020	12/15/2037	5,936,971
629377-CL-4	NRG ENERGY INC NRG 4.45 06/15/29 144A	0	2.C FE	21,843,800	20,000,000	19,911,700	20,857,785		(250,818)			4.450	3.037	JD	39,556	890,000	11/16/2021	06/15/2029	20,445,000
629377-CT-7	NRG ENERGY INC NRG 7 03/15/33	0	2.C FE	3,032,222	3,050,000	3,371,436	3,036,922		1,235			7.000	7.073	MS	62,864	213,500	04/15/2024	03/15/2033	3,156,750
62954H-AN-8	NXP BV/NXP FDG/NXP USA N Y N	0	2.A FE	10,513,938	15,850,000	10,466,072	10,562,418		46,827			3.250	5.738	MN	44,358	292,500	12/17/2025	11/30/2051	16,107,563
631103-AM-0	NASDAQ INC NDAQ 3.95 03/07/52	0	2.A FE	16,808,303	18,025,000	13,779,752	16,869,649		19,416			3.950	4.340	MS	225,463	711,988	09/27/2022	03/07/2052	18,380,994
63111X-AB-7	NASDAQ INC NASDAQ INC	0	2.A FE	21,933,417	29,247,000	20,247,113	22,415,282		143,468			3.250	4.904	AO	166,342	950,528	06/22/2022	04/28/2050	29,722,264
63111X-AJ-0	NASDAQ INC NDAQ	0	2.A FE	3,266,766	3,204,000	3,364,649	3,260,952		(5,345)			5.550	5.278	FA	67,177	177,822	11/19/2024	02/15/2034	3,292,911
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53	0	2.A FE	27,766,610	28,261,000	29,349,896	27,786,619		6,817			5.950	6.074	FA	635,244	1,376,265	04/10/2025	08/15/2053	29,101,765
63946B-AJ-9	COMCAST CORPORATION CMCSA 4.45 01/15/43	0	1.G FE	1,204,130	1,000,000	850,090	1,174,161		(7,640)			4.450	3.124	JJ	20,519	44,500	11/16/2021	01/15/2043	1,022,250
641062-BE-3	NESTLE HOLDINGS INC NESNVX 4.7 01/15/53		1.D FE	5,572,900	5,595,000	5,036,817	5,572,900					4.700	4.772	JJ	121,256	262,965	09/06/2022	01/15/2053	5,726,483
641423-BP-2	NEVADA POWER COMPANY BRKHEC 6.65 04/01/3		1.F FE	589,646	460,000	517,111	561,625		(7,882)			6.650	4.001	AO	7,648	30,590	03/30/2022	04/01/2036	475,295
649840-CV-5	NY STATE ELECTRIC & GAS AGR 5.85 08/15/3	0	1.G FE	12,629,887	12,650,000	13,417,223	12,633,869		1,636			5.850	5.871	FA	279,565	740,025	08/03/2023	08/15/2033	13,020,013
651639-AV-8	NEWMONT CORPORATION NEM 5.45 06/09/44	0	2.A FE	12,149,550	9,750,000	9,719,483	11,788,054		(83,850)			5.450	3.780	JD	32,473	531,375	03/21/2024	06/09/2044	10,015,688
651639-AW-6	NEWMONT CORPORATION NEM 5.875 04/01/35 *	0	2.A FE	12,556,016	11,695,000	12,645,102	12,353,650		(57,837)			5.875	5.080	AO	171,770	687,081	01/05/2023	04/01/2035	12,038,541
65163L-AD-1	NEWMONT / NEWCREST FIN N Y N		1.G FE	2,883,887	2,200,000	2,225,696	2,843,687		(30,953)			5.750	3.332	MN	16,164	126,500	09/06/2024	11/15/2041	2,263,250
65163L-AF-6	NEWMONT / NEWCREST FIN N Y N	M	1.G FE	78,878,311	82,750,000	67,329,538	78,978,271		73,533			4.200	4.497	MN	463,400	3,475,500	09/06/2024	05/13/2050	84,487,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
65339K-AT-7	NEXTERA ENERGY CAPITAL NEE 3.55 05/01/27	0	2.A FE	4,611,200	5,000,000	4,970,200	4,843,032		109,962			3.550	6.039	MN	29,583	177,500	10/24/2023	05/01/2027	5,088,750
65339K-CB-4	NEXTERA ENERGY CAPITAL NEE V3.8 03/15/82		2.B FE	4,260,000	4,260,000	4,164,917	4,260,000					3.800	3.800	MS	47,665	161,880	12/09/2021	03/15/2082	4,340,940
65339K-CJ-7	NEXTERA ENERGY CAPITAL NEE 5 07/15/32	0	2.A FE	7,094,675	7,100,000	7,272,317	7,096,082		495			5.000	5.010	JJ	163,694	355,000	06/21/2022	07/15/2032	7,277,500
65339K-CQ-1	NEXTERA ENERGY CAPITAL N Y N		2.A FE	503,740	500,000	466,583	503,688		(52)			5.250	5.199	FA	8,969	26,250	10/02/2024	02/28/2053	513,125
65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N		2.A FE	17,559,490	17,570,000	16,970,863	17,562,389		317			5.550	5.553	MS	287,123	975,135	02/21/2025	03/15/2054	18,057,568
65339K-DE-7	NEXTERA ENERGY CAPITAL		2.B FE	1,543,275	1,500,000	1,548,370	1,539,841		(3,434)			6.375	5.677	FA	36,125	50,203	07/22/2025	08/15/2055	1,543,223
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N	0	2.B FE	8,397,000	8,400,000	8,849,820	8,391,261		(5,739)			6.500	6.152	FA	206,267	286,650	04/11/2025	08/15/2055	8,638,938
65339K-DM-9	NEXTERA ENERGY CAPITAL HOLDING NEE 5.9 0	0	2.A FE	3,550,995	3,500,000	3,538,465	3,550,995					5.900	5.795	MS	60,803		11/20/2025	03/15/2055	3,603,250
65364U-AS-5	NIAGARA MOHAWK POWER NGGLN 5.783 09/16/5	0	2.A FE	17,500,000	17,500,000	17,302,250	17,500,000					5.783	5.783	MS	295,174	1,012,025	09/12/2022	09/16/2052	18,006,013
65364U-AU-0	NIAGARA MOHAWK POWER 144A N Y Y		2.A FE	7,000,000	7,000,000	6,776,980	7,000,000					5.664	5.664	JJ	180,619	396,480	01/11/2024	01/17/2054	7,198,240
65473P-AM-7	NISOURCE INC NI 5 06/15/52	0	2.B FE	3,325,271	3,850,000	3,405,826	3,340,382		7,639			5.000	6.004	JD	8,556	192,500	01/30/2025	06/15/2052	3,946,250
65473Q-BB-8	NISOURCE INC NI 5 1/4 02/15/43		2.B FE	1,928,718	2,050,000	1,971,837	1,936,498		3,810			5.250	5.763	FA	40,658	107,625	12/11/2023	02/15/2043	2,103,813
65473Q-BC-6	NISOURCE INC NI 4.8 02/15/44		2.B FE	7,656,787	8,917,000	8,022,714	7,734,857		35,200			4.800	6.009	FA	161,695	428,016	12/21/2023	02/15/2044	9,131,008
65473Q-BD-4	NISOURCE INC NI 5.65 02/01/45		2.B FE	1,279,450	1,250,000	1,245,136	1,278,302		(869)			5.650	5.454	FA	29,427	70,625	09/13/2024	02/01/2045	1,285,313
65473Q-BF-9	NISOURCE INC NISOURCE FINANCE CORPORATIO		2.B FE	3,565,187	4,250,000	3,536,308	3,585,245		14,197			4.375	5.644	MN	23,759	185,938	03/07/2025	05/15/2047	4,342,969
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42		2.A FE	795,750	1,000,000	832,792	810,700		6,603			3.950	5.722	AO	9,875	39,500	08/24/2023	10/01/2042	1,019,750
655844-BR-8	NORFOLK SOUTHERN CORP N Y N		2.A FE	1,892,820	2,000,000	1,777,276	1,896,719		2,938			4.650	5.063	JJ	42,883	93,000	09/12/2024	01/15/2046	2,046,500
655844-BX-5	NORFOLK SOUTHERN CORP N Y N		2.A FE	787,370	1,000,000	792,495	795,472		4,715			3.942	5.573	MN	6,570	39,420	04/01/2024	11/01/2047	1,019,710
655844-BY-3	NORFOLK SOUTHERN CORP NSC 4.15 02/28/48	0	2.A FE	6,203,983	5,300,000	4,315,154	6,097,043		(26,563)			4.150	3.162	FA	75,150	219,950	10/24/2023	02/28/2048	5,409,975
655844-CF-3	NORFOLK SOUTHERN CORP NSC 3.05 05/15/50		2.A FE	1,025,355	1,500,000	989,518	1,049,036		8,980			3.050	5.251	MN	5,846	45,750	03/29/2023	05/15/2050	1,522,875
655844-CJ-5	NORFOLK SOUTHERN CORP NSC 4.1 05/15/21		2.A FE	36,364,110	36,460,000	25,220,840	36,364,583		80			4.100	4.111	MN	191,010	1,494,860	05/03/2021	05/15/2121	37,207,430
655844-CN-6	NORFOLK SOUTHERN CORP NSC 3.7 03/15/53		2.A FE	774,960	1,000,000	731,166	784,108		3,558			3.700	5.190	MS	10,894	37,000	04/27/2023	03/15/2053	1,018,500
655844-CS-5	NORFOLK SOUTHERN CORP NSC 5.35 08/01/54	0	2.A FE	7,218,132	7,310,000	6,983,024	7,219,974		1,201			5.350	5.435	FA	162,952	356,043	03/14/2025	08/01/2054	7,505,543
665228-H#-2	NICOR GAS NICOR GAS		1.D	6,000,000	6,000,000	3,656,922	6,000,000					2.770	2.770	MS	55,400	166,200	08/11/2020	08/31/2050	6,083,100
665501-AM-4	NORTHERN NATURAL GAS CO BRKHEC 3.4 10/16	M	1.G FE	14,867,400	15,000,000	10,028,550	14,880,134		2,848			3.400	3.447	AO	106,250	510,000	04/07/2021	10/16/2051	15,255,000
665501-AN-2	NORTHERN NATURAL GAS CO 144A N Y Y	0	1.G FE	19,152,527	19,000,000	18,254,250	19,148,375		(2,238)			5.625	5.569	FA	445,313	1,068,750	01/29/2024	02/01/2054	19,534,375
665772-CV-9	NORTHERN STATES PWR-MINN NORTHERN STATES	0	1.E FE	2,233,778	2,250,000	1,911,173	2,234,730		295			4.500	4.544	JD	8,438	101,250	05/02/2022	06/01/2052	2,300,625
665859-AX-2	NORTHERN TRUST CORPORATION NTRS 6 1/8 11	0	1.F FE	4,778,026	4,795,000	5,228,804	4,782,331		1,451			6.125	6.173	MN	48,133	293,694	10/26/2022	11/02/2032	4,941,847
666807-BH-4	NORTHROP GRUMMAN CORP N N N		2.A FE	1,170,156	1,300,000	1,199,544	1,177,125		4,081			4.750	5.607	JD	5,146	61,750	04/10/2024	06/01/2043	1,330,875
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47		2.A FE	1,140,236	1,500,000	1,208,575	1,154,570		7,617			4.030	5.925	AO	12,762	60,450	04/18/2024	10/15/2047	1,530,225
666807-BT-8	NORTHROP GRUMMAN CORP NOC 5.15 05/01/40		2.A FE	176,256	200,000	199,138	178,170		915			5.150	6.319	MN	1,717	10,300	10/27/2023	05/01/2040	205,150
666807-CM-2	NORTHROP GRUMMAN CORP N Y N	0	2.A FE	514,786	549,000	513,216	515,211		425			5.200	5.637	JD	2,379	28,548	03/14/2025	06/01/2054	563,274
667274-AA-2	NORTHWELL HEALTH INC NSHRLI 3.979 11/01/		1.G FE	1,934,090	1,700,000	1,338,330	1,900,000		(7,147)			3.979	3.175	MN	11,274	67,643	11/25/2020	11/01/2046	1,733,822

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
66988A-AH-7	NOVANT HEALTH INC NOVANT 3.168 11/01/51		1.E FE	793,070	1,000,000	666,090	805,783		3,957			3.168	4.439	MN	5,280	31,680	08/16/2022	11/01/2051	1,015,840
67021C-AQ-0	EVERSOURCE ENERGY ES 3.1 06/01/51		1.F FE	6,341,824	6,400,000	4,277,568	6,347,621		1,329			3.100	3.147	JD	16,533	198,400	05/24/2021	06/01/2051	6,499,200
67059T-AF-2	NUSTAR ENERGY LP NSUS 6 06/01/26		3.A FE	655,500	850,000	851,731	655,209					6.000	10.636	JD		51,000	10/02/2020	06/01/2026	875,500
67059T-AH-8	NUSTAR ENERGY LP NSUS 6.375 10/01/30	0	3.A FE	2,573,947	2,500,000	2,631,245	2,538,721		(7,951)			6.375	5.952	AO	39,844	159,375	03/04/2021	10/01/2030	2,579,688
67066G-AJ-3	NVIDIA CORP NVDA 3.7 04/01/60		1.D FE	9,855,589	8,575,000	6,262,408	9,773,270		(20,258)			3.700	3.034	AO	79,319	317,275	12/29/2021	04/01/2060	8,733,638
67080L-AD-7	NUVEEN LLC 144A N Y Y	0	2.A FE	7,230,181	7,225,000	7,597,745	7,229,467		(466)			5.850	5.840	AO	89,229	422,663	04/10/2024	04/15/2034	7,436,331
67103H-AF-4	O REILLY AUTOMOTIVE INC N Y N	0	2.A FE	6,122,180	6,300,000	6,264,317	6,181,409		59,229			3.600	4.789	MS	75,600	113,400	02/14/2025	09/01/2027	6,413,400
67403A-AB-5	OAKTREE STRATEGIC CREDIT * N Y N	0	2.C FE	15,059,477	14,000,000	15,105,342	14,817,888		(241,589)			8.400	6.078	MN	153,533	1,176,000	01/29/2025	11/14/2028	14,588,000
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI OXY 4.625	0	2.C FE	5,915,625	6,400,000	5,164,371	5,971,409		12,542			4.625	5.175	JD	13,156	296,000	02/19/2021	06/15/2045	6,548,000
674599-CJ-2	OCCIDENTAL PETROLEUM CORPORATI OXY 4.4 0		2.C FE	2,473,250	2,700,000	2,132,514	2,498,390		5,644			4.400	4.989	AO	25,080	118,800	02/19/2021	04/15/2046	2,759,400
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATI OXY 4.1 0	0	2.C FE	6,092,688	7,000,000	5,053,650	6,186,864		21,307			4.100	4.996	FA	108,422	287,000	05/27/2021	02/15/2047	7,143,500
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI OXY 4.3 0	0	2.C FE	6,602,250	7,300,000	6,290,483	6,727,826		28,483			4.300	5.105	FA	118,584	313,900	03/01/2021	08/15/2039	7,456,950
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATI OXY 4.4 0	0	2.C FE	4,236,996	4,700,000	3,519,125	4,275,387		9,175			4.400	5.060	FA	78,124	206,800	05/02/2022	08/15/2049	4,803,400
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATI OXY 7.95		2.C FE	1,210,000	1,000,000	1,175,207	1,174,670		(8,227)			7.950	6.036	JD	3,533	79,500	02/23/2021	06/15/2039	1,039,750
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATI OXY 6.2 0	0	2.C FE	4,561,928	4,300,000	4,366,457	4,524,464		(10,194)			6.200	5.658	MS	78,499	266,600	12/19/2023	03/15/2040	4,433,300
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATI OXY 4.5 0	0	2.C FE	2,864,750	3,150,000	2,494,879	2,899,664		7,897			4.500	5.171	JJ	65,363	141,750	03/01/2021	07/15/2044	3,220,875
674599-DP-7	OCCIDENTAL PETROLEUM CORPORATI OXY 7 11/		2.C FE	1,037,500	1,000,000	1,042,477	1,012,210		(5,969)			7.000	6.298	MN	8,944	70,000	03/24/2021	11/15/2027	1,035,000
677415-CQ-2	OHIO POWER COMPANY		2.A FE	1,314,202	1,700,000	1,345,997	1,320,350		6,148			4.150	5.978	AO	17,638	70,550	03/27/2025	04/01/2048	1,735,275
677415-CR-0	OHIO POWER COMPANY AEP 4.0 06/01/2049		2.A FE	1,881,500	2,500,000	1,926,644	1,887,824		6,324			4.000	5.952	JD	8,333	50,000	06/23/2025	06/01/2049	2,550,000
677415-CU-3	OHIO POWER COMPANY R N Y N		2.A FE	3,797,040	6,000,000	3,705,870	3,832,071		33,957			2.900	5.554	AO	43,500	174,000	03/07/2025	10/01/2051	6,087,000
678858-BX-8	OKLAHOMA G&E CO OGE 5.4 01/15/33	0	1.G FE	6,978,440	7,000,000	7,325,710	6,983,603		1,867			5.400	5.441	JJ	174,300	378,000	01/03/2023	01/15/2033	7,189,000
678858-BZ-3	OKLAHOMA G&E CO OGE	0	1.G FE	6,959,507	6,900,000	6,966,861	6,959,843		336			5.800	5.738	AO	100,050	58,000	12/17/2025	04/01/2055	7,100,100
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	M	2.A FE	69,151,108	76,214,000	55,114,916	69,508,207		115,993			3.850	4.400	JD	163,013	3,518,477	04/11/2025	06/11/2051	77,681,120
681919-BB-1	OMNICOM GROUP INC OMC 2.45 04/30/30		2.A FE	1,630,830	2,000,000	1,850,742	1,749,222		49,575			2.450	5.760	AO	8,303	49,000	10/06/2023	04/30/2030	2,024,500
681919-BC-9	OMNICOM GROUP INC OMNICOM GROUP INC		2.A FE	1,756,048	1,980,000	1,965,508	1,820,602		30,412			4.200	6.318	JD	6,930	83,160	10/27/2023	06/01/2030	2,021,580
681919-BL-9	OMNICOM GROUP INC OMC 5.375 06/15/2033	0	2.A FE	9,151,291	9,383,000	9,516,426	9,153,511		2,220			5.375	5.781	JD	94,978	179,606	12/02/2025	06/15/2033	2,772,563
681919-BM-7	OMNICOM GROUP INC OMC 3.375 03/01/2041	0	2.A FE	42,640,760	46,050,000	34,863,534	42,652,702		11,941			3.375	3.977	MS	518,063		12/02/2025	03/01/2041	46,827,094
681919-BN-5	OMNICOM GROUP INC OMC 5.4 10/01/2048	0	2.A FE	17,570,299	18,231,000	16,880,812	17,571,476		1,177			5.400	5.660	AO	246,119		12/02/2025	10/01/2048	7,538,180
68218W-AA-2	OMNIS FUNDING TRUST RGA	0	2.A FE	11,450,000	11,450,000	11,906,305	11,450,000					6.722	6.722	MN	98,347	344,213	05/28/2025	05/15/2055	11,834,835
68233J-BB-9	ONCOR ELECTRIC DELIVERY ONCRTX 3 3/4 04/		1.F FE	241,281	300,000	234,981	246,184		1,590			3.750	5.241	AO	2,813	11,250	09/22/2022	04/01/2045	305,625
68233J-BX-1	ONCOR ELECTRIC DELIVERY N Y N		1.F FE	3,955,860	4,000,000	3,795,803	3,955,589		(34)			5.350	5.425	AO	53,500	173,875	06/23/2025	10/01/2052	4,107,000
68233J-CH-5	ONCOR ELECTRIC DELIVERY ONCRTX 4.6 06/01		1.F FE	1,613,553	1,750,000	1,479,807	1,619,651		2,295			4.600	5.117	JD	6,708	80,500	03/23/2023	06/01/2052	1,790,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68233J-CM-4	ONCOR ELECTRIC DELIVERY ONCRTX 4.95 09/1	0	1.F FE	7,312,704	7,475,000	6,657,160	7,318,135		2,656			4.950	5.094	MS	108,948	370,013	06/01/2024	09/15/2052	7,660,006
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX		1.F FE	292,368	300,000	301,725	292,459		91			5.800	5.983	AO	4,350	9,232	04/14/2025	04/01/2055	308,700
68235P-AN-8	ONE GAS INC OGS 5.1 04/01/29		1.G FE	64,910	65,000	66,977	64,939		17			5.100	5.132	AO	829	3,315	12/11/2023	04/01/2029	66,658
682441-AB-6	AMERICAN UNITED MUTUAL INSURAN ONEAM 4.2	0	1.G FE	59,947,461	60,482,000	46,214,841	59,980,059		9,002			4.250	4.301	AO	542,658	2,570,485	12/11/2023	10/15/2050	61,767,243
682680-AV-5	ONEOK INC N Y N		2.B FE	932,090	1,000,000	904,314	933,651		1,441			5.200	5.728	JJ	23,978	52,000	12/06/2024	07/15/2048	1,026,000
682680-BC-6	ONEOK INC OKE 4 1/2 03/15/50		2.B FE	2,317,980	3,000,000	2,429,280	2,344,707		11,360			4.500	6.265	MS	39,750	135,000	07/20/2023	03/15/2050	3,067,500
682680-BF-9	ONEOK INC N Y N		2.B FE	559,995	500,000	552,155	558,877		(991)			7.150	6.209	JJ	16,485	35,750	10/22/2024	01/15/2051	517,875
682680-BN-2	ONEOK INC OKE 6 5/8 09/01/53	M	2.B FE	32,523,025	31,022,000	32,489,030	32,489,019		(21,265)			6.625	6.257	MS	685,069	2,055,208	08/02/2024	09/01/2053	32,049,604
682680-BV-4	ONEOK INC N Y N	0	2.B FE	18,622,956	20,000,000	18,141,400	18,698,569		41,147			5.150	5.738	AO	217,444	1,030,000	02/27/2024	10/15/2043	20,515,000
682680-BX-0	ONEOK INC N Y N	0	2.B FE	26,971,707	34,520,000	27,042,623	27,280,307		170,839			4.250	6.033	MS	431,979	1,467,100	02/27/2024	09/15/2046	35,253,550
682680-BY-8	ONEOK INC N Y N	0	2.B FE	13,431,381	16,710,000	12,959,106	13,559,333		70,543			4.200	5.719	AO	171,556	701,820	02/27/2024	10/03/2047	17,060,910
682680-BZ-5	ONEOK INC N Y N	M	2.B FE	6,427,925	7,115,000	5,994,743	6,445,278		9,576			4.850	5.512	FA	143,782	345,078	02/27/2024	02/01/2049	7,287,539
682680-CA-9	ONEOK INC N Y N	0	2.B FE	29,844,000	32,900,000	23,857,336	29,925,797		45,960			3.950	4.505	MS	433,183	1,299,550	03/02/2024	03/01/2050	33,549,775
682680-CE-1	ONEOK INC N Y N	0	2.B FE	7,974,320	8,000,000	7,928,560	7,977,433		2,520			5.050	5.090	MN	67,333	445,522	09/10/2024	11/01/2034	8,202,000
682680-CF-8	ONEOK INC N Y N	0	2.B FE	24,655,523	24,725,000	23,042,217	24,659,036		2,541			5.700	5.719	MN	234,888	1,554,172	09/10/2024	11/01/2054	25,429,663
682680-CW-1	ONEOK INC		2.B FE	372,219	420,000	396,805	372,979		760			5.600	6.670	AO	5,880	11,760	06/16/2025	04/01/2044	431,760
682680-DD-2	ONEOK INC OKE	0	2.B FE	16,115,760	16,200,000	16,234,198	16,117,538		1,778			6.250	6.287	AO	390,938		08/06/2025	10/15/2055	16,706,250
68389X-AH-8	ORACLE CORP ORCL 6.125 07/08/39	M	2.B FE	25,531,248	18,339,000	17,977,905	23,739,885		(310,310)			6.125	3.391	JJ	539,791	1,123,264	09/10/2019	07/08/2039	18,900,632
68389X-AM-7	ORACLE CORP ORCL 5.375 07/15/40		2.B FE	4,940,314	3,935,000	3,523,045	4,772,997		(43,579)			5.375	3.494	JJ	97,528	211,506	12/10/2021	07/15/2040	4,040,753
68389X-AW-5	ORACLE CORP ORCL 4.5 07/08/44	0	2.B FE	5,624,076	5,250,000	4,018,770	5,558,628		(13,992)			4.500	3.994	JJ	113,531	236,250	08/12/2024	07/08/2044	5,368,125
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35	M	2.B FE	15,535,030	15,500,000	13,358,210	15,520,668		(2,550)			3.900	3.878	MN	77,242	604,500	04/19/2017	05/15/2035	15,802,250
68389X-BF-1	ORACLE CORP ORCL 4.125 05/15/45		2.B FE	3,413,931	4,200,000	3,032,385	3,457,317		20,397			4.125	5.627	MN	22,138	173,250	11/01/2024	05/15/2045	4,286,625
68389X-BH-7	ORACLE CORP ORCL 3.85 07/15/36	M	2.B FE	18,520,240	18,000,000	15,033,420	18,270,018		(24,270)			3.850	3.658	JJ	319,550	693,000	03/10/2023	07/15/2036	18,346,500
68389X-BJ-3	ORACLE CORP ORCL 4 07/15/46	0	2.B FE	4,294,732	4,008,000	2,778,306	4,261,506		(8,553)			4.000	3.556	JJ	73,925	160,320	11/16/2021	07/15/2046	4,088,160
68389X-BP-9	ORACLE CORP ORCL 3.8 11/15/37	M	2.B FE	32,085,815	34,100,000	27,530,294	32,644,820		91,462			3.800	4.259	MN	165,574	1,295,800	09/18/2023	11/15/2037	34,747,900
68389X-BQ-7	ORACLE CORP ORCL 4 11/15/47	0	2.B FE	3,384,630	3,376,000	2,318,265	3,373,199		(1,134)			4.000	3.970	MN	17,255	135,040	12/21/2023	11/15/2047	3,443,520
68389X-BX-2	ORACLE CORP ORCL 3.6 04/01/50	0	2.B FE	1,333,932	1,324,000	824,733	1,333,040		(239)			3.600	3.557	AO	11,916	47,664	11/22/2021	04/01/2050	1,347,832
68389X-BY-0	ORACLE CORP ORCL 3.85 04/01/60		2.B FE	7,885,371	7,575,000	4,628,704	7,861,146		(5,101)			3.850	3.644	AO	72,909	291,638	01/20/2022	04/01/2060	7,720,819
68389X-BZ-7	ORACLE CORP ORCL 3.65 03/25/41	M	2.B FE	93,721,854	93,900,000	68,501,928	93,758,624		6,031			3.650	3.662	MS	913,960	3,427,350	12/27/2021	03/25/2041	95,613,675
68389X-CB-9	ORACLE CORP ORCL 4.1 03/25/61		2.B FE	953,741	1,243,000	803,061	958,854		2,549			4.100	5.592	MS	13,590	50,963	12/20/2023	03/25/2061	1,268,482
68389X-CK-9	ORACLE CORP ORCL 6.9 11/09/52		2.B FE	4,928,819	4,300,000	4,260,738	4,917,735		(9,611)			6.900	5.827	MN	42,857	296,700	11/22/2024	11/09/2052	4,448,350
68389X-CQ-6	ORACLE CORP N Y N		2.B FE	3,001,291	3,100,000	2,584,363	3,003,438		1,409			5.550	5.779	FA	69,298	155,400	02/19/2025	02/06/2053	3,186,025
68389X-DB-8	ORACLE CORPORATION ORCL		2.B FE	403,776	410,000	361,533	403,808		31			6.000	6.111	FA	10,113		08/01/2025	08/03/2055	422,300
68902V-AL-1	OTIS WORLDWIDE CORP OTIS WORLDWIDE CORP	0	2.B FE	6,352,992	8,100,000	6,361,902	6,599,487		71,983			3.112	4.951	FA	95,227	252,072	05/06/2022	02/15/2040	8,226,036
68902V-AM-9	OTIS WORLDWIDE CORP OTIS 3.362 02/15/50	0	2.B FE	3,404,042	4,355,000	3,093,748	3,468,512		19,207			3.362	4.795	FA	55,312	146,415	06/09/2022	02/15/2050	4,428,208
690742-AB-7	OWENS CORNING OC 7 12/01/36	0	2.A FE	11,456,560	8,000,000	9,073,360	10,673,009		(200,116)			7.000	3.325	JD	46,667	560,000	11/16/2021	12/01/2036	8,280,000
690742-AG-6	OWENS CORNING OC	0	2.A FE	7,634,883	9,618,000	7,826,648	7,658,585		23,703			4.300	5.995	JJ	190,704	139,750	09/26/2025	07/15/2047	9,824,787
690742-AH-4	OWENS CORNING OC 4.4 01/30/48	0	2.A FE	10,110,533	12,095,000	9,905,805	10,145,668		28,047			4.400	5.691	JJ	223,220	277,200	09/26/2025	01/30/2048	12,361,090
690742-AP-6	OWENS CORNING OC	0	2.A FE	3,079,260	3,000,000	3,153,510	3,072,019		(6,584)			5.700	5.343	JD	7,600	171,000	11/12/2024	06/15/2034	3,085,500
690742-AQ-4	OWENS CORNING N Y N	0	2.A FE	19,993,727	20,042,000	20,339,824	19,995,996		1,934			5.950	5.967	JD	53,000	1,192,499	03/14/2025	06/15/2054	20,638,250
69121K-AJ-3	BLUE OWL CAPITAL CORP		2.C FE	606,354	600,000	608,515	605,903		(451)			6.200	5.939	JJ	23,353		06/26/2025	07/15/2030	618,600
693304-BE-6	PECO ENERGY CO EXC 4 3/8 08/15/52		1.F FE	2,489,675	2,500,000	2,059,325	2,489,675					4.375	4.406	FA	41,319	109,375	08/16/2022	08/15/2052	2,554,688
693475-AZ-8	PNC FINANCIAL SERVICES PNC 2.55 01/22/30	0	1.G FE	494,502	600,000	564,642	536,368		13,645			2.550	5.502	JJ	6,758	15,300	09/27/2022	01/22/2030	607,650

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
693475-BJ-3	PNC FINANCIAL SERVICES PNC 6.037 10/28/3	0	1.G FE	2,600,000	2,600,000	2,808,208	2,600,000					6.037	5.648	AO	27,468	156,962	10/25/2022	10/28/2033	2,679,560
693475-BM-6	PNC FINANCIAL SERVICES PNC 5.068 01/24/3	0	1.G FE	12,631,556	12,800,000	13,096,064	12,670,553		13,160			5.068	5.254	JJ	282,907	648,704	01/09/2024	01/24/2034	12,993,421
693627-AY-7	DUKE ENERGY INDIANA LLC DUK 6.12 10/15/3	0	2.A FE	5,396,250	5,000,000	5,411,650	5,345,012		(26,433)			6.120	5.211	AO	64,600	306,000	12/27/2023	10/15/2035	5,153,000
69362B-BD-3	PSEG POWER LLC PEG		2.B FE	4,251,837	4,143,000	4,237,170	4,246,474		(5,363)			5.200	4.553	MN	27,528	104,127	09/26/2025	05/15/2030	4,250,718
69375Y-AA-5	PY HIGHWAY FINANCE LIMITED		3.A FE	14,999,677	16,429,000	14,999,677	15,003,683		4,006			4.550	5.639	MS	218,027		12/15/2025	09/15/2036	16,802,760
694308-HL-4	PACIFIC GAS & ELECTRIC PCG 4.3 03/15/45		2.A FE	1,849,233	2,300,000	1,830,446	1,867,809		11,861			4.300	5.954	MS	29,121	98,900	12/12/2024	03/15/2045	2,349,450
694308-HN-0	PACIFIC GAS & ELECTRIC N Y N		2.A FE	656,160	800,000	627,517	660,107		3,657			4.250	5.721	MS	10,011	34,000	12/02/2024	03/15/2046	817,000
694308-KD-8	PACIFIC GAS & ELECTRIC N Y N		2.A FE	2,809,847	3,175,000	2,775,896	2,810,558		681			5.250	6.135	MS	55,563	21,000	12/16/2025	03/01/2052	3,258,344
694308-KH-9	PACIFIC GAS & ELECTRIC N Y N		2.A FE	337,422	300,000	320,041	336,832		(563)			6.750	5.835	JJ	9,338	20,250	11/29/2024	01/15/2053	310,125
694308-KT-3	PACIFIC GAS & ELECTRIC N Y N		2.A FE	3,384,165	3,500,000	3,363,775	3,384,268		103			5.900	6.145	AO	51,625	31,631	12/16/2025	10/01/2054	3,603,250
694476-AE-2	PACIFIC MUTUAL HOLDING CO PACLIF 3.35 09		1.G FE	1,002,444	990,000	683,425	1,001,182		(299)			3.350	3.282	MS	9,765	33,165	05/26/2021	09/15/2050	1,006,583
694476-AF-9	PACIFIC MUTUAL HOLDING CO PACLIF 5.4 09/		1.G FE	22,965,960	23,000,000	22,052,170	22,967,391		536			5.400	5.410	MS	365,700	1,242,000	09/08/2022	09/15/2052	23,621,000
695114-BX-5	PACIFICORP BRKHEC		2.A FE	1,954,142	1,844,000	1,907,729	1,951,680		(2,462)			5.900	5.056	FA	41,101		09/26/2025	08/15/2034	1,898,398
695114-CG-1	PACIFICORP BRKHEC 6.25 10/15/37	0	2.A FE	11,290,400	10,000,000	10,437,800	11,103,221		(67,305)			6.250	5.000	AO	131,944	625,000	01/25/2023	10/15/2037	10,312,500
695114-DA-3	PACIFICORP N Y N	0	2.A FE	7,716,603	7,720,000	6,899,055	7,716,692		48			5.500	5.503	MN	54,254	424,600	05/15/2023	05/15/2054	7,932,300
695114-DE-5	PACIFICORP BRKHEC	0	2.A FE	10,076,490	10,300,000	9,611,754	10,078,145		1,655			5.800	5.957	JJ	275,468		09/26/2025	01/15/2055	10,598,700
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50		1.G FE	4,559,979	6,381,000	4,339,973	4,640,642		34,574			3.250	5.243	JD	17,282	207,383	08/10/2023	06/01/2050	6,484,691
70450Y-AL-7	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	0	1.G FE	5,979,240	6,000,000	5,990,100	5,985,640		1,895			4.400	4.443	JD	22,000	264,000	05/16/2022	06/01/2032	6,132,000
70450Y-AM-5	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	0	1.G FE	9,669,356	10,372,000	9,411,345	9,700,980		10,381			5.050	5.511	JD	43,649	523,786	10/18/2022	06/01/2052	10,633,893
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N		1.G FE	1,152,506	1,200,000	1,169,813	1,153,170		542			5.500	5.780	JD	5,500	66,000	04/14/2025	06/01/2054	1,233,000
70462G-AA-6	PEACEHEALTH OBLIGATED GR PEAHEA 4.787 11		1.G FE	2,507,575	2,500,000	2,156,950	2,507,186		(177)			4.787	4.766	MN	15,292	119,675	08/15/2022	11/15/2048	2,559,838
709599-BH-6	PENSKE TRUCK LEASING/PTL 144A N Y Y		2.B FE	265,566	300,000	288,480	274,990		5,673			3.350	5.808	MN	1,675	10,050	04/18/2024	11/01/2029	305,025
709599-BS-2	PENSKE TRUCK LEASING/PTL PENSKE 5.7 02/0	0	2.B FE	11,975,040	12,000,000	12,346,200	11,988,639		4,997			5.700	5.749	FA	285,000	684,000	01/05/2023	02/01/2028	12,342,000
709599-BU-7	PENSKE TRUCK LEASING/PTL PENSKE 5 3/4 05	0	2.B FE	3,995,320	4,000,000	4,019,320	3,999,335		1,613			5.750	5.793	MN	23,639	230,000	05/22/2023	05/24/2026	4,115,000
709599-BV-5	PENSKE TRUCK LEASING/PTL 144A N Y Y		2.B FE	4,272,342	4,242,000	4,528,632	4,263,458		(4,265)			6.200	6.064	JD	11,689	263,004	12/13/2023	06/15/2030	4,373,502
709599-BW-3	PENSKE TRUCK LEASING/PTL PENSKE 6.05 08/		2.B FE	3,501,050	3,510,000	3,656,035	3,505,042		1,722			6.050	6.110	FA	88,481	212,355	07/27/2023	08/01/2028	3,616,178
709599-BY-9	PENSKE TRUCK LEASING/PTL 144A N Y Y	0	2.B FE	4,495,095	4,500,000	4,551,345	4,498,227		1,631			5.350	5.390	JJ	113,019	240,750	01/09/2024	01/12/2027	4,620,375
713448-CZ-9	PEPSICO INC PEP	0	1.E FE	5,376,522	6,020,000	5,596,373	5,394,947		17,695			4.600	5.472	JJ	126,152	276,920	12/13/2024	07/17/2045	6,158,460
714046-AJ-8	PERKINELMER INC PKI 3.625 03/15/51	M	2.B FE	43,524,621	43,950,000	31,238,342	43,550,945		7,744			3.625	3.677	MS	469,105	1,593,188	06/06/2022	03/15/2051	44,746,594
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FI RIFP	0	2.A FE	6,001,400	10,000,000	5,972,200	6,020,078		18,678			2.750	5.799	AO	68,750	137,500	09/26/2025	10/01/2050	10,137,500
71531Q-AB-7	PS HOLDINGS INDEPENDENT VOTING PSHNA 4.9	M	2.A FE	156,000,000	156,000,000	139,874,280	156,000,000					4.950	4.950	JJ	3,560,700	7,722,000	07/12/2019	07/15/2039	159,861,000
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING PSHNA 3 0	0	2.A FE	106,000,000	106,000,000	90,641,660	106,000,000					3.000	3.000	JJ	1,466,333	3,180,000	08/24/2020	07/15/2032	107,590,000
717081-DT-7	PFIZER INC PFE 5.6 09/15/40	M	1.F FE	3,425,475	2,500,000	2,592,600	3,208,582		(37,302)			5.600	3.173	MS	41,222	140,000	09/05/2019	09/15/2040	2,570,000
718172-AM-1	PHILIP MORRIS INTL INC PM 4.375 11/15/41	RA	1.G FE	8,735,835	7,575,000	6,744,780	8,553,731		(46,182)			4.375	3.321	MN	42,346	331,406	12/07/2021	11/15/2041	7,740,703

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
718172-BD-0	PHILIP MORRIS INTL INC PM 4.875 11/15/43		1.G FE	2,039,902	1,560,000	1,441,862	1,961,881		(16,778)			4.875	3.002	MN	9,718	76,050	01/27/2021	11/15/2043	1,598,025
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	0	2.A PL	7,428,002	7,428,002	7,632,005	7,428,002					6.210	6.201	JAJO	103,788	461,279	04/15/2005	07/10/2030	388,993
718546-AH-7	PHILLIPS 66 PSX 5.875 05/01/42	M	2.A FE	18,423,004	13,850,000	13,999,165	17,597,577		(165,908)			5.875	3.656	MN	135,615	813,688	03/08/2021	05/01/2042	14,256,844
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34	0	2.A FE	7,117,041	7,030,000	6,887,713	7,089,555		(6,621)			4.650	4.516	MN	41,770	326,895	09/09/2019	11/15/2034	7,193,448
718546-AL-8	PHILLIPS 66 N Y N	0	2.A FE	4,077,012	4,645,000	4,080,029	4,090,377		13,213			4.875	5.934	MN	28,934	226,444	03/14/2025	11/15/2044	4,758,222
718546-BA-1	PHILLIPS 66 PSX 3.3 03/15/52	0	2.A FE	33,002,982	34,894,000	22,684,938	33,091,039		30,728			3.300	3.576	MS	339,053	1,151,502	11/01/2024	03/15/2052	35,469,751
718547-AM-4	PHILLIPS 66 CO PSX	0	2.A FE	1,075,634	1,261,000	1,066,604	1,080,685		4,927			4.680	5.941	FA	22,294	59,015	01/22/2025	02/15/2045	1,290,507
718547-AP-7	PHILLIPS 66 CO N Y N	0	2.A FE	1,380,192	1,600,000	1,394,480	1,385,425		4,980			4.900	6.042	AO	19,600	78,400	01/23/2025	10/01/2046	1,639,200
718547-AW-2	PHILLIPS 66 CO N Y N	0	2.A FE	32,874,869	33,587,000	31,526,773	32,886,108		8,796			5.650	5.799	JD	84,341	1,897,666	03/14/2025	06/15/2054	34,535,833
718547-AX-0	PHILLIPS 66 CO N Y N	0	2.A FE	34,603,882	36,200,000	33,344,182	34,624,742		20,402			5.500	5.809	MS	586,239	2,013,122	01/22/2025	03/15/2055	37,195,500
72014T-AD-1	PIEDMONT HEALTHCARE INC PIEDGA 2.719 01/		1.D FE	1,489,400	2,000,000	1,417,420	1,547,956		18,517			2.719	4.752	JJ	27,190	54,380	08/30/2022	01/01/2042	2,027,190
72014T-AE-9	PIEDMONT HEALTHCARE INC PIEDGA 2.864 01/		1.D FE	4,771,600	5,000,000	3,163,050	4,791,279		5,162			2.864	3.099	JJ	71,600	143,200	01/04/2022	01/01/2052	5,071,600
720186-AK-1	PIEDMONT NATURAL GAS CO DUK 3.64 11/01/4	M	2.A FE	2,293,067	3,064,000	2,286,663	2,345,373		17,981			3.640	5.554	MN	18,588	111,530	12/05/2022	11/01/2046	3,119,765
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK		2.A FE	1,306,000	2,000,000	1,372,300	1,314,204		8,204			3.350	6.058	JD	5,583	67,000	04/30/2025	06/01/2050	2,033,500
72284K-AB-7	PINE STREET TRUST III N Y Y		2.A FE	370,000	370,000	375,084	370,000					6.223	6.223	MN	2,942	23,025	06/04/2024	05/15/2054	381,513
72284L-AA-7	EQUITABLE HOLDINGS INC EQH 5.568 02/15/4	0	2.A FE	3,000,000	3,000,000	2,803,530	3,000,000					5.568	5.568	FA	63,104	167,040	04/02/2019	02/15/2049	3,083,520
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L PAA		2.B FE	1,687,350	2,100,000	1,786,890	1,694,365		7,015			4.700	6.514	JD	4,387	98,700	05/19/2025	06/15/2044	2,149,350
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA	M	2.B FE	28,843,910	33,304,000	29,129,277	28,957,347		109,386			4.900	6.060	FA	616,494	1,486,121	05/21/2025	02/15/2045	34,119,948
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L PAA	0	2.B FE	24,940,250	25,000,000	26,035,825	24,942,973		2,723			5.950	5.982	JD	66,111	1,363,542	01/13/2025	06/15/2035	25,743,750
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	0	3.A FE	953,108	953,108	944,280	953,108					6.010	6.054	JAJO	12,093	57,282	12/15/2006	04/15/2028	21,877
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144	0	1.F FE	4,361,766	4,359,784	4,656,249	4,361,477		(126)			5.951	5.943	MN	36,756	259,451	08/02/2023	05/10/2037	222,101
731068-AB-8	POLARIS INC PII 5.6 03/01/2031		2.C FE	420,936	420,000	424,386	420,905		(31)			5.600	5.552	MS	3,136		11/05/2025	03/01/2031	431,760
737679-D*-8	POTOMAC ELECTRIC POWER COMPANY POTOMAC E	0	1.F	22,750,000	22,750,000	16,421,815	22,750,000					3.970	3.970	MS	243,355	903,175	03/10/2022	03/24/2052	23,201,588
737679-DB-3	POTOMAC ELECTRIC POWER EXC 6 1/2 11/15/3	0	1.F FE	4,046,767	3,698,000	4,147,677	4,006,650		(17,987)			6.500	5.532	MN	30,714	240,370	08/30/2023	11/15/2037	3,818,185
73928R-AB-2	POWER FINANCE CORP LTD POWFIN 3.95 04/23		2.C FE	2,488,290	2,550,000	2,486,824	2,489,885		1,595			3.950	4.559	JJ	44,207		11/17/2025	04/23/2030	2,600,363
74071P-AB-9	PRESBYTERIAN HEALTHC SER PREHCS 4 7/8 08		1.D FE	5,326,300	5,000,000	4,463,800	5,306,836		(6,117)			4.875	4.474	FA	101,563	243,750	08/16/2022	08/01/2052	5,121,875
74164M-AB-4	PRIMERICA INC PRI 2.8 11/19/31	0	2.A FE	9,457,250	9,500,000	8,622,390	9,473,400		4,097			2.800	2.852	MN	31,033	266,000	11/16/2021	11/19/2031	9,633,000
74166N-AA-2	PRIME SECURITY ONE MS INC ADT 4.875 07/1	0	3.C FE	9,732,063	11,150,000	10,799,634	10,291,233		103,120			4.875	6.332	JJ	250,643	543,563	09/18/2019	07/15/2032	11,421,781
743263-AP-0	DUKE ENERGY CORP DUK 6 12/01/39	0	2.B FE	19,471,938	19,198,000	20,289,598	19,456,382		(11,958)			6.000	5.856	JD	95,990	1,151,880	10/24/2024	12/01/2039	19,773,940
743315-AS-2	PROGRESSIVE CORPORATION PGR 4 1/8 04/15/		1.F FE	562,170	700,000	579,879	569,292		3,118			4.125	5.643	AO	6,096	28,875	08/21/2023	04/15/2047	714,438
743315-BA-0	PROGRESSIVE CORPORATION PGR 3.7 03/15/52		1.F FE	144,633	145,000	109,141	144,660		8			3.700	3.714	MS	1,580	5,365	03/02/2022	03/15/2052	147,683
74340X-BJ-9	PROLOGIS LP PROLOGIS LP		1.F FE	3,088,167	3,500,000	2,957,087	3,111,504		8,757			4.375	5.214	MS	45,087	153,125	04/10/2024	09/15/2048	3,576,563
74340X-BP-5	PROLOGIS LP PROLOGIS LP 3% 15 APR 50		1.F FE	467,446	700,000	462,538	478,472		4,379			3.000	5.341	AO	4,433	21,000	05/16/2023	04/15/2050	710,500

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74340X-CF-6	PROLOGIS LP PLD 5 1/4 06/15/53		1.F FE	6,749,827	6,735,000	6,419,540	6,749,531		(580)			5.250	5.232	JD	15,715	353,588	04/14/2025	06/15/2053	6,911,794
74340X-CH-2	PROLOGIS LP PLD 5 1/8 01/15/34		1.F FE	734,832	800,000	822,515	745,560		5,086			5.125	6.213	JJ	18,906	41,000	10/31/2023	01/15/2034	820,500
74340X-CK-5	PROLOGIS LP N Y N		1.F FE	2,296,330	2,500,000	2,381,989	2,298,705		2,162			5.250	5.834	MS	38,646	78,750	04/08/2025	03/15/2054	2,565,625
743674-BF-9	PROTECTIVE LIFE CORP PROTLI 4.7 01/15/20		1.G FE	409,069	410,000	411,292	409,069					4.700	4.748	JJ	1,981		11/18/2025	01/15/2031	419,635
744320-BH-4	PRUDENTIAL FINANCIAL INC PRU V3.7 10/01/		2.B FE	20,250,000	20,250,000	18,835,295	20,250,000					3.700	3.698	AO	187,313	749,250	08/18/2020	10/01/2050	20,624,625
744320-BJ-0	PRUDENTIAL FINANCIAL INC PRU V5.125 03/0	0	2.B FE	22,437,313	22,450,000	22,244,762	22,488,234		49,511			5.125	5.180	FA	386,717	1,150,563	02/24/2022	03/01/2052	22,454,285
744320-BK-7	PRUDENTIAL FINANCIAL INC PRU 6 09/01/52	0	2.B FE	32,000,000	32,000,000	32,960,960	32,000,000					6.000	6.000	MS	640,000	1,920,000	08/08/2022	09/01/2052	32,960,000
744320-BL-5	PRUDENTIAL FINANCIAL INC PRU 6 3/4 03/01	0	2.B FE	9,550,000	9,550,000	10,204,557	9,550,000					6.750	6.750	MS	214,875	644,625	02/22/2023	03/01/2053	9,872,313
744320-AQ-8	PRUDENTIAL FINANCIAL INC PRU 5.7 12/14/3		1.G FE	513,905	500,000	529,870	511,615		(760)			5.700	5.416	JD	1,346	28,500	09/22/2022	12/14/2036	514,250
744448-CY-5	PUBLIC SERVICE COLORADO XEL 5 1/4 04/01/	0	1.E FE	21,800,197	22,957,000	21,359,882	21,804,919		4,722			5.250	5.612	AO	301,311	602,621	09/26/2025	04/01/2053	23,559,621
744448-DC-2	PUBLIC SERVICE COLORADO XEL		1.E FE	399,220	400,000	405,306	399,260		40			5.150	5.174	MS	8,240		08/04/2025	09/15/2035	410,300
74448W-AA-2	PERTAMINA HULU ENERGI PT		2.B FE	2,230,000	2,230,000	2,273,953	2,230,000					5.250	5.248	MN	13,008	58,538	05/14/2025	05/21/2030	2,288,538
74449A-AA-9	PERTAMINA HULU ENERGI PT PERHUL 5.25 05/		2.B FE	3,673,800	3,600,000	3,670,956	3,671,995		(1,805)			5.250	4.729	MN	21,000	94,500	11/17/2025	05/21/2030	3,694,500
74456Q-CT-1	PUBLIC SERVICE ELECTRIC N Y N		1.F FE	1,990,780	2,000,000	1,919,233	1,990,950		130			5.300	5.331	FA	44,167	104,822	08/01/2024	08/01/2054	2,053,000
744573-AX-4	PUBLIC SERVICE ENTERPRIS PEG 6 1/8 10/15		2.B FE	3,049,101	2,824,000	3,038,765	3,043,037		(6,065)			6.125	4.883	AO	36,516	86,485	09/26/2025	10/15/2033	2,910,485
74460W-AH-0	PUBLIC STORAGE OP CO		1.F FE	392,996	400,000	387,718	393,206		104			5.350	5.470	FA	8,917	21,400	04/09/2024	08/01/2053	410,700
745867-AP-6	PULTE GROUP INC PHM 6.375 05/15/33	0	2.A FE	5,063,281	4,275,000	4,687,623	4,845,718		(66,349)			6.375	4.216	MN	34,823	272,531	12/13/2024	05/15/2033	4,411,266
745867-AT-8	PULTE GROUP INC PHM 6 02/15/35	0	2.A FE	15,006,600	15,000,000	16,125,300	15,006,218		(382)			6.000	5.994	FA	340,000	900,000	01/09/2023	02/15/2035	15,450,000
747525-AK-9	QUALCOMM INC QCOM 4.8 05/20/45		1.F FE	5,618,432	4,260,000	3,898,156	5,421,867		(45,741)			4.800	2.910	MN	23,288	204,480	07/20/2021	05/20/2045	4,362,240
747525-AV-5	QUALCOMM INC QCOM 4.3 05/20/47		1.F FE	3,095,190	2,520,000	2,115,868	3,021,773		(17,050)			4.300	3.009	MN	12,341	108,360	06/15/2021	05/20/2047	2,574,180
747525-BQ-5	QUALCOMM INC QUALCOMM INCORPORATED	0	1.F FE	12,970,360	13,000,000	12,983,880	12,979,595		2,725			4.250	4.278	MN	62,924	552,500	05/05/2022	05/20/2032	13,276,250
747525-BR-3	QUALCOMM INC QUALCOMM INCORPORATED	M	1.F FE	33,259,140	34,000,000	28,801,740	33,304,184		13,260			4.500	4.635	MN	174,250	1,530,000	05/05/2022	05/20/2052	34,765,000
747525-BS-1	QUALCOMM INC QCOM 5.4 05/20/33	0	1.F FE	4,189,470	4,000,000	4,235,720	4,142,705		(16,451)			5.400	4.803	MN	24,600	216,000	12/30/2022	05/20/2033	4,108,000
747525-BT-9	QUALCOMM INC QCOM	0	1.F FE	1,283,332	1,221,000	1,285,078	1,282,708		(624)			6.000	5.636	MN	8,344	73,260	03/14/2025	05/20/2053	1,257,630
74762E-AJ-1	QUANTA SERVICES INC PWR 3.05 10/01/41	M	2.B FE	27,779,283	28,000,000	20,735,680	27,811,729		8,571			3.050	3.102	AO	213,500	854,000	02/07/2022	10/01/2041	28,427,000
75015*-AA-3	REV PSH HOLDCOLLC		2.B PL	16,000,000	16,000,000	16,190,262	16,000,000					6.190	6.238	MJSD	2,751	412,667	07/15/2025	08/01/2035	16,085,284
75063M-AA-5	RADY CHILDREN HOSP/SD CA RADCHH 3.154 08		1.D FE	2,368,334	2,982,000	2,003,457	2,406,520		11,920			3.154	4.420	FA	35,531	94,052	08/16/2022	08/15/2051	3,029,026
75513E-CA-7	RTX CORP RTX 4 7/8 10/15/40		2.A FE	164,712	200,000	193,940	167,371		1,270			4.875	6.622	AO	2,058	9,750	10/27/2023	10/15/2040	204,875
75513E-CK-5	RTX CORP N Y N		2.A FE	1,030,528	1,200,000	1,017,776	1,036,918		3,966			4.350	5.432	AO	11,020	52,200	09/13/2024	04/15/2047	1,226,100
75513E-CX-7	RTX CORP RTX 6.4 03/15/54	0	2.A FE	1,992,500	2,000,000	2,200,920	1,992,504		4			6.400	6.429	MS	37,689	128,000	11/06/2023	03/15/2054	2,064,000
756109-AG-9	REALTY INCOME CORP N N N		1.G FE	2,594,250	2,500,000	2,695,514	2,581,591		(6,681)			5.875	5.420	MS	43,247	146,875	01/05/2024	03/15/2035	2,573,438
756109-AT-1	REALTY INCOME CORP N Y N		1.G FE	353,812	400,000	354,145	355,497		1,081			4.650	5.549	MS	5,477	18,600	06/12/2024	03/15/2047	409,300
756109-BP-8	REALTY INCOME CORP 0 5 5/8 10/13/32	0	1.G FE	3,718,952	3,780,000	4,006,611	3,731,010		5,628			5.625	5.857	AO	46,069	212,625	10/17/2023	10/13/2032	3,886,313
756109-BT-0	REALTY INCOME CORP N Y N		1.G FE	1,345,329	1,400,000	1,421,947	1,356,776		4,535			4.900	5.404	JJ	31,632	68,600	07/12/2023	07/15/2033	1,434,300
756109-CQ-5	REALTY INCOME CORP N Y N		1.G FE	152,480	155,000	149,927	152,528		36			5.375	5.486	MS	2,777	8,447	08/19/2024	09/01/2054	159,166
759351-AT-6	REINSURANCE GRP OF AMER	0	2.B FE	1,344,968	1,383,000	1,429,050	1,343,742		(1,225)			6.650	6.673	MS	27,080	49,050	05/05/2025	09/15/2055	1,426,133

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
76009N-AL-4	UPBOUND GROUP INC RCII 6.375 02/15/29 144	0	4.B FE	8,565,150	8,230,000	8,106,616	8,236,514		(87,040)			6.375	5.272	FA	198,206	524,663	03/17/2022	02/15/2029	8,492,331
761713-AT-3	REYNOLDS AMERICAN INC BATSLN 7.25 06/15/		2.A FE	2,316,914	1,705,000	1,970,128	2,170,452		(31,089)			7.250	4.218	JD	5,494	123,613	12/09/2020	06/15/2037	1,766,806
761713-BB-1	REYNOLDS AMERICAN INC BATSLN 5.85 08/15/	M	2.A FE	53,642,771	42,040,000	41,360,634	51,991,975		(342,350)			5.850	4.052	FA	929,084	2,459,340	06/25/2021	08/15/2045	43,269,670
76720A-AW-6	RIO TINTO FINANCE USA PLC		1.F FE	8,038,724	8,000,000	8,285,930	8,038,520		(204)			5.875	5.844	MS	139,694	235,000	03/12/2025	03/14/2065	8,235,000
771367-BY-4	IBERDROLA SA AGR 6.375 09/01/33 AMBC	0	1.F FE	2,523,746	2,152,000	2,382,845	2,311,175		(16,525)			6.375	5.193	MS	45,730	137,190	02/02/2009	09/01/2033	2,220,595
771367-CA-5	IBERDROLA SA AGR 8 12/15/33 144A	0	1.F FE	9,150,000	9,150,000	10,783,550	9,150,000					8.000	8.000	JD	32,533	732,000	12/19/2008	12/15/2033	9,516,000
77313L-AB-9	ROCK HOLDINGS INC RKTRM 4 10/15/33 144A	0	3.A FE	11,500,000	11,500,000	10,684,604	11,500,000					4.000	4.000	AO	97,111	460,000	09/21/2021	10/15/2033	11,730,000
773903-AJ-8	ROCKWELL AUTOMATION ROK 4.2 03/01/49		1.G FE	818,701	950,000	792,776	826,525		2,716			4.200	5.169	MS	13,300	39,900	12/27/2022	03/01/2049	969,950
773903-AM-1	ROCKWELL AUTOMATION ROK 2.8 08/15/61		1.G FE	5,207,524	5,220,000	3,004,006	5,208,308		189			2.800	2.810	FA	55,216	146,160	08/03/2021	08/15/2061	5,293,080
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40	M	2.C FE	42,309,714	44,400,000	34,364,268	42,491,317		91,908			3.300	3.671	MS	484,330	1,465,200	12/27/2023	09/02/2040	45,132,600
78081B-AM-5	ROYALTY PHARMA PLC RPRX 3.55 09/02/50	0	2.C FE	25,295,159	28,032,000	19,359,796	25,427,707		47,708			3.550	4.109	MS	328,948	995,136	05/01/2024	09/02/2050	28,529,568
78081B-AN-3	ROYALTY PHARMA PLC RPRX 2.15 09/02/31	0	2.C FE	18,091,709	19,070,000	16,776,833	18,472,267		96,170			2.150	2.751	MS	135,529	410,005	11/16/2021	09/02/2031	19,275,003
78081B-AP-8	ROYALTY PHARMA PLC RPRX 3.35 09/02/51	M	2.C FE	33,781,468	35,485,000	23,504,909	33,907,265		33,311			3.350	3.607	MS	392,947	1,188,748	08/02/2022	09/02/2051	36,079,374
78355H-KY-4	RYDER SYSTEM INC N Y N	0	2.A FE	3,352,488	3,080,000	3,433,153	3,324,568		(25,203)			6.600	5.326	JD	16,940	203,280	11/19/2024	12/01/2033	3,181,640
78409V-AR-5	S&P GLOBAL INC SPGI 2.3 08/15/60		1.G FE	3,247,563	3,945,000	1,994,987	3,293,039		10,434			2.300	3.080	FA	34,278	90,735	05/26/2021	08/15/2060	3,990,368
784305-B*-4	SJW GROUP SJW GROUP	0	1.G	3,000,000	3,000,000	2,382,585	3,000,000					3.530	3.530	MN	17,650	105,900	09/20/2019	11/01/2039	3,052,950
78433L-AH-9	SCE RECOVERY FUNDING LLC EIX 5.112 12/15		1.A FE	4,039,571	4,040,000	3,813,701	4,039,259		11			5.112	5.113	JD	9,179	206,525	04/19/2023	12/15/2047	311,980
78486L-AB-8	SURA ASSET MANAGEMENT		2.B FE	598,362	600,000	639,516	598,483		121			6.350	6.399	MN	5,080	19,050	05/06/2025	05/13/2032	619,050
785592-A*-7	SABINE PASS LIQUEFACTION SABINE PASS LIQ	0	2.A FE	94,014,627	94,014,627	91,685,039	94,014,627					5.000	5.000	MS	1,384,104	4,700,731	02/14/2017	09/15/2037	5,256,623
785592-AZ-9	SABINE PASS LIQUEFACTION SPLLLC 5.9 09/1	0	2.A FE	9,914,454	9,480,803	9,959,867	9,803,385		(33,233)			5.900	5.258	MS	164,703	559,367	01/18/2023	09/15/2037	543,659
79466L-AM-6	SALESFORCE INC CRM 3.05 07/15/61	0	1.E FE	27,660,645	27,750,000	16,749,900	27,666,172		1,290			3.050	3.064	JJ	390,273	846,375	06/29/2021	07/15/2061	28,173,188
795830-AR-9	SALVATION ARMY SALVES 5.677 09/01/31	0	1.E FE	3,710,000	3,710,000	3,848,049	3,710,000					5.677	5.677	MS	70,206	210,617	09/08/2006	09/01/2031	850,556
795830-AS-7	SALVATION ARMY SALVES 5.707 09/01/36	0	1.E FE	5,033,970	5,000,000	5,120,200	5,037,367		(4,466)			5.707	5.575	MS	95,117	285,350	07/24/2019	09/01/2036	1,145,745
795830-AV-0	SALVATION ARMY SALVES 5.637 09/01/26		1.E FE	67,227	75,000	75,791	74,436		413			5.637	6.793	MS	1,409	4,228	03/31/2009	09/01/2026	11,585
797440-BX-1	SAN DIEGO G & E SRE 4.1 06/15/49		1.F FE	1,273,335	1,500,000	1,191,613	1,280,597		4,712			4.100	5.185	JD	2,733	61,500	09/12/2024	06/15/2049	1,530,750
797440-CD-4	SAN DIEGO G & E SRE 5.35 04/01/53		1.F FE	2,451,840	2,500,000	2,370,960	2,452,127		693			5.350	5.483	AO	33,438	133,750	01/30/2025	04/01/2053	2,566,875
797440-CF-9	SAN DIEGO G & E N Y N		1.F FE	3,574,896	3,600,000	3,516,229	3,575,724		345			5.550	5.598	AO	42,180	199,800	04/01/2024	04/15/2054	3,699,900
808513-CE-3	CHARLES SCHWAB CORP N Y N		1.F FE	1,827,378	1,800,000	1,929,106	1,822,849		(2,439)			5.853	5.640	MN	12,291	105,354	01/09/2024	05/19/2034	1,828,836
816300-AH-0	SELECTIVE INSURANCE GROUP INC. SIGI 5.37	0	2.B FE	18,888,104	19,300,000	17,790,933	18,901,637		7,814			5.375	5.532	MS	345,792	1,037,375	02/13/2025	03/01/2049	19,818,688
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39	0	2.B FE	2,990,822	2,950,000	3,071,098	2,988,333		(1,837)			6.000	5.859	AO	37,367	177,000	02/29/2024	10/15/2039	3,038,500
816851-BH-1	SEMPRA ENERGY		2.B FE	1,671,080	2,000,000	1,722,405	1,700,432		17,058			3.800	5.515	FA	31,667	76,000	03/28/2024	02/01/2038	2,038,000
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY		2.B FE	4,695,269	6,050,000	4,636,159	4,725,529		27,937			4.000	5.763	FA	100,833	204,000	02/19/2025	02/01/2048	6,171,000
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.25% SEMPRA IN	0	2.C FE	1,894,477	2,000,000	1,769,197	1,930,907		9,967			3.250	3.898	JJ	29,972	65,000	02/24/2022	01/15/2032	2,032,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
81728X-AA-6	SENTARA HEALTHCARE SENMED 2.927 11/01/51		1.C FE	1,090,775	1,430,000	909,552	1,111,816		6,548			2.927	4.373	MN	6,976	41,856	08/16/2022	11/01/2051	1,450,928
817826-AF-7	7-ELEVEN INC SVELEV 2 1/2 02/10/41		2.B FE	314,335	500,000	345,135	328,297		6,841			2.500	5.985	FA	4,896	12,500	11/21/2023	02/10/2041	506,250
817826-AG-5	7-ELEVEN INC SVELEV 2.8 02/10/51		2.B FE	5,303,627	8,670,000	5,265,003	5,387,121		58,407			2.800	5.635	FA	95,081	242,760	10/29/2024	02/10/2051	8,791,380
822905-AA-3	SHELL FINANCE US INC * N N N	0	1.D FE	2,021,381	1,660,000	1,429,658	2,005,397		(13,058)			4.375	2.956	MN	10,087	72,625	10/08/2024	05/11/2045	1,696,313
822905-AC-9	SHELL FINANCE US INC	M	1.D FE	35,084,177	34,500,000	33,117,240	35,028,833		(45,987)			4.125	3.928	MN	197,656	1,423,125	10/08/2024	05/11/2035	35,211,563
822905-AG-0	SHELL FINANCE US INC	0	1.D FE	35,759,576	33,500,000	23,096,910	35,684,092		(61,511)			3.250	2.875	AO	257,066	1,088,750	10/08/2024	04/06/2050	34,044,375
822905-AT-2	SHELL FINANCE US INC RDSALN 6.375 12/15/		1.D FE	9,226,760	7,550,000	8,409,719	9,220,579		(6,181)			6.375	4.150	JD	21,392	240,656	12/08/2025	12/15/2038	7,790,656
822905-AV-7	SHELL FINANCE US INC RDSALN 5.5 03/25/20	0	1.D FE	1,201,868	950,000	972,126	1,200,983		(885)			5.500	3.178	MS	13,933		12/08/2025	03/25/2040	976,125
824348-AQ-9	SHERWIN-WILLIAMS COMPANY SHW 4 12/15/42		2.B FE	395,585	500,000	411,420	401,154		3,339			4.000	5.855	JD	889	20,000	04/18/2024	12/15/2042	510,000
824348-AX-4	SHERWIN-WILLIAMS COMPANY SHW 4 1/2 06/01	0	2.B FE	14,864,970	17,000,000	14,490,120	14,989,600		47,439			4.500	5.433	JD	63,750	765,000	09/24/2024	06/01/2047	17,382,500
824348-BK-1	SHERWIN-WILLIAMS COMPANY SHW 3.8 08/15/4		2.B FE	628,936	800,000	601,603	636,914		3,393			3.800	5.327	FA	11,484	30,400	07/21/2023	08/15/2049	815,200
828807-DJ-3	SIMON PROPERTY GROUP LP SPG 3.8 07/15/50		1.G FE	7,331,100	9,000,000	6,760,620	7,349,907		16,982			3.800	5.072	JJ	157,700	228,000	06/11/2025	07/15/2050	9,171,000
828807-DT-1	SIMON PROPERTY GROUP LP SPG 2.65 02/01/3		1.G FE	1,994,200	2,000,000	1,799,820	1,996,321		550			2.650	2.683	FA	22,083	53,000	01/04/2022	02/01/2032	2,026,500
832248-BC-1	RISE GRAND GROUP LTD. SFD 3 10/15/30 144	0	2.C FE	7,078,525	7,400,000	6,808,607	7,176,682		39,523			3.000	3.668	AO	46,867	222,000	01/02/2024	10/15/2030	7,511,000
832248-BD-9	RISE GRAND GROUP LTD. SFD 2.625 09/13/31		2.C FE	308,916	400,000	354,551	328,385		10,116			2.625	6.427	MS	3,150	10,500	01/04/2024	09/13/2031	405,250
832696-AX-6	JM SMUCKER LLC SJM	RA	2.B FE	20,887,491	19,246,000	20,862,087	20,846,281		(41,210)			6.200	4.913	MN	152,471	596,626	09/26/2025	11/15/2033	19,842,626
832696-AZ-1	JM SMUCKER LLC SJM	M	2.B FE	48,576,848	44,806,000	48,479,196	48,536,979		(38,983)			6.500	5.887	MN	372,139	2,666,983	09/26/2025	11/15/2053	46,262,195
833794-AB-6	Sodexo Inc SWFP 2.718 04/16/31	0	2.A FE	9,348,480	12,000,000	10,902,120	9,993,320		308,757			2.718	6.505	AO	67,950	326,160	10/31/2023	04/16/2031	12,163,080
83444M-AR-2	SOLVENTUM CORP		2.B FE	3,990,022	4,000,000	4,169,761	3,991,214		1,191			5.600	5.633	MS	60,978	224,000	12/31/2024	03/23/2034	4,112,000
83444M-AS-0	SOLVENTUM CORP N Y N		2.B FE	6,880,638	6,800,000	6,859,368	6,880,014		(624)			5.900	5.813	AO	67,981	401,200	12/31/2024	04/30/2054	7,000,600
835495-AJ-1	SONOCO PRODUCTS CO N Y N		2.C FE	2,200,484	2,200,000	2,224,198	2,200,484					5.750	5.747	MN	21,083	126,500	02/29/2024	11/01/2040	2,263,250
835898-AH-0	SOTHEBY'S BID 7.375 10/15/27 144A		4.C FE	6,636,068	6,315,000	6,278,045	6,315,861		9			7.375	7.374	JD	38,811	465,731	03/01/2022	10/15/2027	6,488,356
83600G-AA-2	BIDFAIR LTD BID 5.875 06/01/29 144a	0	4.C FE	6,480,150	6,380,000	5,935,914	6,390,240		(23,722)			5.875	5.479	JD	31,235	374,825	12/14/2021	06/01/2029	6,567,413
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC SOUTH TEXA	0	1.F	766,667	766,667	701,704	766,667					4.160	4.159	FA	12,049	31,893	07/31/2018	08/15/2048	13,043
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08	0	1.C FE	1,115,353	1,115,353	1,087,681	1,115,353					3.846	3.845	FA	16,205	42,896	08/06/2013	08/15/2033	30,355
842400-FC-2	SOUTHERN CAL EDISON N N N		1.G FE	492,895	500,000	506,722	493,688		450			5.625	5.792	FA	11,719	28,125	04/23/2024	02/01/2036	514,063
842400-FH-1	SOUTHERN CAL EDISON 08-A N N N		2.A FE	826,248	800,000	819,121	823,941		(1,355)			5.950	5.606	FA	19,833	47,600	03/14/2024	02/01/2038	823,800
842400-FQ-1	SOUTHERN CAL EDISON EIX 4 1/2 09/01/40		1.G FE	876,600	1,000,000	877,692	889,305		4,759			4.500	5.618	MS	15,000	45,000	03/10/2023	09/01/2040	1,022,500
842400-FV-0	SOUTHERN CAL EDISON N Y N		2.A FE	403,085	500,000	399,151	408,230		3,338			4.050	5.814	MS	5,963	20,250	06/11/2024	03/15/2042	510,125
842400-GG-2	SOUTHERN CAL EDISON N Y N		2.A FE	390,660	500,000	376,799	394,439		2,497			4.000	5.731	AO	5,000	20,000	06/21/2024	04/01/2047	510,000
842400-GR-8	SOUTHERN CAL EDISON EIX 4.875 03/01/49 B		1.G FE	9,256,755	7,690,000	6,468,907	9,085,270		(39,755)			4.875	3.677	MS	124,963	374,888	02/06/2024	03/01/2049	7,877,444
842400-GY-3	SOUTHERN CAL EDISON EIX 2.95 02/01/51 20		1.G FE	2,204,828	2,225,000	1,364,070	2,207,077		472			2.950	2.996	FA	27,349	65,638	01/27/2021	02/01/2051	2,257,819
842400-HV-8	SOUTHERN CAL EDISON N Y N		1.G FE	502,535	500,000	465,564	502,528		(7)			5.700	5.663	MS	9,500	28,500	10/29/2024	03/01/2053	514,250
842400-HX-4	SOUTHERN CAL EDISON N Y N		1.G FE	2,122,400	2,000,000	1,923,822	2,120,448		(1,844)			5.875	5.449	JD	9,792	117,500	12/06/2024	12/01/2053	2,058,750
842400-HZ-9	SOUTHERN CAL EDISON N Y N		1.G FE	961,240	1,000,000	1,006,464	966,217		3,051			5.200	5.711	JD	4,333	52,000	05/02/2024	06/01/2034	1,026,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
842400-JH-7	SOUTHERN CAL EDISON N Y N		1.G FE	1,064,158	1,070,000	1,033,762	1,064,394		236			5.900	5.938	MS	21,043	40,684	01/06/2025	03/01/2055	1,101,565
842434-CY-6	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.75	0	1.D FE	2,019,480	2,000,000	1,987,060	2,019,457		(23)			5.750	5.679	JD	9,583	57,500	11/24/2025	06/01/2053	2,057,500
842434-DA-7	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.6 0	0	1.D FE	3,844,347	3,900,000	3,817,086	3,844,533		186			5.600	5.702	AO	54,600		11/19/2025	04/01/2054	4,009,200
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE	0	1.D FE	6,772,533	6,800,000	6,981,832	6,773,530		997			6.000	6.028	JD	18,133	174,167	12/17/2025	06/15/2055	7,004,000
842587-CX-3	SOUTHERN CO SO 4.4 07/01/46		2.A FE	8,781,990	9,000,000	7,592,580	8,720,208		3,676			4.400	4.588	JJ	198,000	396,000	12/06/2024	07/01/2046	9,198,000
842587-DT-1	SOUTHERN CO SO 5.7 03/15/34	0	2.A FE	9,970,100	10,000,000	10,527,700	9,975,378		2,293			5.700	5.738	MS	167,833	570,000	09/05/2023	03/15/2034	10,285,000
842587-EB-9	SOUTHERN CO SO 6.375 03/15/2055	0	2.B FE	4,000,000	4,000,000	4,174,720	4,000,000					6.375	6.370	MS	75,083	139,542	02/25/2025	03/15/2055	4,127,500
84265V-AG-0	SOUTHERN COPPER CORP	0	2.A FE	4,978,476	5,200,000	4,973,124	4,981,511		3,035			5.250	5.638	MN	40,192	136,500	09/16/2025	11/08/2042	5,336,500
8426EP-AE-8	SOUTHERN COMPANY SO 3.15 09/30/51 21A	0	2.A FE	23,835,194	24,000,000	15,560,400	23,850,678		3,695			3.150	3.186	MS	191,100	756,000	09/07/2021	09/30/2051	24,378,000
8426EP-AF-5	SOUTHERN COMPANY SO 5.15 09/15/32	0	2.A FE	8,974,800	9,000,000	9,238,950	8,981,683		2,232			5.150	5.186	MS	136,475	463,500	09/06/2022	09/15/2032	9,231,750
84314P-AA-7	SOUTHERN ILLINOIS HEALTHCARE E SIHLTH 3		1.G FE	5,600,672	5,500,000	3,967,535	5,588,806		(2,481)			3.970	3.861	MN	27,900	218,350	11/10/2020	05/15/2050	1,471,287
843646-AU-4	SOUTHERN COMPANY SO 4.95 12/15/46	0	2.A FE	10,107,461	11,099,000	9,898,310	10,150,506		18,225			4.950	5.643	JD	24,418	549,401	05/21/2025	12/15/2046	11,373,700
844895-AW-2	SOUTHWEST GAS CORP SWX 4 7/8 10/01/43	0	2.A FE	1,610,400	2,000,000	1,747,660	1,640,576		10,422			4.875	6.610	AO	24,375	97,500	12/01/2022	10/01/2043	2,048,750
845011-AD-7	SOUTHWEST GAS CORP SWX 3.18 08/15/51	0	2.A FE	13,227,172	15,890,000	10,845,402	13,386,539		47,075			3.180	4.140	FA	190,892	505,302	06/22/2022	08/15/2051	16,142,651
845011-AF-2	SOUTHWEST GAS CORP SWX 5.8 12/01/27	0	2.A FE	4,993,350	5,000,000	5,154,850	4,997,224		1,332			5.800	5.831	JD	24,167	290,000	11/29/2022	12/01/2027	5,145,000
845437-BN-1	SOUTHWESTERN ELEC POWER AEP 3.9 04/01/45		2.A FE	1,583,700	2,000,000	1,550,200	1,619,864		10,883			3.900	5.515	AO	19,500	78,000	06/14/2022	04/01/2045	2,039,000
845467-AT-6	SOUTHWESTERN ENERGY COMPANY SWN 4.75 02/	0	2.C FE	6,000,000	6,000,000	5,919,060	6,000,000					4.750	4.750	FA	118,750	285,000	12/08/2021	02/01/2032	6,142,500
845743-BS-1	SOUTHWESTERN PUBLIC SERV XEL 4.4 11/15/4	0	1.G FE	808,310	1,000,000	832,830	816,803		3,740			4.400	5.865	MN	5,622	44,000	08/28/2023	11/15/2048	1,022,000
845743-BX-0	SOUTHWESTERN PUBLIC SERV N Y N	0	1.G FE	2,977,740	3,000,000	3,064,860	2,978,144		285			6.000	6.054	JD	15,000	180,000	06/03/2024	06/01/2054	3,090,000
845743-BY-8	SOUTHWESTERN PUBLIC SERV XEL		1.G FE	52,282,470	51,123,000	52,171,533	52,261,891		(20,579)			5.300	4.999	MN	346,216	1,452,603	09/26/2025	05/15/2035	52,477,760
84756N-AG-4	SPECTRA ENERGY PARTNERS ENBCN 4 1/2 03/1	0	2.B FE	5,418,404	6,316,000	5,326,725	5,444,632		24,965			4.500	5.690	MS	83,687	284,220	12/13/2024	03/15/2045	6,458,110
84765E-AA-6	BHSH SYSTEM OBL GRP SPTHLT 3.487 07/15/4		1.D FE	4,216,790	5,000,000	3,586,700	4,272,010		17,130			3.487	4.496	JJ	80,395	174,350	08/16/2022	07/15/2049	5,087,175
84857L-AD-3	SPIRE INC SR 6.25 06/01/2056		2.C FE	3,000,000	3,000,000	2,978,739	3,000,000					6.250	6.244	JD	19,271		11/18/2025	06/01/2056	3,093,750
84857L-AE-1	SPIRE INC SR 6.45 06/01/2056	0	2.C FE	4,750,000	4,750,000	4,731,651	4,750,000					6.450	6.278	JD	31,489		11/18/2025	06/01/2056	4,903,188
84859D-AA-5	SPIRE INC SR 3.3 06/01/51	RA	1.F FE	21,314,081	21,375,000	14,428,766	21,320,175		1,357			3.300	3.315	JD	58,781	705,375	05/13/2021	06/01/2051	21,727,688
84859D-AC-1	SPIRE INC SR 4.8 02/15/33	0	1.F FE	8,387,400	8,400,000	8,448,552	8,390,420		1,104			4.800	4.819	FA	152,320	403,200	02/06/2023	02/15/2033	8,601,600
85172F-AQ-2	ONEMAIN FINANCE CORP OMF 6.625 01/15/28		3.B FE	500,000	500,000	513,410	500,000					6.625	6.625	JJ	15,274	33,125	05/07/2019	01/15/2028	516,563
85238@-AA-1	STADCO LA LLC STADCO LA LLC	0	2.C PL	107,000,000	107,000,000	75,389,525	107,000,000					3.750	3.750	FMAN	512,708	4,012,500	07/14/2021	05/15/2056	108,003,125
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	0	2.B FE	20,191,620	23,455,000	20,516,792	20,234,045		41,854			4.850	5.955	MN	145,356	838,080	09/26/2025	11/15/2048	24,023,784
854502-AL-5	STANLEY BLACK & DECKER INC SWK		2.B FE	9,802,320	11,000,000	10,070,940	9,920,508		118,188			2.300	4.912	MS	74,494	126,500	06/25/2025	03/15/2030	11,126,500
854502-AN-1	STANLEY BLACK & DECKER I SWK 2 3/4 11/15	0	2.B FE	29,504,971	50,715,000	30,100,874	29,865,867		230,217			2.750	5.931	MN	178,207	1,034,206	09/26/2025	11/15/2050	51,412,331
854502-AT-8	STANLEY BLACK & DECKER I SWK 6 03/06/28	0	2.B FE	4,645,025	4,650,000	4,819,539	4,647,649		981			6.000	6.025	MS	89,125	279,000	03/01/2023	03/06/2028	4,789,500
855244-AS-8	STARBUCKS CORP SBUX 4 1/2 11/15/48		2.A FE	3,928,650	4,500,000	3,752,325	3,942,995		12,121			4.500	5.453	MN	25,875	202,500	12/06/2024	11/15/2048	4,601,250

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
855244-AU-3	STARBUCKS CORP SBUX	0	2.A FE	16,858,424	20,060,000	16,589,419	16,875,688		17,264			4.450	5.679	FA	337,231		09/26/2025	08/15/2049	20,506,335
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION	0	2.A FE	14,520,595	19,500,000	13,685,685	14,729,456		67,980			3.500	5.270	MN	87,208	525,000	12/17/2025	11/15/2050	19,841,250
857473-AE-2	STATE STREET CORP STT 7.35 06/15/26	0	1.F FE	4,730,150	5,000,000	5,067,550	4,987,293		26,411			7.350	7.930	JD	16,333	367,500	04/24/2009	06/15/2026	5,183,750
857477-CC-5	STATE STREET CORP STT 5.159 05/18/34		1.D FE	3,937,680	4,000,000	4,139,354	3,949,044		4,710			5.159	5.350	MN	24,649	206,360	07/21/2023	05/18/2034	4,103,180
858119-BT-6	STEEL DYNAMICS INC STLD	0	2.B FE	39,078,648	40,074,000	39,898,716	39,095,541		16,893			5.750	5.926	MN	294,433	1,438,935	12/17/2025	05/15/2055	41,226,128
86171#-AA-6	STONE POINT CAPITAL LLC STONE POINT CAPI	0	1.F PL	57,859,800	58,800,000	45,763,276	58,012,850		52,331			3.200	3.338	FA	653,333	1,881,600	11/03/2022	02/26/2036	59,740,800
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P. SPH 5 06/	0	4.A FE	6,630,225	6,718,000	6,449,461	6,662,175		8,698			5.000	5.178	JD	27,992	335,900	02/10/2022	06/01/2031	6,885,950
86765B-AQ-2	ENERGY TRANSFER LP ET 5.35 05/15/45		2.B FE	5,040,511	5,600,000	5,084,733	5,070,500		13,899			5.350	6.194	MN	38,282	299,600	01/02/2025	05/15/2045	5,749,800
86765B-AV-1	ENERGY TRANSFER LP N Y N	0	2.B FE	6,706,172	7,115,000	6,393,824	6,717,160		8,946			5.400	5.858	AO	96,053	384,210	10/07/2024	10/01/2047	7,307,105
86765K-AK-5	SUNOCO LP SUN 4.625 05/01/2030	0	3.A FE	22,000,000	22,000,000	21,372,538	22,000,000					4.625	4.625	MN	169,583		11/07/2025	05/01/2030	22,508,750
86944B-AJ-2	SUTTER HEALTH SUTHEA 3.361 08/15/50		1.E FE	2,776,795	3,500,000	2,447,130	2,822,770		14,385			3.361	4.695	FA	44,440	117,635	08/15/2022	08/15/2050	3,558,818
86944B-AL-7	SUTTER HEALTH N Y N		1.E FE	579,000	579,000	575,463	579,000					5.547	5.547	FA	12,133	32,117	06/01/2023	08/15/2053	595,059
86960Y-AA-0	SUZANO NETHERLANDS BV	0	2.C FE	3,943,339	3,990,000	3,954,409	3,943,925		586			5.500	5.652	JJ	67,664		11/14/2025	01/15/2036	4,099,725
87020P-AT-4	SWEDBANK AB SWEDA 5.337 09/20/27		1.F FE	5,630,000	5,630,000	5,753,369	5,630,000					5.337	5.337	MS	84,299	300,473	09/12/2022	09/20/2027	5,780,237
871607-AG-2	SYNOPSYS INC SNPS	0	2.B FE	9,889,006	9,966,000	9,886,172	9,890,117		1,111			5.700	5.754	AO	142,016	306,122	03/14/2025	04/01/2055	10,250,031
87162W-AH-3	TD SYNNEX CORP SNX 2.375 08/09/28 144A	0	2.C FE	4,728,459	4,850,000	4,618,558	4,799,759		18,343			2.375	2.790	FA	45,435	115,188	12/10/2021	08/09/2028	4,907,594
87162W-AK-6	TD SYNNEX CORP SNX 2.65 08/09/31 144A	RA	2.C FE	2,608,370	2,750,000	2,472,874	2,642,197		17,169			2.650	3.425	FA	28,745	72,875	01/01/2024	08/09/2031	2,786,438
87162W-AL-4	TD SYNNEX CORP N Y N	M	2.C FE	13,841,909	13,800,000	14,581,922	13,837,919		(3,583)			6.100	6.055	AO	184,728	841,800	07/23/2024	04/12/2034	14,220,900
871829-BD-8	SYSCO CORPORATION SYY 4 1/2 04/01/46	0	2.B FE	4,811,220	6,000,000	5,154,300	4,893,012		27,175			4.500	6.099	AO	67,500	270,000	10/14/2022	04/01/2046	6,135,000
871829-BH-9	SYSCO CORPORATION SYY 4.45 03/15/48	0	2.B FE	6,169,394	6,698,000	5,670,259	6,207,333		11,858			4.450	5.000	MS	87,762	298,061	08/17/2022	03/15/2048	6,847,031
871829-BJ-5	SYSCO CORPORATION SYY 3.3 02/15/50	0	2.B FE	14,282,510	19,873,000	13,835,781	14,521,445		107,837			3.300	5.286	FA	247,750	655,809	12/13/2024	02/15/2050	20,200,905
871829-BN-6	SYSCO CORPORATION SYY		2.B FE	2,641,850	2,500,000	2,746,500	2,640,548		(1,302)			6.600	6.151	AO	41,250	82,500	05/16/2025	04/01/2050	2,582,500
871829-BR-7	SYSCO CORPORATION SYY 3.15 12/14/51	0	2.B FE	60,541,363	66,123,000	44,073,624	60,852,853		97,952			3.150	3.590	JD	98,358	2,082,875	12/20/2022	12/14/2051	67,164,437
87264A-AX-3	T-MOBILE USA INC TMUS 4 3/8 04/15/40	0	2.B FE	3,992,670	4,500,000	4,036,725	4,051,321		20,420			4.375	5.384	AO	41,563	196,875	07/12/2023	04/15/2040	4,598,438
87264A-AZ-8	T-MOBILE USA INC TMUS 4.5 04/15/50		2.A FE	7,073,438	7,800,000	6,424,548	7,083,003		10,899			4.500	5.118	AO	74,100	351,000	03/21/2024	04/15/2050	7,975,500
87264A-BD-6	T-MOBILE USA INC TMUS 3 3/4 04/15/27	0	2.A FE	8,784,045	9,466,000	9,436,277	9,196,600		195,429			3.750	6.082	AO	74,939	354,975	10/24/2023	04/15/2027	9,643,488
87264A-BL-8	T-MOBILE USA INC TMUS 3 02/15/41	M	2.A FE	75,747,424	77,890,000	58,039,734	75,990,818		92,953			3.000	3.201	FA	882,753	2,336,700	12/27/2023	02/15/2041	79,058,350
87264A-BN-4	T-MOBILE USA INC T-MOBILE USA INC		2.A FE	2,594,280	4,000,000	2,673,920	2,646,758		23,105			3.300	5.899	FA	49,867	132,000	08/18/2023	02/15/2051	4,066,000
87264A-CT-0	T-MOBILE USA INC TMUS 3.4 10/15/52 144A	0	2.A FE	994,220	1,000,000	672,150	994,775		118			3.400	3.430	AO	7,178	34,000	12/01/2021	10/15/2052	1,017,000
87264A-CV-5	T-MOBILE USA INC TMUS 5.2 01/15/33	0	2.A FE	3,995,510	4,000,000	4,128,600	3,995,510					5.200	5.282	JJ	95,911	208,000	12/30/2022	01/15/2033	4,104,000
87264A-CW-3	T-MOBILE USA INC TMUS 5.65 01/15/53	0	2.A FE	14,500,061	14,700,000	14,210,637	14,505,940		2,556			5.650	5.782	JJ	382,976	830,550	01/02/2025	01/15/2053	15,115,275
87264A-DB-8	T-MOBILE USA INC N Y N		2.A FE	4,471,059	4,300,000	4,218,945	4,468,028		(2,610)			5.750	5.471	JJ	114,010	224,250	01/24/2025	01/15/2054	4,423,625
87264A-DD-4	T-MOBILE USA INC TMUS 6 06/15/54	0	2.A FE	7,614,229	7,600,000	7,727,604	7,613,783		(347)			6.000	5.987	JD	20,267	456,000	12/13/2024	06/15/2054	7,828,000

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87264A-DG-7	T-MOBILE USA INC N Y N		2.A FE	429,553	430,000	407,257	429,567		6			5.500	5.507	JJ	10,905	23,650	01/09/2024	01/15/2055	441,825
872652-AA-0	TPG OPERATING GROUP II N Y N	0	1.G FE	9,668,405	9,330,000	9,742,461	9,634,967		(29,661)			5.875	5.364	MS	176,622	548,138	11/19/2024	03/05/2034	9,604,069
87268L-AE-7	TR FINANCE LLC	0	1.G FE	10,895,924	8,846,000	9,197,982	10,762,664		(133,260)			5.500	2.903	FA	183,800	243,265	02/25/2025	08/15/2035	9,089,265
875127-BA-9	TAMPA ELECTRIC CO TE 4.1 06/15/42		1.G FE	1,176,434	1,400,000	1,188,265	1,197,724		7,451			4.100	5.440	JD	2,551	57,400	12/23/2022	06/15/2042	1,428,700
875127-BC-5	TAMPA ELECTRIC CO TE 4.350 05/15/44		1.G FE	867,360	1,000,000	851,938	875,013		3,889			4.350	5.434	MN	5,558	43,500	12/27/2023	05/15/2044	1,021,750
875127-BE-1	TAMPA ELECTRIC CO TE 4.3 06/15/48		1.G FE	729,075	900,000	746,811	737,185		3,477			4.300	5.742	JD	1,720	38,700	08/17/2023	06/15/2048	919,350
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49		1.G FE	3,485,856	4,150,000	3,476,854	3,509,909		12,378			4.450	5.643	JD	8,208	184,675	04/14/2025	06/15/2049	4,242,338
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51		1.G FE	2,635,463	3,700,000	2,637,049	2,650,660		14,600			3.450	5.551	MS	37,586	98,325	06/23/2025	03/15/2051	3,763,825
875127-BL-5	TAMPA ELECTRIC CO TE 5 07/15/52		1.G FE	2,516,265	2,700,000	2,455,002	2,523,753		2,905			5.000	5.469	JJ	62,250	135,000	05/16/2023	07/15/2052	2,767,500
87612G-AA-9	TARGA RESOURCES CORP TRGP 4.2 02/01/33	0	2.B FE	4,632,564	5,333,000	5,105,601	4,799,629		59,003			4.200	5.951	FA	93,328	223,986	12/30/2022	02/01/2033	5,444,993
87612G-AC-5	TARGA RESOURCES CORP TRGP 6 1/8 03/15/33	0	2.B FE	5,991,480	6,000,000	6,418,080	5,992,966		756			6.125	6.145	MS	108,208	367,500	01/03/2023	03/15/2033	6,183,750
87612G-AD-3	TARGA RESOURCES CORP TRGP 6 1/2 02/15/53	0	2.B FE	12,719,856	12,200,000	12,713,937	12,713,836		(5,301)			6.500	6.175	FA	299,578	416,000	03/14/2025	02/15/2053	12,596,500
87612G-AN-1	TARGA RESOURCES CORP TRGP	M	2.B FE	21,219,232	21,290,000	21,156,278	21,226,085		6,853			6.125	6.147	MN	166,624	934,542	03/14/2025	05/15/2055	21,942,006
87612K-AC-6	TARGA RESOURCES CORP TRGP 6 1/4 07/01/52		2.B FE	3,140,970	3,000,000	3,025,753	3,136,746		(2,184)			6.250	5.905	JJ	93,750	187,500	12/14/2023	07/01/2052	3,093,750
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC TPX 3.875	0	3.B FE	6,100,000	6,100,000	5,701,609	6,100,000					3.875	3.875	AO	49,901	236,375	09/21/2021	10/15/2031	6,218,188
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0		3.C FE	2,473,136	2,466,000	2,448,442	2,465,726		1,604			6.125	6.194	MS	50,348	151,043	02/16/2022	03/01/2026	2,541,521
882384-A#-7	ENBRIDGE INC TEXAS EASTERN TRANSMISSION	0	1.G PL	12,000,000	12,000,000	12,608,424	12,000,000					6.200	6.200	JD	51,667	744,000	10/13/2022	12/06/2032	12,372,000
882384-A*-1	TEXAS EASTERN TRANSMISSION LP TEXAS EAST	0	1.G PL	4,000,000	4,000,000	3,032,142	4,000,000					3.100	3.100	AO	31,000	124,000	09/11/2020	10/01/2040	4,062,000
882384-AE-0	TEXAS EASTERN TRNSMSN LP SEP	0	2.A FE	265,666	340,000	269,980	267,314		1,587			4.150	5.895	JJ	6,506	14,110	12/13/2024	01/15/2048	347,055
882508-CC-6	TEXAS INSTRUMENTS INC TXN 5 03/14/53		1.E FE	583,663	625,000	574,516	585,120		629			5.000	5.453	MS	9,288	31,250	08/17/2023	03/14/2053	640,625
883203-CD-1	TEXTRON INC TXT		2.B FE	7,576,234	7,002,000	7,537,653	7,561,795		(14,439)			6.100	4.865	MN	54,577	213,561	09/26/2025	11/15/2033	7,215,561
883556-CY-6	THERMO FISHER SCIENTIFIC TMO 5.404 08/10		1.G FE	2,175,000	2,175,000	2,191,336	2,175,000					5.404	5.404	FA	46,035	117,537	08/07/2023	08/10/2043	2,233,769
88579Y-BP-5	3M CO MMM		1.G FE	1,043,763	1,380,000	1,012,189	1,050,446		6,449			3.700	5.492	AO	10,779	51,060	12/13/2024	04/15/2050	1,405,530
88732J-AY-4	CHARTER COMM OPT LLC/CAP TWC 5.875 11/15	C	2.C FE	3,978,281	3,075,000	2,845,451	3,810,236		(36,319)			5.875	3.761	MN	23,084	180,656	01/06/2021	11/15/2040	3,165,328
887389-AL-8	TIMKEN COMPANY TKR 4.125 04/01/32	0	2.B FE	2,217,045	2,250,000	2,161,373	2,227,815		3,033			4.125	4.307	AO	23,203	92,813	03/22/2022	04/01/2032	2,296,406
89055F-AC-7	TOPBUILD CORP BLD 4.125 02/15/32 144A	0	3.B FE	5,500,000	5,500,000	5,223,532	5,500,000					4.125	4.122	FA	85,708	226,875	09/28/2021	02/15/2032	5,613,438
89352H-AD-1	Transcanada Pipelines TRPCN 6.2 10/15/37		2.B FE	1,822,286	1,800,000	1,922,717	1,820,159		(1,202)			6.200	6.063	AO	23,560	111,600	01/05/2024	10/15/2037	1,855,800
89352H-AX-7	Transcanada Pipelines TRPCN 4 3/4 05/15/		2.B FE	1,345,077	1,500,000	1,418,987	1,360,026		7,474			4.750	5.813	MN	9,104	71,250	01/09/2024	05/15/2038	1,535,625
89352H-BC-2	Transcanada Pipelines TRPCN 2 1/2 10/12/		2.A FE	227,538	300,000	267,234	244,038		7,777			2.500	6.414	AO	1,646	7,500	10/17/2023	10/12/2031	303,750
89417E-AR-0	TRAVELERS COS INC TRV 3.05 06/08/51	0	1.F FE	67,541,522	67,740,000	44,856,751	67,561,353		4,583			3.050	3.065	JD	131,999	2,066,070	06/03/2021	06/08/2051	68,773,035
89417E-AS-8	TRAVELERS COS INC N Y N		1.F FE	2,275,951	2,285,000	2,260,534	2,276,288		135			5.450	5.477	MN	12,453	124,533	05/22/2023	05/25/2053	2,347,266
896239-AE-0	TRIMBLE INC TRMB 6.1 03/15/33	0	2.C FE	7,987,440	8,000,000	8,613,920	7,990,148		1,060			6.100	6.121	MS	143,689	488,000	02/23/2023	03/15/2033	8,244,000

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89787E-AA-9	CUNA MUTUAL HOLDING CO CUNAMU 4.625 04/1	M	2.B FE	60,558,360	61,000,000	58,803,939	60,700,977		39,990			4.625	4.716	AO	595,597	2,821,250	03/22/2022	04/15/2032	62,410,625
89788M-AM-4	TRUIST FINANCIAL CORP TFC 5.122 01/26/34	0	1.G FE	14,869,230	14,900,000	15,181,312	14,870,115		2,782			5.122	5.160	JJ	328,591	763,178	03/28/2024	01/26/2034	15,122,070
89788N-AA-8	TRUIST FINANCIAL CORP TFC 4.916 07/28/33	0	2.A FE	5,000,000	5,000,000	5,028,600	5,000,000					4.916	4.613	JJ	104,465	245,800	07/25/2022	07/28/2033	5,155,500
898813-AT-7	FORTIS INC FTSCN 3.25 05/01/51		1.G FE	18,117,596	18,300,000	12,206,832	18,135,403		4,099			3.250	3.303	MN	99,125	594,750	05/10/2021	05/01/2051	18,597,375
898813-AV-2	FORTIS INC FTSCN 5 1/2 04/15/53	0	1.G FE	6,481,865	6,500,000	6,233,370	6,482,094		216			5.500	5.520	AO	75,472	357,500	02/13/2023	04/15/2053	6,678,750
901928-AA-9	200 PARK FUNDING TRUST MET		1.G FE	12,240,908	12,400,000	12,333,896	12,242,339		1,431			5.740	5.831	FA	268,887	318,315	06/26/2025	02/15/2055	12,755,880
902494-AY-9	TYSON FOODS INC TSN 5.15 08/15/44		2.B FE	7,868,231	8,650,000	8,100,985	7,910,179		21,293			5.150	5.913	FA	168,291	445,475	02/12/2024	08/15/2044	8,872,738
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47	0	2.B FE	1,984,677	2,450,000	2,103,105	2,003,893		9,901			4.550	6.080	JD	8,980	111,475	04/30/2024	06/02/2047	2,505,738
902494-BH-5	TYSON FOODS INC TSN 5.1 09/28/48		2.B FE	449,145	500,000	461,601	451,549		998			5.100	5.878	MS	6,588	25,500	07/12/2023	09/28/2048	512,750
902494-BM-4	TYSON FOODS INC N Y N	C	2.B FE	24,810,614	24,180,000	25,492,732	24,754,548		(54,438)			5.700	5.330	MS	405,821	1,378,260	12/13/2024	03/15/2034	24,869,130
90265E-AR-1	UDR INC UDR 3 08/15/31		2.A FE	159,582	200,000	185,239	169,056		4,460			3.000	6.313	FA	2,267	6,000	10/17/2023	08/15/2031	203,000
90320W-AH-6	UPMC UPMCHS 5.377 05/15/43		1.F FE	408,000	408,000	398,014	408,000					5.377	5.377	MN	2,803	21,938	04/04/2023	05/15/2043	418,969
90353T-AQ-3	UBER TECHNOLOGIES INC N Y N	0	2.A FE	40,602,773	41,614,000	39,686,023	40,620,565		16,129			5.350	5.516	MS	655,536	2,154,671	11/25/2025	09/15/2054	42,727,175
906548-CU-4	UNION ELECTRIC CO AEE 3.9 04/01/52		1.F FE	369,090	370,000	283,140	369,155		18			3.900	3.914	AO	3,608	14,430	03/21/2022	04/01/2052	377,215
907818-EF-1	UNION PACIFIC CORP N Y N		1.G FE	634,032	800,000	658,189	641,045		4,208			4.050	5.739	MN	4,140	32,400	04/18/2024	11/15/2045	816,200
907818-EN-4	UNION PACIFIC CORP UNP 4 04/15/47		1.G FE	2,962,521	3,500,000	2,808,780	2,997,257		12,816			4.000	5.115	AO	29,556	140,000	06/14/2023	04/15/2047	3,570,000
907818-FG-8	UNION PACIFIC CORP UNP 3.839 03/20/60	RA	1.G FE	10,222,791	8,690,000	6,269,140	10,130,240		(24,200)			3.839	3.049	MS	93,596	333,609	12/30/2021	03/20/2060	8,856,805
907818-FT-0	UNION PACIFIC CORP UNP 3.2 05/20/41	M	1.G FE	57,483,325	57,500,000	45,072,525	57,486,291		680			3.200	3.202	MN	209,556	1,840,000	05/17/2021	05/20/2041	58,420,000
907818-FW-3	UNION PACIFIC CORP UNP 2.95 03/10/52		1.G FE	709,858	710,000	454,489	709,871		3			2.950	2.951	MS	6,458	20,945	09/07/2021	03/10/2052	720,473
907818-FY-9	UNION PACIFIC CORP UNP 3.375 02/14/42	M	1.G FE	19,044,749	19,000,000	14,941,980	19,037,897		(1,850)			3.375	3.358	FA	244,031	641,250	02/10/2022	02/14/2042	19,320,625
907818-GA-0	UNION PACIFIC CORP UNP 3.85 02/14/72		1.G FE	99,735	100,000	69,523	99,742		2			3.850	3.862	FA	1,465	3,850	02/09/2022	02/14/2072	101,925
911312-AN-6	UNITED PARCEL SERVICE INC UPS 4.875 11/1	0	1.F FE	3,073,466	2,550,000	2,451,953	2,947,355		(21,570)			4.875	3.468	MN	15,884	124,313	08/17/2023	11/15/2040	2,612,156
911312-BW-5	UNITED PARCEL SERVICE INC UPS	0	1.F FE	513,917	536,000	512,856	514,260		344			5.300	5.608	AO	7,102	28,408	03/14/2025	04/01/2050	550,204
911312-CE-4	UNITED PARCEL SERVICE INC UPS	0	1.F FE	8,936,437	9,115,000	8,858,869	8,939,206		2,769			5.500	5.637	MN	54,310	501,325	03/14/2025	05/22/2054	9,365,663
911312-CK-0	UNITED PARCEL SERVICE INC	0	1.F FE	14,808,510	14,600,000	15,070,412	14,808,224		(286)			5.950	5.847	MN	113,414	315,350	11/20/2025	05/14/2055	15,034,350
911365-BQ-6	UNITED RENTALS NORTH AM 144A N Y Y		2.C FE	2,977,500	3,000,000	3,082,080	2,983,588		3,563			6.000	6.158	JD	8,000	180,000	04/26/2024	12/15/2029	3,090,000
91159H-JG-6	US BANCORP 2.677% 27 JAN 33 USB 4.967 07	0	1.G FE	14,125,000	14,125,000	14,231,079	14,125,000					4.967	4.660	JJ	309,868	701,589	07/19/2022	07/22/2033	14,555,106
91159H-JJ-0	US BANCORP 2.677% 27 JAN 33 USB 5.85 10/	0	1.G FE	6,000,000	6,000,000	6,425,460	6,000,000					5.850	5.476	AO	68,250	351,000	10/18/2022	10/21/2033	6,182,100
913017-BJ-7	RTX CORP RTX 5.4 05/01/35		2.A FE	1,394,595	1,500,000	1,579,730	1,409,188		6,980			5.400	6.267	MN	13,500	81,000	10/31/2023	05/01/2035	1,540,500
913017-BS-7	RTX CORP RTX 5.7 04/15/40	M	2.A FE	27,965,087	22,000,000	23,037,960	26,864,078		(264,429)			5.700	3.660	AO	264,733	1,254,000	12/27/2023	04/15/2040	22,627,000
913017-CA-5	RTX CORP RTX 4.15 05/15/45		2.A FE	803,510	1,000,000	837,059	813,905		5,128			4.150	5.756	MN	5,303	41,500	11/29/2023	05/15/2045	1,020,750
913017-CJ-6	RTX CORP RTX 3 3/4 11/01/46		2.A FE	272,240	400,000	311,148	277,995		2,734			3.750	6.427	MN	2,500	15,000	10/24/2023	11/01/2046	407,500
913017-CP-2	RTX CORP RTX 4.05 05/04/47		2.A FE	7,921,918	9,800,000	7,923,521	7,989,356		43,656			4.050	5.535	MN	62,843	396,900	12/06/2024	05/04/2047	9,998,450
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC UWMLLC 5.5	0	3.C FE	5,699,155	5,930,000	5,887,500	5,814,355		30,832			5.500	6.164	AO	68,854	326,150	12/15/2021	04/15/2029	6,093,075
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC UWMLLC 5.7	0	3.C FE	40,750,000	40,750,000	40,858,599	40,750,000					5.750	5.750	JD	104,139	2,343,125	11/15/2021	06/15/2027	41,921,563

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91324P-CR-1	UNITEDHEALTH GROUP INC UNH 4.75 07/15/45		1.F FE	4,778,735	5,355,000	4,817,679	4,778,277		9,908			4.750	5.638	JJ	117,289	135,613	04/09/2025	07/15/2045	5,482,181
91324P-CX-8	UNITEDHEALTH GROUP INC UNH 4.2 01/15/47		1.F FE	4,641,710	4,330,000	3,558,705	4,589,727		(10,475)			4.200	3.730	JJ	83,858	181,860	12/22/2022	01/15/2047	4,420,930
91324P-DQ-2	UNITEDHEALTH GROUP INC UNH 4.45 12/15/48		1.F FE	4,177,569	3,615,000	3,048,682	4,106,838		(15,583)			4.450	3.529	JD	7,150	160,868	03/29/2023	12/15/2048	3,695,434
91324P-DV-1	UNITEDHEALTH GROUP INC UNH 3.875 08/15/5		1.F FE	5,237,735	4,390,000	3,151,098	5,182,145		(13,816)			3.875	3.010	FA	64,265	170,113	12/30/2021	08/15/2059	4,475,056
91324P-EE-8	UNITEDHEALTH GROUP INC UNH 3.05 05/15/41	M	1.F FE	34,351,650	34,500,000	26,157,900	34,378,281		6,110			3.050	3.079	MN	134,454	1,052,250	05/17/2021	05/15/2041	35,026,125
91324P-EK-4	UNITEDHEALTH GROUP INC N Y N		1.F FE	467,285	500,000	432,990	468,664		547			4.750	5.189	MN	3,035	23,750	05/16/2023	05/15/2052	511,875
91324P-FL-1	UNITEDHEALTH GROUP INC		1.F FE	2,973,719	3,150,000	3,100,367	2,975,166		1,448			5.625	6.035	JJ	81,703	84,375	07/17/2025	07/15/2054	3,238,594
91324P-FM-9	UNITEDHEALTH GROUP INC N Y N		1.F FE	1,654,960	1,665,000	1,630,519	1,655,023		63			5.750	5.789	JJ	44,146	93,078	07/23/2024	07/15/2064	1,712,869
913903-AW-0	UNIVERSAL HEALTH SERVICES INC UHS 2.65 1	0	2.C FE	5,367,912	5,428,000	4,950,010	5,393,910		6,566			2.650	2.791	AO	30,367	143,842	11/16/2021	10/15/2030	5,499,921
913903-BA-7	UNIVERSAL HEALTH SERVICES INC UHS 2.65 0	0	2.C FE	6,737,090	6,861,000	6,058,112	6,783,118		11,658			2.650	2.856	JJ	83,838	181,817	11/16/2021	01/15/2032	6,951,908
914453-AA-3	UNIVERSITY OF MIAMI UNVMIA 4.063 04/01/5		1.G FE	269,000	269,000	216,108	269,000					4.063	4.063	AO	2,732	10,929	03/31/2022	04/01/2052	68,616
91913Y-AE-0	VALERO ENERGY CORPORATION VLO 7.5 04/15/	0	2.B FE	5,439,254	3,932,000	4,501,000	4,900,547		(137,231)			7.500	3.151	AO	62,257	294,900	11/16/2021	04/15/2032	4,079,450
91913Y-AL-4	VALERO ENERGY CORPORATION VLO 6.625 06/1	M	2.B FE	96,669,233	76,333,000	84,052,556	92,258,935		(1,085,713)			6.625	4.270	JD	224,758	5,057,061	08/30/2023	06/15/2037	78,861,531
91913Y-AP-5	VALERO ENERGY CORPORATION VLO 10.5 03/15	0	2.B FE	8,842,709	5,010,000	7,107,887	8,123,132		(172,327)			10.500	4.286	MS	154,893	526,050	11/16/2021	03/15/2039	5,273,025
91913Y-BD-1	VALERO ENERGY CORPORATION VALERO ENERGY	RA	2.B FE	39,996,106	54,400,000	37,656,224	40,633,305		232,512			3.650	5.484	JD	165,467	1,985,600	02/19/2025	12/01/2051	55,392,800
91913Y-BE-9	VALERO ENERGY CORPORATION VLO 4 06/01/52	M	2.B FE	60,208,577	61,965,000	45,675,145	60,306,808		31,824			4.000	4.165	JD	206,550	2,478,600	10/29/2024	06/01/2052	63,204,300
92047W-AG-6	VALVOLINE INC VVV 3.625 06/15/31 144A		4.A FE	3,472,688	3,450,000	3,170,205	3,460,296		(2,741)			3.625	3.533	JJ	57,668	125,063	02/17/2021	06/15/2031	3,502,109
92277G-AB-3	VENTAS REALTY LP N Y N		2.A FE	1,300,863	1,300,000	1,310,938	1,300,922		36			5.700	5.693	MS	18,731	74,100	11/25/2024	09/30/2043	1,337,050
92277G-AF-4	VENTAS REALTY LP VTR 4.375 02/01/45		2.A FE	4,305,189	4,182,000	3,519,680	4,278,305		(3,939)			4.375	4.182	FA	76,234	182,963	08/23/2024	02/01/2045	4,273,481
92277G-AQ-0	VENTAS REALTY LP VTR 4.875 04/15/49		2.A FE	2,073,928	1,845,000	1,613,213	2,048,499		(5,303)			4.875	4.124	AO	18,988	89,944	10/08/2020	04/15/2049	1,889,972
92277G-AW-7	VENTAS REALTY LP VTR 2 1/2 09/01/31		2.A FE	153,334	200,000	179,915	164,214		5,111			2.500	6.305	MS	1,667	5,000	10/13/2023	09/01/2031	202,500
92338C-AF-0	VERALTO CORP VLTO	0	2.B FE	3,819,123	3,780,000	3,945,073	3,815,390		(3,435)			5.450	5.301	MS	58,942	206,010	11/19/2024	09/18/2033	3,883,005
92343V-BE-3	VERIZON COMMUNICATIONS VZ 4 3/4 11/01/41	0	2.A FE	5,458,491	5,700,000	5,191,503	5,486,002		8,619			4.750	5.098	MN	45,125	270,750	08/30/2022	11/01/2041	5,835,375
92343V-BG-8	VERIZON COMMUNICATIONS VZ 3.85 11/01/42		2.A FE	6,357,708	7,850,000	6,309,108	6,454,935		49,436			3.850	5.480	MN	50,371	302,225	02/29/2024	11/01/2042	8,001,113
92343V-BT-0	VERIZON COMMUNICATIONS VZ 6.55 09/15/43		2.A FE	808,346	700,000	768,936	798,828		(3,300)			6.550	5.310	MS	13,500	45,850	12/06/2022	09/15/2043	722,925
92343V-CK-8	VERIZON COMMUNICATIONS VZ 4.862 08/21/46	0	2.A FE	1,555,350	1,752,000	1,556,196	1,561,041		4,109			4.862	5.772	FA	30,760	54,746	03/14/2025	08/21/2046	1,794,591
92343V-CM-4	VERIZON COMMUNICATIONS N N N		2.A FE	4,275,040	4,600,000	4,048,301	4,279,689		4,428			5.012	5.497	FA	83,255	190,456	02/27/2025	08/21/2054	4,715,276
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36	0	2.A FE	1,164,300	1,000,000	936,860	1,123,107		(10,453)			4.272	2.853	JJ	19,699	42,720	11/16/2021	01/15/2036	1,021,360
92343V-CX-0	VERIZON COMMUNICATIONS N N N		2.A FE	5,485,680	6,000,000	5,030,306	5,500,430		11,404			4.522	5.148	MS	79,889	271,320	09/12/2024	09/15/2048	6,135,660
92343V-DR-2	VERIZON COMMUNICATIONS VZ 4.812 03/15/39	0	2.A FE	13,907,782	15,400,000	14,614,908	14,057,086		66,331			4.812	5.764	MS	218,197	741,048	10/13/2023	03/15/2039	15,770,524
92343V-FT-6	VERIZON COMMUNICATIONS VZ 2.65 11/20/40		2.A FE	4,476,353	4,750,000	3,390,265	4,526,785		11,697			2.650	3.045	MN	14,336	125,875	06/15/2021	11/20/2040	4,812,938
92343V-GC-2	VERIZON COMMUNICATIONS VZ 3.7 03/22/61		2.A FE	1,992,513	1,870,000	1,266,799	1,985,276		(1,720)			3.700	3.396	MS	19,027	69,190	08/20/2021	03/22/2061	1,904,595

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92343V-GK-4	VERIZON COMMUNICATIONS VZ 3.4 03/22/41	M	2.A FE	30,745,070	31,000,000	24,273,620	30,769,343		9,588			3.400	3.458	MS	289,850	1,054,000	07/12/2023	03/22/2041	31,527,000
92343V-GP-3	VERIZON COMMUNICATIONS VZ 3 7/8 03/01/52		2.A FE	1,194,855	1,500,000	1,115,282	1,208,024		5,118			3.875	5.252	MS	19,375	58,125	04/27/2023	03/01/2052	1,529,063
92343V-GW-8	VERIZON COMMUNICATIONS N Y N	0	2.A FE	8,942,287	9,240,000	8,870,862	8,945,990		3,703			5.500	5.729	FA	180,693	254,100	03/14/2025	02/23/2054	9,494,100
92343V-HJ-6	VERIZON COMMUNICATIONS INC VZ 5.875 11/3	0	2.A FE	24,213,816	24,250,000	23,959,000	24,213,791		(25)			5.875	5.885	MN	146,426		11/13/2025	11/30/2055	24,962,344
92345Y-AG-1	VERISK ANALYTICS INC VRSK 3.625 05/15/50	RA	2.B FE	49,356,640	51,000,000	36,799,560	49,487,187		33,278			3.625	3.805	MN	236,229	1,848,750	06/08/2022	05/15/2050	51,924,375
92553P-AW-2	PARAMOUNT GLOBAL N Y N		2.C FE	376,849	490,000	369,885	381,070		2,728			5.250	7.507	AO	6,431	25,725	06/10/2024	04/01/2044	502,863
92556H-AB-3	PARAMOUNT GLOBAL PARA 4.95 01/15/31	0	2.C FE	12,971,540	13,219,000	12,711,787	13,044,922		26,881			4.950	5.234	JJ	301,724	654,341	12/23/2022	01/15/2031	13,546,170
92556H-AD-9	PARAMOUNT GLOBAL PARA 4.2 05/19/32	M	2.C FE	6,817,650	7,000,000	6,324,570	6,891,076		14,443			4.200	4.483	MN	34,300	294,000	05/12/2020	05/19/2032	7,147,000
92564R-AB-1	VICI PROPERTIES LP VICI 4 5/8 12/01/29		2.C FE	1,662,107	1,800,000	1,798,374	1,703,955		21,067			4.625	6.180	JD	6,938	83,250	12/21/2023	12/01/2029	1,841,625
92564R-AE-5	VICI PROPERTIES LP VICI PROPERTIES LP	0	2.C FE	3,835,357	4,300,000	4,169,667	3,971,449		59,817			4.125	6.042	FA	67,008	177,375	12/14/2023	08/15/2030	4,388,688
92564R-AL-9	VICI PROPERTIES LP VICI 3 7/8 02/15/29		2.C FE	525,174	600,000	588,695	553,605		12,969			3.875	6.660	FA	8,783	23,250	09/18/2023	02/15/2029	611,625
925650-AE-3	VICI PROPERTIES LP VICI 5 5/8 05/15/52		2.C FE	992,926	1,100,000	1,031,818	995,929		1,481			5.625	6.369	MN	7,906	61,875	12/19/2023	05/15/2052	1,130,938
925650-AG-8	VICI PROPERTIES LP N Y N		2.C FE	524,670	500,000	500,106	524,346		(311)			6.125	5.771	AO	7,656	30,625	12/05/2024	04/01/2054	515,313
92769V-AJ-8	VMED 02 UK LTD VMED 5 07/15/30 144A	0	4.B FE	786,355	800,000	705,286	791,961		1,527			5.000	5.251	JJ	18,444	40,000	02/04/2022	07/15/2030	820,000
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37	0	2.A FE	9,332,646	8,600,000	9,242,162	9,223,688		(39,702)			6.000	5.147	MN	65,933	516,000	02/07/2023	05/15/2037	8,858,000
927804-FL-3	VIRGINIA ELEC & POWER CO D 4 01/15/43	0	2.A FE	6,110,713	7,400,000	6,057,048	6,220,071		41,162			4.000	5.448	JJ	136,489	296,000	12/21/2023	01/15/2043	7,548,000
927804-FR-0	VIRGINIA ELEC & POWER CO D 4.45 02/15/44		1.G FE	1,279,163	1,050,000	907,494	1,247,341		(8,339)			4.450	3.062	FA	17,652	46,725	12/30/2021	02/15/2044	1,073,363
927804-FT-6	VIRGINIA ELEC & POWER CO B N Y N		2.A FE	2,053,251	2,500,000	2,077,059	2,074,621		11,857			4.200	5.657	MN	13,417	105,000	03/14/2024	05/15/2045	2,552,500
927804-GA-6	VIRGINIA ELEC & POWER CO D 4.6 12/01/204		1.G FE	1,003,920	1,200,000	1,031,625	1,006,020		2,100			4.600	5.895	JD	4,600	27,600	06/25/2025	12/01/2048	1,227,600
927804-GF-5	VIRGINIA ELEC & POWER CO D 2.95 11/15/51		1.G FE	5,253,489	5,395,000	3,393,401	5,265,822		3,224			2.950	3.085	MN	20,336	159,153	01/05/2022	11/15/2051	5,474,576
927804-GJ-7	VIRGINIA ELEC & POWER CO VIRGINIA ELECTR		1.G FE	859,293	975,000	822,996	861,933		1,571			4.625	5.447	MN	5,762	41,625	07/17/2025	05/15/2052	997,547
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N	0	1.G FE	6,378,604	6,600,000	6,288,546	6,381,617		2,320			5.450	5.690	AO	89,925	223,450	11/25/2025	04/01/2053	6,779,850
927804-GM-0	VIRGINIA ELEC & POWER CO D 5.3 08/15/33		1.G FE	1,480,460	1,470,000	1,526,036	1,480,000		(1,072)			5.300	5.183	FA	29,433	77,910	12/13/2024	08/15/2033	1,508,955
927804-GN-8	VIRGINIA ELEC & POWER CO		1.G FE	816,529	830,000	819,760	816,732		203			5.700	5.817	FA	17,873	23,655	03/18/2025	08/15/2053	853,655
927804-GQ-1	VIRGINIA ELEC & POWER CO N Y N	0	1.G FE	5,704,260	5,750,000	5,390,683	5,705,596		653			5.350	5.404	JJ	141,849	307,625	03/21/2024	01/15/2054	5,903,813
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N		1.G FE	793,225	800,000	778,849	793,330		88			5.550	5.609	FA	16,773	40,538	02/21/2025	08/15/2054	822,200
927804-GU-2	VIRGINIA ELEC & POWER CO D		1.G FE	4,921,209	5,100,000	4,993,359	4,923,115		1,906			5.650	5.900	MS	84,844	152,079	06/11/2025	03/15/2055	5,244,075
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC		1.F PL	13,106,127	13,106,127	9,564,209	13,106,127					2.570	2.612	MJSD	936	336,827	11/19/2020	10/14/2049	168,058
928668-BX-9	VOLKSWAGEN GROUP AMERICA VW 5.9 09/12/33		2.A FE	5,304,002	5,450,000	5,701,765	5,328,934		11,656			5.900	6.264	MS	97,358	321,550	02/06/2024	09/12/2033	5,610,775
928668-CH-3	VOLKSWAGEN GROUP AMERICA 144A N Y Y		2.A FE	5,254,664	5,285,000	5,449,125	5,258,892		2,431			5.600	5.676	MS	81,389	295,960	03/14/2024	03/22/2034	5,432,980
929160-BD-0	VULCAN MATERIALS COMPANY VMC	0	2.A FE	21,803,107	21,625,000	21,531,148	21,801,410		(1,491)			5.700	5.641	JD	102,719	1,270,289	03/14/2025	12/01/2054	22,241,313
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29		2.A FE	549,738	600,000	591,725	566,400		8,362			3.850	5.617	JJ	10,652	23,100	12/12/2023	07/15/2029	611,550

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								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92940P-AG-9	WESTROCK CO WRK 3 06/15/33	0	2.B FE	8,102,379	9,645,000	8,594,660	8,495,929		124,784			3.000	4.929	JD	12,860	289,350	08/31/2022	06/15/2033	9,789,675
931142-CB-7	WALMART INC WMT 5 1/4 09/01/35	0	1.C FE	24,297,216	22,961,000	24,292,968	24,048,459		(87,407)			5.250	4.636	MS	401,818	1,205,453	12/30/2022	09/01/2035	23,563,726
94973V-BB-2	ANTHEM INC ELV 4.65 01/15/43		2.A FE	2,790,048	3,100,000	2,779,252	2,812,522		9,959			4.650	5.494	JJ	66,469	144,150	01/02/2025	01/15/2043	3,172,075
94973V-BK-2	ANTHEM INC ELV 4.65 08/15/44		2.A FE	1,657,452	1,800,000	1,589,425	1,668,638		4,059			4.650	5.269	FA	31,620	83,700	08/01/2023	08/15/2044	1,841,850
949746-SW-2	WELLS FARGO WFC 0.3 07/26/53		2.A FE	23,817,200	82,000,000	20,099,020	27,870,416		977,741			0.300	4.500	JUL	105,917	246,000	05/02/2022	07/26/2053	82,246,000
94974B-FP-0	WELLS FARGO & COMPANY WFC 5.375 11/02/43		2.B FE	6,306,387	4,935,000	4,786,851	6,103,940		(46,206)			5.375	3.568	MN	43,473	265,256	04/28/2021	11/02/2043	5,067,628
94974B-GE-4	WELLS FARGO & COMPANY MTN N N N	0	2.B FE	9,733,410	11,000,000	9,638,860	9,776,279		35,831			4.650	5.614	MN	80,988	511,500	10/23/2024	11/04/2044	11,255,750
94974B-GT-1	WELLS FARGO & COMPANY WFC	0	2.B FE	27,151,660	32,000,000	26,736,640	27,277,798		120,254			4.400	5.623	JD	66,489	1,408,000	01/23/2025	06/14/2046	32,704,000
94974B-GU-8	WELLS FARGO & COMPANY WFC	0	2.B FE	24,001,423	27,475,000	24,141,184	24,078,312		75,089			4.750	5.774	JD	87,004	1,305,063	03/14/2025	12/07/2046	28,127,531
95000U-2L-6	WELLS FARGO & COMPANY WFC 4.478 04/04/31		2.A FE	360,180	400,000	403,127	373,537		5,947			4.478	6.554	AO	4,329	17,912	10/13/2023	04/04/2031	413,709
95000U-2M-4	WELLS FARGO & COMPANY WFC V5.013 04/04/5	RA	2.A FE	25,638,482	18,680,000	17,070,905	24,964,530		(172,989)			5.013	3.042	AO	226,304	936,428	12/30/2021	04/04/2051	19,553,788
95000U-3B-7	WELLS FARGO & COMPANY WFC 4.897 07/25/33		2.A FE	477,990	500,000	508,508	482,308		1,843			4.897	5.474	JJ	10,610	24,485	07/21/2023	07/25/2033	512,243
95000U-3D-3	WELLS FARGO & COMPANY WFC 5.389 04/24/34		1.E FE	3,015,916	3,100,000	3,225,839	3,028,675		6,506			5.389	5.740	AO	31,092	167,059	03/21/2024	04/24/2034	3,183,530
95000U-3F-8	WELLS FARGO & COMPANY WFC 5.557 07/25/34		1.E FE	3,040,000	3,040,000	3,190,221	3,040,000					5.557	5.555	JJ	73,204	168,933	07/18/2023	07/25/2034	3,124,466
95000U-3H-4	WELLS FARGO & COMPANY WFC 6.491 10/23/34		1.E FE	1,410,000	1,410,000	1,560,785	1,410,000					6.491	6.488	AO	17,288	91,523	10/16/2023	10/23/2034	1,455,762
95000U-3K-7	WELLS FARGO & COMPANY N Y N		1.E FE	897,696	900,000	939,524	898,265		(24)			5.499	5.543	JJ	21,721	49,491	03/14/2024	01/23/2035	912,960
95000U-3L-5	WELLS FARGO & COMPANY MTN N Y N		1.E FE	1,140,000	1,140,000	1,163,614	1,140,000					5.707	5.707	AO	12,470	65,060	04/15/2024	04/22/2028	1,172,530
95040Q-AF-1	WELLTOWER INC WELL 4.95 09/01/48		1.G FE	1,742,868	2,000,000	1,865,744	1,753,593		5,054			4.950	5.947	MS	33,000	99,000	11/29/2023	09/01/2048	2,049,500
95040Q-AM-6	WELLTOWER INC WELL 2.8 06/01/31		1.G FE	630,304	800,000	742,230	671,368		19,343			2.800	6.356	JD	1,867	22,400	10/17/2023	06/01/2031	811,200
95040Q-AN-4	WELLTOWER INC WELL 2.05 01/15/29		1.G FE	1,243,440	1,500,000	1,415,202	1,356,330		42,321			2.050	5.517	JJ	14,179	30,750	03/10/2023	01/15/2029	1,515,375
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY WVUHOG 4		1.F FE	1,922,190	1,500,000	1,290,333	1,868,508		(11,263)			4.924	3.335	JD	6,155	73,860	11/24/2020	06/01/2048	1,536,930
958102-AQ-8	WESTERN DIGITAL CORP WDC		2.C FE	401,224	430,000	411,549	404,348		3,124			2.850	4.961	FA	5,106		08/01/2025	02/01/2029	436,128
958254-AJ-3	WESTERN MIDSTREAM OPERAT N Y N		2.C FE	370,995	430,000	370,761	372,790		1,143			5.300	6.435	MS	7,597	22,790	06/10/2024	03/01/2048	441,395
962166-BT-0	WEYERHAEUSER COMPANY WY 6.875 12/15/33	RA	2.B FE	813,678	600,000	669,517	739,185		(14,926)			6.875	3.508	JD	1,833	41,250	08/10/2020	12/15/2033	620,625
962166-CA-0	WEYERHAEUSER COMPANY WY 3.375 03/09/33	0	2.B FE	4,724,493	4,750,000	4,348,293	4,732,274		2,140			3.375	3.434	MS	49,875	160,313	02/23/2022	03/09/2033	4,830,156
962166-CB-8	WEYERHAEUSER COMPANY WY 4 03/09/52	M	2.B FE	14,688,815	16,955,000	13,079,596	14,796,838		36,828			4.000	4.842	MS	210,996	678,200	12/20/2022	03/09/2052	17,294,100
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46	0	3.A FE	3,077,058	3,610,000	2,710,637	3,106,877		12,671			4.500	5.654	JD	13,538	162,450	03/22/2024	06/01/2046	3,691,225
963320-AX-4	WHIRLPOOL CORP WHR 4.6 05/15/50		3.A FE	13,380,952	13,542,000	9,955,428	13,389,662		2,492			4.600	4.672	MN	79,597	622,932	07/12/2022	05/15/2050	13,853,466
963320-BC-9	WHIRLPOOL CORP N Y N	0	3.A FE	4,998,400	5,000,000	4,638,185	4,998,728		149			5.750	5.754	MS	95,833	287,500	02/22/2024	03/01/2034	5,143,750
96337R-AC-6	WHISTLER PIPELINE LLC 144A N Y Y	0	2.C FE	22,316,291	22,350,000	23,111,576	22,322,946		4,652			5.950	5.968	MS	336,150	1,532,993	07/25/2024	09/30/2034	23,014,913
96812W-AA-3	WILDLIFE CONSERVATION SOCIETY WILDLF 3.4		1.E FE	5,942,480	6,000,000	3,776,760	5,948,836		1,296			3.414	3.466	FA	85,350	204,840	11/16/2020	08/01/2050	6,102,420
969457-BV-1	WILLIAMS COMPANIES INC WMB 5 3/4 06/24/4		2.B FE	422,093	450,000	447,769	423,578		725			5.750	6.288	JD	503	25,875	10/31/2024	06/24/2044	462,938
969457-CA-6	WILLIAMS COMPANIES INC N Y N		2.B FE	972,150	1,000,000	926,511	972,704		502			5.300	5.496	FA	20,022	53,000	12/09/2024	08/15/2052	1,026,500

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969457-CJ-7	WILLIAMS COMPANIES INC WMB 5.65 03/15/33		2.B FE	190,232	200,000	210,576	192,056		846			5.650	6.346	MS	3,327	11,300	10/06/2023	03/15/2033	205,650
96949L-AC-9	WILLIAMS COMPANIES INC WMB 5.1 09/15/45		2.B FE	1,106,046	1,200,000	1,104,873	1,110,537		2,383			5.100	5.735	MS	18,020	61,200	03/08/2024	09/15/2045	1,230,600
96949L-AE-5	WILLIAMS COMPANIES INC N Y N		2.B FE	1,669,107	1,900,000	1,669,988	1,674,451		5,000			4.850	5.808	MS	30,717	92,150	01/02/2025	03/01/2048	1,946,075
96950F-AF-1	WILLIAMS COMPANIES INC WMB 6.3 04/15/40		2.B FE	8,417,600	6,615,000	7,125,876	8,076,341		(73,368)			6.300	4.223	AO	87,980	416,745	06/25/2021	04/15/2040	6,823,373
96950F-AK-0	WILLIAMS COMPANIES INC N Y N		2.B FE	507,805	500,000	496,843	507,543		(241)			5.800	5.662	MN	3,706	29,000	11/25/2024	11/15/2043	514,500
96950F-AN-4	WILLIAMS COMPANIES INC WMB 5.4 03/04/44		2.B FE	4,363,294	4,600,000	4,420,217	4,377,986		6,652			5.400	5.833	MS	80,730	248,400	12/19/2023	03/04/2044	4,724,200
96950F-AP-9	WILLIAMS COMPANIES INC WMB 4.9 01/15/45		2.B FE	729,128	800,000	719,278	732,924		1,931			4.900	5.623	JJ	18,076	39,200	12/26/2023	01/15/2045	819,600
970648-AH-4	WILLIS NORTH AMERICA INC WTW 5.05 09/15/	0	2.A FE	16,715,160	17,248,000	15,482,322	16,725,894		3,643			5.050	5.276	MS	256,468	684,275	12/16/2025	09/15/2048	17,683,512
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	0	2.A FE	7,694,925	9,925,000	7,358,693	7,759,244		22,035			3.875	5.536	MS	113,241	190,844	11/20/2025	09/15/2049	10,117,297
970648-AL-5	WILLIS NORTH AMERICA INC WILLIS NORTH AM	0	2.A FE	11,941,741	12,000,000	12,093,240	11,979,631		13,130			4.650	4.772	JD	24,800	558,000	12/20/2022	06/15/2027	12,279,000
970648-AN-1	WILLIS NORTH AMERICA INC N Y N	0	2.A FE	6,763,981	7,000,000	6,987,470	6,769,560		3,004			5.900	6.147	MS	133,078	413,000	04/15/2024	03/05/2054	7,206,500
973244-AA-4	WINDFALL MINING GROUP		2.C FE	2,779,600	2,695,000	2,810,669	2,776,515		(3,085)			5.854	5.269	MN	21,035	78,883	09/17/2025	05/13/2032	2,773,883
97650W-AG-3	WINTRUST FINANCIAL CORPORATION WTFC 4.85	M	2.A FE	11,080,392	12,202,000	12,139,038	11,080,392					4.850	6.091	JD	41,097	591,797	06/03/2019	06/06/2029	12,497,899
98105H-AG-5	WOORI BANK SERIES REGS		2.B FE	843,469	840,000	858,656	842,365		(829)			5.125	5.008	FA	17,340	43,050	08/20/2024	08/06/2028	861,525
983024-AN-0	WYETH LLC PFE 5.95 04/01/37	0	1.F FE	9,236,429	8,488,000	9,131,900	9,120,715		(40,854)			5.950	5.072	AO	126,259	505,036	12/30/2022	04/01/2037	8,740,518
98389B-AX-8	XCEL ENERGY INC XEL 3 1/2 12/01/49		2.A FE	2,888,912	4,300,000	3,080,778	2,945,758		24,998			3.500	5.996	JD	12,542	150,500	08/22/2023	12/01/2049	4,375,250
98978V-AH-6	ZOETIS INC ZTS 4.7 02/01/43	RA	2.A FE	612,194	475,000	435,988	590,413		(5,377)			4.700	2.851	FA	9,302	22,325	09/27/2021	02/01/2043	486,163
BANOEA-2L-6	NGM INSURANCE COMPANY NGM INSURANCE COMP	0	1.G FE	5,000,000	5,000,000	5,037,500	5,000,000					7.250	7.250	AO	67,465	362,500	10/28/2016	10/24/2036	5,181,250
BGH8NV-8Q-0	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	4,000,000	4,000,000	4,205,528	4,000,000					6.750	6.750	JAJO	58,500	270,000	10/04/2023	10/13/2035	4,067,500
BGH8RD-LQ-1	CLIFFWATER CORPORATE LENDING F CLIFFWATE	0	1.C PL	17,000,000	17,000,000	18,778,931	17,000,000					7.400	7.400	JJ	562,606	1,258,000	11/17/2023	01/20/2034	17,629,000
BGH939-P2-3	QTS IRVING DC3 LLC QTSIRV	0	1.F PL	1,650,000	1,650,000	1,699,114	1,650,000					5.960	5.960	JJ	46,985	98,067	05/22/2024	07/09/2029	1,699,170
BGH93F-YZ-6	BLUE OWL GP STAKES III BGS	0	1.B PL	4,000,000	4,000,000	4,095,800	4,000,000					6.320	6.371	JAJO	56,880	252,800	05/22/2024	06/10/2029	4,042,133
BGH949-LN-0	U-HAUL HOLDING CO UHAL	0	2.B PL	12,000,000	12,000,000	12,366,888	12,000,000					6.000	6.000	FA	260,000	720,000	06/03/2024	08/21/2035	12,360,000
BGH949-LP-5	U-HAUL HOLDING CO UHAL	0	2.B PL	4,000,000	4,000,000	4,134,888	4,000,000					5.950	5.950	FA	85,944	238,000	06/03/2024	08/21/2034	4,119,000
BGH95T-XE-2	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	19,500,000	19,500,000	19,867,673	19,500,000					6.200	6.200	FA	456,733	1,209,000	06/28/2024	08/15/2027	20,104,500
BGH95T-XG-7	CLIFFWATER CORPORATE LENDING F CCLFX		1.C PL	15,000,000	15,000,000	15,529,110	15,000,000					6.320	6.320	FA	358,133	948,000	06/28/2024	08/15/2029	15,474,000
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	14,800,000	14,800,000	15,453,154	14,800,000					6.400	6.400	FA	357,831	947,200	06/28/2024	08/15/2031	15,273,600
BGH998-B2-4	HOPE GAS HOLDINGS LLC HOPEGA	0	2.C PL	3,400,000	3,400,000	3,454,743	3,400,000					5.990	5.990	MS	67,887	205,357	08/14/2024	09/01/2033	3,501,830
BGH998-B3-2	HOPE GAS HOLDINGS LLC HOPEGA	0	2.C PL	3,000,000	3,000,000	3,048,303	3,000,000					5.990	5.990	MS	59,900	181,198	08/14/2024	09/01/2033	3,089,850
BGH9ED-3A-8	DELOITTE LLP/UNITED KINGDOM DELOIT	0	1.F	17,000,000	17,000,000	16,957,568	17,000,000					5.790	5.790	JJ	412,859	492,150	10/30/2024	01/30/2040	17,492,150
BGH9ED-3B-6	DELOITTE LLP/UNITED KINGDOM DELOIT	0	1.F	34,000,000	34,000,000	33,400,614	34,000,000					5.970	5.970	JJ	851,388	1,014,900	10/30/2024	01/30/2045	35,014,900
BGH9G4-8V-5	CEAMER FINANCE III LLC CEAMER	0	2.B PL	11,432,455	11,432,455	11,776,869	11,432,455					6.790	6.797	MN	94,877	630,200	11/22/2024	11/15/2039	11,820,587
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	9,200,000	9,200,000	9,312,728	9,200,000					6.180	6.180	JJ	262,169	284,280	12/10/2024	01/15/2037	9,484,280
BGH9KB-89-3	WAWA INC	0	2.A PL	9,500,000	9,500,000	9,759,911	9,500,000					6.010	6.010	MS	149,081	285,475	01/17/2025	03/27/2040	9,785,475
BGH9KB-8A-0	WAWA INC	0	2.A PL	5,200,000	5,200,000	5,242,026	5,200,000					6.160	6.160	MS	83,639	160,160	01/17/2025	03/27/2045	5,360,160
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQI	0	2.B FE	7,000,000	7,000,000	7,104,699	7,000,000					6.170	6.170	JD	217,150	80,381	03/27/2025	12/31/2039	7,000,000
BGH9Z2-0S-3	EVERCORE INC EVR		1.G PL	9,600,000	9,600,000	9,638,429	9,600,000					5.170	5.173	AO	84,099	133,731	06/26/2025	07/24/2030	9,715,808

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BGHA4P-C3-5	HOPE GAS HOLDINGS LLC		2.C PL	1,000,000	1,000,000	1,009,449	1,000,000					6.180	6.180	MS	16,480		08/21/2025	09/01/2037	1,026,780
BGHA5G-FD-9	HOPE GAS HOLDINGS LLC		2.C PL	1,400,000	1,400,000	1,413,310	1,400,000					6.180	6.180	AO	14,901		08/21/2025	09/01/2037	1,429,321
BGHA72-CF-6	BLUE CROSS & BLUE SHIELD OF FL BCBSF		1.E Z	7,000,000	7,000,000	6,893,796	7,000,000					5.440	5.440	MS	96,258		09/16/2025	09/30/2035	7,190,400
BGHA7C-L3-1	CONSOLIDATED EDISON INC ED	0	1.G Z	19,000,000	19,000,000	18,510,123	19,000,000					5.990	5.990	AO	287,686		09/16/2025	10/01/2055	19,569,050
BGHA8Y-TX-8	AIRTRAX INC AITX		2.C PL	6,000,000	6,000,000	5,971,962	6,000,000					5.670	5.670	AO	64,260		10/01/2025	10/23/2032	6,170,100
BGHA9J-AB-8	HARMONI TOWERS LLC HARTO		2.A PL	20,000,000	20,000,000	19,977,740	20,000,000					5.220	5.220	AO	176,900		10/08/2025	10/30/2030	20,522,000
BGHAAE-Y7-0	CORVIAS MILITARY LIVING LLC CORVDS	0	1.C	10,500,000	10,500,000	10,401,951	10,500,000					8.000	8.000	JD	63,000		11/24/2025	01/01/2049	10,920,000
BGHAET-AS-3	CEAMER FINANCE IV LLC CREAM		2.B Z	11,250,000	11,250,000	11,250,000	11,250,000					6.280	6.262	MN	82,430		11/24/2025	12/15/2040	11,603,250
BGHAG1-VX-8	CLIFFWATER CORPORATE LENDING F CCLFX		1.C PL	75,000,000	75,000,000	74,878,650	75,000,000					5.370	5.370	JD	100,688		12/10/2025	12/22/2030	77,013,750
BGHAG1-VZ-3	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C Z	35,000,000	35,000,000	34,750,100	35,000,000					5.870	5.866	MS	51,363		12/10/2025	12/22/2035	36,027,250
BGHAG4-FU-6	TOREADOR HOLDINGS LLC TOREADOR	0	1.G Z	18,000,000	18,000,000	18,000,000	18,000,000					5.890	5.926	MJSD	2,945		12/15/2025	10/31/2043	18,265,050
BYDDWL-ZE-3	ANDIRON FINANCING LLC ANDIRON FINANCING		2.B PL	10,750,000	10,750,000	10,750,000	10,750,000					6.750	6.845	MON	34,266	636,788	02/04/2025	01/21/2030	10,762,468
BYDNKR-SF-6	INDUSTRIALIZADORA INTEGRAL DEL		3.B PL	15,000,000	15,000,000	15,000,000	15,000,000					9.250	9.250	MS	370,000		09/25/2025	09/25/2032	15,693,750
BYDQFZ-2J-7	ASRT ONSHORE LLC		1.G Z	1,642,990	1,642,990	1,642,990	1,642,990					6.227	6.230	FA	2,618		12/22/2025	12/31/2032	1,694,144
BYDRL9-VX-3	GCM GROSVENOR LP		1.G PL	4,539,483	4,539,483	4,539,483	4,539,483					6.884	6.938	JAJO	84,729		09/25/2025	09/15/2037	4,587,011
BYDTPV-Q3-8	FRONTIER AIRLINES HOLDINGS INC		2.B Z	4,490,000	4,490,000	4,478,509	4,490,000					6.750	6.750	AO	47,987		11/04/2025	04/30/2034	4,641,538
BYDU1T-1X-7	LAKEVIEW LOAN SERVICING LLC PROJECT CORA		1.E Z	7,200,000	7,200,000	7,200,000	7,200,000					5.650	5.649	JJ	32,770		11/19/2025	12/02/2032	7,403,400
BYDU1T-4B-2	LAKEVIEW LOAN SERVICING LLC PROJECT CORA		1.E	7,200,000	7,200,000	7,200,000	7,200,000					5.920	5.917	JJ	34,336		11/19/2025	12/02/2035	7,413,120
BYDW1L-CR-1	ASRT ONSHORE LLC		1.G Z	3,113,137	3,113,137	3,113,137	3,113,137					6.227	3.728	FA	3,015		12/22/2025	12/31/2032	3,210,065
BYDW1L-LG-5	ASRT ONSHORE LLC		1.G Z	2,594,448	2,594,448	2,594,448	2,594,448					6.416	3.917	FA	2,540		12/22/2025	12/31/2032	2,677,678
BYDW1L-S5-2	ASRT ONSHORE LLC		1.G Z	1,297,140	1,297,140	1,297,140	1,297,140					6.227	3.728	FA	1,256		12/22/2025	12/31/2032	1,337,526
BYDW1M-14-2	ASRT ONSHORE LLC		1.G Z	1,470,148	1,470,148	1,470,148	1,470,148					6.227	3.728	FA	1,424		12/22/2025	12/31/2032	1,515,921
BYDW1M-15-9	ASRT ONSHORE LLC		1.G Z	2,075,425	2,075,425	2,075,425	2,075,425					6.227	3.728	FA	2,010		12/22/2025	12/31/2032	2,140,043
BYDW1M-1D-2	ASRT ONSHORE LLC		1.G Z	2,075,424	2,075,424	2,075,424	2,075,424					6.234	3.734	JD	1,937		12/22/2025	12/31/2032	1,038,667
C86068-AC-4	ST MARYS CEMENT INC		2.B FE	2,493,000	2,400,000	2,477,088	2,491,954		(1,046)			5.750	5.173	AO	34,117		11/14/2025	04/02/2034	2,469,000
C8665*-AB-2	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	20,000,000	20,000,000	18,945,040	20,000,000					3.150	3.150	JAJO	150,500	630,000	10/23/2020	01/05/2029	20,157,500
C8665*-AC-0	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	33,000,000	33,000,000	30,072,768	33,000,000					3.250	3.250	JAJO	256,208	1,072,500	10/23/2020	01/05/2031	33,268,125
C8665*-AD-8	TFI INTERNATIONAL INC TFI INTERNATIONAL		2.B PL	29,000,000	29,000,000	25,034,134	29,000,000					3.350	3.350	JAJO	232,081	971,500	10/23/2020	01/05/2033	29,242,875
C8665*-AU-0	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	4,000,000	4,000,000	4,194,848	4,000,000					7.110	7.110	JAJO	61,620	284,400	10/04/2023	10/13/2043	4,071,100
C97750-AA-8	WINDFALL MINIMG GROUP	0	2.C FE	5,088,250	4,900,000	5,110,308	5,083,488		(4,762)			5.854	5.156	MN	38,246	70,248	11/17/2025	05/13/2032	5,043,423
E90508-AA-5	TERMOCANDELARIA POWER		3.B FE	770,250	750,000	774,270	768,179		(2,071)			7.750	7.224	MS	16,792	58,125	02/26/2025	09/17/2031	779,063
G0399B-AB-3	ANTOFAGASTA PLC REGS	0	2.B FE	2,435,125	2,300,000	2,465,830	2,430,725		(4,400)			6.250	5.375	MN	23,559	71,875	08/20/2025	05/02/2034	2,371,875
G0399B-AC-1	ANTOFAGASTA PLC	0	2.B FE	4,490,949	4,425,000	4,539,652	4,490,393		(556)			5.625	5.420	MS	77,438		11/17/2025	09/09/2035	4,549,453
G3705Q-AE-7	GACI FIRST INVESTMENT	0	1.E FE	15,276,763	17,450,000	15,489,667	15,289,281		12,519			5.125	6.061	FA	340,336	230,625	09/04/2025	02/14/2053	17,897,156
G59669-AC-8	Meituan MEITUA 3.05 10/28/30		1.G FE	1,690,500	2,100,000	1,958,875	1,797,180		51,784			3.050	6.588	AO	11,209	64,050	11/09/2023	10/28/2030	2,132,025
G77349-AA-9	SNB FUNDING LTD		2.B FE	6,681,450	6,500,000	6,687,265	6,675,827		(5,623)			6.000	5.313	JD	7,583	195,000	11/17/2025	06/24/2035	6,685,840
G7743*-AB-6	SLF V-L Holdings, L.P. SLF V 2025 B TL 1		2.C PL	372,976	372,976	372,438	372,976						7.363	N/A	6,303	6,668	08/01/2025	01/15/2033	379,832
G7743@-AB-4	SLF V International-L Holdings SLIF V 20		2.C PL	429,268	429,268	428,648	429,268						7.363	N/A	7,254	7,673	08/01/2025	01/15/2033	437,159
L2848U-AA-0	EIG PEARL HOLDINGS SARL	0	1.E FE	7,467,500	9,200,000	7,758,176	7,481,656		14,156			4.387	5.961	FA	135,656	131,610	09/02/2025	11/30/2046	9,300,901
L67359-AC-0	NEXA RESOURCES SA	0	2.C FE	2,467,200	2,400,000	2,474,568	2,465,929		(1,271)			6.600	6.252	AO	36,520	79,200	08/19/2025	04/08/2037	2,479,200
M0152Q-4M-3	ABU DHABI COMMERCIAL BNK		1.G FE	1,827,720	1,800,000	1,829,340	1,825,734		(1,986)			5.361	4.927	MS	29,754		09/08/2025	03/10/2035	1,848,483
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS		2.C FE	5,605,338	6,600,000	5,889,185	5,683,477		78,139			3.798	6.937	MN	30,637	125,334	06/05/2025	05/17/2031	6,725,334

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
MOR822-AE-3	ADNOC MURBAN RSC LTD	0	1.C FE	6,072,675	6,450,000	6,063,516	6,074,841		2,166			5.125	5.532	MS	101,005	165,281	08/19/2025	09/11/2054	6,615,281
M16157-AM-7	BANK MUSCAT SAOG BKMBOM 4.846 10/01/2030		2.C FE	2,497,500	2,500,000	2,500,825	2,497,594		94			4.846	4.868	AO	30,288		11/18/2025	10/01/2030	2,560,575
M4289E-5Q-8	FIRST ABU DHABI BANK PJS FABUH 6.32 04/0		1.F FE	1,707,300	1,680,000	1,744,230	1,689,834		(12,088)			6.320	5.741	AO	25,659	106,176	12/04/2023	04/04/2034	1,725,444
M4289F-DZ-6	FIRST ABU DHABI BANK PJS FABUH VAR 01/16		1.F Z	4,651,875	4,500,000	4,638,285	4,647,641		(4,234)			5.804	4.782	JJ	119,708		11/17/2025	01/16/2035	4,630,590
M4R822-AA-3	FORD OTOMOTIV SANAYI AS		3.C FE	916,875	900,000	931,273	915,306		(1,569)			7.125	6.508	AO	11,756	32,063	08/11/2025	04/25/2029	932,063
M7301Y-AB-8	NBK SPC LTD NTBKKK 1.625 09/15/2027		1.E FE	6,556,688	6,950,000	6,811,000	6,787,833		83,277			1.625	4.985	MS	33,254	31,688	11/20/2025	09/15/2027	7,036,521
M8180A-AF-5	QATAR ENERGY REGS	0	1.C FE	6,321,000	9,200,000	6,446,440	6,339,191		18,191			3.300	5.605	JJ	142,523		09/02/2025	07/12/2051	9,351,800
N30420-AC-2	MEGLOBAL BV		2.B FE	5,935,425	6,200,000	5,952,062	5,949,565		14,140			2.625	4.474	AO	28,481	11,813	11/18/2025	04/28/2028	6,281,375
P04568-AC-8	ARCOS DORADOS BV		2.C FE	5,616,100	5,300,000	5,614,714	5,608,604		(7,496)			6.375	5.214	JJ	142,658		11/19/2025	01/29/2032	5,468,938
P3762T-AE-1	ENGIE ENERGIA CHILE SA	0	2.B FE	2,432,250	2,300,000	2,449,776	2,427,945		(4,305)			6.375	5.510	AO	30,140	73,313	08/19/2025	04/17/2034	2,373,313
P47465-AB-8	GCC SAB DE CV		2.C FE	2,533,438	2,750,000	2,576,287	2,536,754		3,316			3.614	5.066	AO	19,601		11/19/2025	04/20/2032	2,799,693
P4949B-AP-9	GRUPO BIMBO SAB DE CV BIMBOA 4.0 09/06/2	0	2.A FE	1,313,888	1,700,000	1,301,248	1,315,839		1,952			4.000	5.760	MS	21,722		09/30/2025	09/06/2049	1,734,000
P58072-AY-8	INVERSIONES CMPC SA	0	2.B FE	6,366,625	6,150,000	6,320,847	6,361,103		(5,522)			6.125	5.594	FA	130,794	71,969	11/14/2025	02/26/2034	6,338,344
P6040K-AD-9	KALLPA GENERACTION SA SERIES REGS	0	2.C FE	5,090,361	5,070,000	5,081,205	5,090,146		(215)			5.500	5.445	MS	85,204		11/14/2025	09/11/2035	5,209,425
P8803L-AB-4	SURA ASSET MANAGEMENT		2.B FE	2,467,900	2,300,000	2,451,478	2,465,159		(2,741)			6.350	4.986	MN	19,473		11/17/2025	05/13/2032	2,373,025
U0901R-AA-5	BIMBO BAKERIES USA INC	0	2.A FE	3,691,568	4,845,000	3,676,580	3,697,732		6,164			4.000	5.792	MN	23,687	96,900	09/17/2025	05/17/2051	4,941,900
U9841M-AA-0	WIPRO IT SERVICE WPROIN 1.5 06/23/26 REG		1.G FE	1,938,867	2,100,000	2,072,916	2,080,570		39,664			1.500	3.470	JD	700	31,500	03/31/2022	06/23/2026	2,115,750
X5920U-AA-1	ORLEN SA	0	2.A FE	10,280,175	9,750,000	10,274,138	10,272,106		(8,069)			6.000	5.251	JJ	245,375		11/18/2025	01/30/2035	10,042,500
Y0889V-AC-4	BHARTI AIRTEL LTD BHARTI 3 1/4 06/03/31		2.B FE	3,862,250	4,100,000	3,883,971	3,867,738		5,488			3.250	4.437	JD	10,364	66,625	11/17/2025	06/03/2031	4,166,625
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO		2.B FE	4,254,600	4,900,000	4,427,395	4,293,448		38,848			3.500	5.582	AO	36,682	73,500	11/14/2025	04/14/2033	4,985,750
Y6574M-J6-5	OVERSEA CHINESE BANKING GMTN		2.A FE	2,811,807	2,700,000	2,794,592	2,806,459		(5,348)			5.520	4.258	MN	16,560	74,520	10/22/2025	05/21/2034	2,763,990
Y72570-AU-1	RELIANCE INDUSTRIES LTD	0	1.G FE	4,933,269	6,879,000	5,049,599	4,945,032		11,763			3.625	5.713	JJ	117,062		09/02/2025	01/12/2052	7,003,682
Y7770H-AB-4	SHINHAN BANK SHNHAN 5.75 04/15/2034 Reg		2.A FE	2,529,888	2,400,000	2,513,304	2,528,417		(1,471)			5.750	4.954	AO	29,133		11/17/2025	04/15/2034	2,469,000
Y7S650-KG-3	REC LTD 3.875		2.C Z	2,477,750	2,500,000	2,483,654	2,479,371		1,621			3.875	4.443	JJ	46,823		11/17/2025	07/07/2027	2,548,438
008911-BK-4	AIR CANADA ACACN 3.875 08/15/26 144A	0	3.A FE	3,000,000	3,000,000	2,985,702	3,000,000					3.875	3.875	FA	43,917	116,250	07/27/2021	08/15/2026	3,058,125
01626P-AG-1	ALIMENTATION COUCHE-TARD INC ATDBCN 4 1/	M	2.A FE	4,144,474	4,900,000	4,142,705	4,188,413		16,563			4.500	5.676	JJ	94,938	220,500	12/13/2024	07/26/2047	5,010,250
01626P-AN-6	ALIMENTATION COUCHE-TARD INC ALIMENTATIO	RA	2.A FE	19,333,640	25,100,000	18,721,086	19,669,165		107,738			3.800	5.419	JJ	413,313	953,800	02/02/2024	01/25/2050	25,576,900
01626P-AP-1	ALIMENTATION COUCHE-TARD INC ATDBCN 3.43	M	2.A FE	109,923,170	109,468,000	85,584,272	109,841,662		(19,213)			3.439	3.409	MN	501,947	3,764,605	06/25/2021	05/13/2041	111,350,302
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC ATDBCN 3 5/	RA	2.A FE	11,595,550	15,600,000	11,188,476	11,796,170		68,894			3.625	5.402	MN	75,400	565,500	01/31/2024	05/13/2051	15,882,750
01626P-AV-8	ALIMENTATION COUCHE-TARD 144A N Y Y		2.A FE	3,934,405	3,895,000	3,845,228	3,933,757		(565)			5.617	5.546	FA	84,474	218,782	09/24/2024	02/12/2054	4,004,391
06368L-AQ-9	BANK OF MONTREAL BMO 4.7 09/14/27	0	1.F FE	6,996,920	7,000,000	7,090,930	6,998,759		685			4.700	4.711	MS	97,786	329,000	09/07/2022	09/14/2027	7,164,500
06417X-AP-6	BANK OF NOVA SCOTIA BNS 4.85 02/01/30	0	1.F FE	6,995,100	7,000,000	7,163,800	6,996,936		663			4.850	4.862	FA	141,458	339,500	01/24/2023	02/01/2030	7,169,750
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/	0	2.A FE	10,696,183	10,250,000	10,688,803	10,609,748		(31,052)			5.800	5.299	MN	75,964	594,500	01/12/2023	11/15/2034	10,547,250
0778FP-AA-7	BELL CANADA N Y N	0	2.B FE	22,965,743	27,200,000	22,431,840	23,028,151		48,482			4.464	5.686	AO	303,552	848,160	09/26/2025	04/01/2048	27,807,104
0778FP-AB-5	BELL CANADA	0	2.B FE	6,987,724	8,700,000	6,868,737	7,007,411		15,814			4.300	5.828	JJ	157,953	105,350	09/26/2025	07/29/2049	8,887,050
0778FP-AN-9	BELL CANADA N Y N	M	2.B FE	17,947,134	18,125,000	17,218,025	17,950,895		2,353			5.550	5.618	FA	380,021	999,694	02/21/2025	02/15/2054	18,627,969
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT BAMCN	0	1.G FE	7,999,840	8,000,000	8,177,600	7,999,912		72			6.077	6.077	MS	151,250		09/04/2025	09/15/2055	8,243,080

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11271L-AB-8	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4		1.G	4,003,708	3,200,000	2,768,934	3,899,874		(22,576)			4.700	3.263	MS	42,196	150,400	12/09/2021	09/20/2047	3,275,200
11271L-AF-9	BROOKFIELD ASSET MANAGEMENT IN BAMACN 3	M	1.G FE	18,442,705	18,500,000	12,843,403	18,448,645		1,126			3.500	3.516	MS	163,674	647,500	01/26/2021	03/30/2051	18,823,750
11271L-AJ-1	BROOKFIELD ASSET MANAGEMENT IN BNCN 3 5/	0	1.G FE	2,073,904	3,138,000	2,209,328	2,119,628		15,526			3.625	6.133	FA	42,973	113,753	11/16/2022	02/15/2052	3,194,876
11271L-AK-8	BROOKFIELD ASSET MANAGEMENT IN BNCN 6.35	0	1.G FE	10,000,000	10,000,000	10,859,500	10,000,000					6.350	6.349	JJ	310,444	635,000	11/27/2023	01/05/2034	10,317,500
11271L-AL-6	BROOKFIELD FINANCE INC N Y N	M	1.G FE	22,073,362	22,035,000	22,241,027	22,072,424		(525)			5.968	5.955	MS	427,391	1,315,049	02/27/2024	03/04/2054	22,692,524
11271L-AM-4	BROOKFIELD FINANCE INC BNCN	0	1.G FE	4,605,910	4,500,000	4,653,675	4,596,951		(8,042)			5.675	5.371	JJ	117,756	272,400	11/06/2024	01/15/2035	4,627,688
11271L-AQ-5	BROOKFIELD FINANCE INC BNCN		1.G FE	399,704	400,000	400,570	399,704					5.330	5.340	JJ	7,758		08/13/2025	01/15/2036	410,660
11271R-AB-5	BROOKFIELD ASSET MANAGEMENT IN BAMACN 3	0	1.G	6,825,031	8,276,000	5,699,979	6,913,999		27,087			3.450	4.537	AO	60,277	285,522	05/16/2022	04/15/2050	8,418,761
125491-AP-5	CI FINANCIAL CORP CIXCN 4.1 06/15/51		2.C FE	1,963,440	1,900,000	1,304,723	1,957,782		(1,372)			4.100	3.907	JD	3,462	77,900	07/20/2021	06/15/2051	1,938,950
13607L-WW-9	CANADIAN IMPERIAL BANK CM 6.092 10/03/33	0	1.F FE	5,000,000	5,000,000	5,432,850	5,000,000					6.092	6.091	AO	74,458	304,600	09/26/2023	10/03/2033	5,152,300
13607Q-FE-7	CANADIAN IMPERIAL BANK CM		1.F FE	400,000	400,000	403,049	400,000					4.580	4.580	MS	5,750		09/02/2025	09/08/2031	405,207
13645R-BF-0	CANADIAN PACIFIC RAILWAY N Y N	0	2.A FE	1,036,196	1,200,000	1,080,669	1,054,590		18,394			2.450	4.828	JD	2,368	29,400	02/14/2025	12/02/2031	1,214,700
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPA CP	0	2.A FE	1,762,665	2,710,000	1,797,841	1,775,234		12,569			3.100	5.651	JD	6,767	84,010	03/14/2025	12/02/2051	2,752,005
13648T-AD-9	CANADIAN PACIFIC RAILWAY CP 4.3 05/15/43	0	2.A FE	2,644,754	3,000,000	2,595,720	2,672,180		11,318			4.300	5.268	MN	16,483	129,000	06/30/2023	05/15/2043	3,064,500
13648T-AG-2	CANADIAN PACIFIC RAILWAY CP 3 1/2 05/01/	M	2.A FE	6,912,801	9,000,000	6,478,830	6,912,801					3.500	5.243	MN	52,500	315,000	04/19/2023	05/01/2050	9,157,500
21037X-AD-2	CONSTELLATION SOFTWARE 144A N Y Y	0	2.B FE	4,000,000	4,000,000	4,029,160	4,000,000					5.461	5.461	FA	81,915	218,440	02/07/2024	02/16/2034	4,109,220
286181-AM-4	ELEMENT FLEET MANAGEMENT 144A N Y Y	0	2.B FE	5,000,000	5,000,000	5,084,810	5,000,000					5.643	5.634	MS	84,645	282,150	03/04/2024	03/13/2027	5,141,075
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP EFNCN		2.A FE	9,477,068	9,400,000	9,606,988	9,470,074		(6,994)			5.037	4.837	MS	126,261	236,739	06/26/2025	03/25/2030	9,636,739
29248H-AC-7	PANSOLO HOLDING INC GWOCN 3.075 09/17/51	0	1.F FE	33,874,270	36,700,000	23,659,389	34,008,297		47,395			3.075	3.463	MS	326,018	1,128,525	12/19/2022	09/17/2051	37,264,262
29250N-AJ-4	ENBRIDGE INC ENBCN 4 1/2 06/10/44	M	2.B FE	6,985,163	7,871,000	6,667,288	7,055,504		25,010			4.500	5.389	JD	20,661	354,195	08/02/2023	06/10/2044	8,048,098
29250N-AN-5	ENBRIDGE INC ENBCN V6 01/15/77 16-A		2.C FE	4,688,150	4,600,000	4,607,406	4,616,638		(15,144)			6.000	5.636	JJ	127,267	276,000	10/02/2020	01/15/2077	4,801,106
29250N-BA-2	ENBRIDGE INC ENBCN 4 11/15/49	0	2.A FE	4,257,250	5,000,000	3,825,850	4,305,746		14,857			4.000	5.003	MN	25,556	200,000	07/20/2022	11/15/2049	5,100,000
29250N-BC-8	ENBRIDGE INC ENBCN V5.75 07/15/80 20-A	0	2.C FE	2,817,100	2,650,000	2,675,175	2,735,833		(17,705)			5.750	4.900	JJ	70,262	152,375	07/20/2021	07/15/2080	2,726,188
29250N-BE-4	ENBRIDGE INC ENBCN 3.4 08/01/51	M	2.A FE	27,475,818	28,600,000	19,544,096	27,532,544		18,470			3.400	3.602	FA	405,167	972,400	11/29/2023	08/01/2051	29,086,200
29250N-BR-5	ENBRIDGE INC ENBCN 5.7 03/08/33		2.A FE	587,790	600,000	632,790	590,155		1,069			5.700	5.984	MS	10,735	34,200	09/18/2023	03/08/2033	617,100
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53	0	2.A FE	17,176,404	15,984,000	17,548,162	17,164,054		(12,385)			6.700	6.139	MN	136,841	1,070,928	05/02/2025	11/15/2053	16,519,464
29250N-CD-5	ENBRIDGE INC N Y N		2.A FE	3,071,120	3,000,000	3,051,639	3,070,018		(891)			5.950	5.779	AO	42,642	178,500	03/07/2025	04/05/2054	3,089,250
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 7.7	0	2.B FE	2,802,183	3,015,000	3,536,565	2,878,760		6,755			7.750	8.366	JJ	107,744	233,663	04/11/2001	07/15/2037	3,131,831
303901-BF-8	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 4.6	0	2.A FE	29,155,100	26,000,000	26,075,920	27,664,485		(378,624)			4.625	2.948	AO	207,097	1,202,500	11/16/2021	04/29/2030	26,601,250
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 3.3	M	2.A FE	2,995,950	3,000,000	2,831,814	2,997,736		394			3.375	3.391	MS	33,188	101,250	03/01/2021	03/03/2031	3,050,625
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 5 5	0	2.A FE	14,978,400	15,000,000	15,648,135	14,983,782		1,969			5.625	5.645	FA	316,406	843,750	08/11/2022	08/16/2032	15,421,875
303901-BR-2	FAIRFAX FINL HLDGS LTD N Y N	0	2.A FE	13,242,480	12,458,000	12,903,374	13,230,743		(10,242)			6.350	5.893	MS	217,548	791,083	12/13/2024	03/22/2054	12,853,542

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD	0	2.A FE	1,991,700	2,000,000	2,004,980	1,991,934		234			6.100	6.130	MS	35,922	61,000	04/22/2025	03/15/2055	2,061,000
303901-BY-7	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6.5	0	2.A FE	15,946,268	15,990,000	16,898,472	15,946,467		199			6.500	6.521	MN	118,370	519,675	11/17/2025	05/20/2055	
45823T-AL-0	INTACT FINANCIAL CORP IFCCN 5.459 09/22/	0	1.G FE	9,645,000	9,645,000	9,961,067	9,645,000					5.459	5.109	MS	144,793	526,521	09/15/2022	09/22/2032	9,908,260
559222-BD-5	MAGNA INTERNATIONAL INC MGCN		1.G FE	8,403,040	8,000,000	8,481,120	8,395,234		(7,806)			5.875	5.192	JD	39,167	246,750	09/26/2025	06/01/2035	8,235,000
63307A-2X-2	NATIONAL BANK OF CANADA NACN 5.6 12/18/2		1.F FE	479,606	480,000	501,777	479,754		74			5.600	5.619	JD	971	26,880	12/11/2023	12/18/2028	493,440
66978Q-AE-1	TC ENERGY CORP TRPCN 7.5 08/20/26 MTN	0	2.A FE	21,641,630	17,500,000	17,744,650	17,708,043		(313,390)			7.500	5.568	FA	477,604	1,312,500	10/05/2005	08/20/2026	18,156,250
67077M-AN-8	NUTRIEN LTD NTRCN 4 1/8 03/15/35		2.B FE	887,675	1,000,000	926,544	905,890		7,698			4.125	5.438	MS	12,146	41,250	07/21/2023	03/15/2035	1,020,625
67077M-AR-9	NUTRIEN LTD N Y N		2.B FE	453,775	500,000	456,289	455,316		1,480			4.900	5.717	JD	2,042	24,500	12/13/2024	06/01/2043	512,250
67077M-AS-7	NUTRIEN LTD NTRCN 5.25 01/15/45		2.B FE	972,235	1,000,000	937,639	973,740		766			5.250	5.474	JJ	24,208	52,500	01/05/2024	01/15/2045	1,026,250
67077M-AU-2	NUTRIEN LTD NTRCN 5 04/01/49		2.B FE	2,396,500	2,600,000	2,337,317	2,401,881		4,136			5.000	5.589	AO	32,500	130,000	12/06/2024	04/01/2049	2,665,000
67077M-AX-6	NUTRIEN LTD NTRCN 3.95 05/13/50		2.B FE	220,893	300,000	228,109	224,069		1,368			3.950	5.926	MN	1,580	11,850	08/03/2023	05/13/2050	305,925
67077M-BB-3	NUTRIEN LTD N Y N		2.B FE	1,006,180	1,000,000	1,001,794	1,006,111		(69)			5.800	5.755	MS	15,144	58,000	05/15/2024	03/27/2053	1,029,000
683720-AC-0	OPEN TEXT CORP OTEXCN 4.125 12/01/31 144	0	3.B FE	10,000,000	10,000,000	9,329,000	10,000,000					4.125	4.125	JD	34,375	412,500	11/09/2021	12/01/2031	10,206,250
775109-AX-9	ROGERS COMMUNICATIONS INC RCICN 4 1/2 03	M	2.C FE	6,548,540	7,450,000	6,227,902	6,632,434		27,477			4.500	5.487	MS	98,713	342,700	11/23/2022	03/15/2043	7,617,625
775109-AZ-4	ROGERS COMMUNICATIONS IN N Y N		2.C FE	970,890	1,000,000	943,871	972,676		873			5.450	5.697	AO	13,625	55,500	01/03/2024	10/01/2043	1,027,250
775109-BB-6	ROGERS COMMUNICATIONS INC RCICN 5 03/15/	0	2.C FE	30,733,310	25,541,000	22,774,143	30,025,096		(180,299)			5.000	3.637	MS	376,020	1,302,591	12/21/2023	03/15/2044	26,179,525
775109-BG-5	ROGERS COMMUNICATIONS INC RCICN 4.3 02/1	RA	2.C FE	7,344,779	8,650,000	6,847,946	7,415,721		27,848			4.300	5.409	FA	140,514	375,225	02/25/2025	02/15/2048	8,835,975
775109-BN-0	ROGERS COMMUNICATIONS IN N Y N		2.C FE	313,428	400,000	317,053	315,077		1,649			4.350	6.062	MN	2,900	17,800	01/02/2025	05/01/2049	408,700
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	M	2.C FE	23,984,402	30,600,000	21,822,084	24,385,276		128,739			3.700	5.192	MN	144,670	1,162,800	01/24/2025	11/15/2049	31,166,100
775109-CH-2	ROGERS COMMUNICATIONS INC RCICN 3.8 03/1		2.C FE	815,330	1,000,000	943,419	854,324		18,389			3.800	6.709	MS	11,189	39,000	10/17/2023	03/15/2032	1,019,000
775109-CJ-8	ROGERS COMMUNICATIONS INC RCICN 4.5 03/1	M	2.C FE	19,804,450	20,200,000	17,265,546	19,842,077		13,551			4.500	4.652	MS	267,650	929,200	11/29/2023	03/15/2042	20,654,500
775109-CK-5	ROGERS COMMUNICATIONS INC RCICN 4.55 03/	RA	2.C FE	20,886,901	24,950,000	19,854,611	21,047,231		61,571			4.550	5.700	MS	334,261	1,160,175	02/19/2025	03/15/2052	25,517,613
78016F-ZU-1	ROYAL BANK OF CANADA RY 6 11/01/27	0	1.E FE	4,990,100	5,000,000	5,191,000	4,996,068		1,972			6.000	6.046	MN	50,000	300,000	10/20/2022	11/01/2027	5,150,000
78016F-ZX-5	ROYAL BANK OF CANADA RY 5 02/01/33	0	1.E FE	4,993,200	5,000,000	5,147,200	4,994,760		603			5.000	5.018	FA	104,167	250,000	01/09/2023	02/01/2033	5,125,000
78017D-AK-4	ROYAL BANK OF CANADA RY		1.E FE	400,000	400,000	403,885	400,000					4.498	4.508	FA	7,247		07/28/2025	08/06/2029	409,486
87971M-BW-2	TELUS CORPORATION TCN 3.4 05/13/32	0	2.B FE	8,974,170	9,000,000	8,301,690	8,982,642		2,401			3.400	3.434	MN	40,800	306,000	02/23/2022	05/13/2032	9,153,000
89114T-ZQ-8	TORONTO-DOMINION BANK TD 2.45 01/12/32	0	1.F FE	1,947,650	2,500,000	2,234,575	2,109,400		53,234			2.450	5.533	JJ	28,753	61,250	10/06/2022	01/12/2032	2,530,625
89115A-2E-1	TORONTO-DOMINION BANK TD 4.456 06/08/32	0	1.F FE	935,620	1,000,000	998,060	941,713		5,852			4.456	5.545	JD	2,847	44,560	09/22/2022	06/08/2032	1,022,280
89115A-2H-4	TORONTO-DOMINION BANK TD 4.693 09/15/27	0	1.F FE	5,000,000	5,000,000	5,065,100	5,000,000					4.693	4.693	MS	69,091	234,650	09/08/2022	09/15/2027	5,117,325
89117F-8Z-5	TORONTO-DOMINION BANK TD 8 1/8 10/31/208		2.B	500,000	500,000	525,871	500,000					8.125	8.125	JAJO	6,884	40,625	10/06/2022	10/31/2082	510,156
893526-8Z-9	TRANSCANADA PIPELINES TRPCN		2.B FE	377,478	320,000	379,506	374,422		(2,733)			7.625	5.753	JJ	11,251	24,400	11/12/2024	01/15/2039	332,200
893526-DF-7	TRANSCANADA PIPELINES TRPCN 5.6 03/31/34		2.B FE	498,410	500,000	520,410	498,738		117			5.600	5.639	MS	7,078	28,000	03/10/2023	03/31/2034	514,000

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
893526-DJ-9	TRANSCANADA PIPELINES N N N		2.B FE	1,918,813	1,850,000	1,950,601	1,915,579		(2,863)			6.100	5.735	JD	9,404	112,850	10/31/2024	06/01/2040	1,906,425
89352H-AL-3	TRANSCANADA PIPELINES N Y N		2.B FE	1,088,604	1,200,000	1,131,684	1,093,809		3,341			5.000	5.804	AO	12,500	60,000	06/11/2024	10/16/2043	1,230,000
89356B-AE-8	TC ENERGY CORP TRPCN V5.5 09/15/79		2.C FE	1,993,321	1,805,000	1,791,732	1,893,143		(21,725)			5.500	4.061	MS	29,231	99,275	07/20/2021	09/15/2079	1,880,770
98417E-AN-0	GLENCORE FINANCE CANADA 144A N N Y		2.A FE	1,023,390	1,000,000	1,037,017	1,022,554		(801)			6.000	5.781	MN	7,667	60,000	12/12/2024	11/15/2041	1,030,000
98417E-AR-1	GLENCORE FINANCE CANADA 144A N N Y		2.A FE	474,480	500,000	485,959	475,768		816			5.550	6.012	AO	5,088	27,750	06/11/2024	10/25/2042	513,875
00084D-AL-4	STICHTING ADMINISTRATIEKANTOOR ABNANV 4		2.B FE	41,927,340	42,000,000	42,057,120	41,997,317		8,795			4.800	4.822	AO	408,800	2,016,000	04/11/2016	04/18/2026	43,008,000
00131L-AK-1	AIA GROUP LTD AIA 3.2 09/16/40 144A	M	1.F FE	9,673,416	9,425,000	7,468,559	9,629,330		(11,403)			3.200	3.011	MS	87,967	301,600	12/13/2021	09/16/2040	9,575,800
00131L-AN-5	AIA GROUP LTD AIA 5 5/8 10/25/27	0	1.E FE	4,977,000	5,000,000	5,139,850	4,990,891		4,634			5.625	5.732	AO	51,563	281,250	10/18/2022	10/25/2027	5,140,625
00131L-AQ-8	AIA GROUP LTD 144A		1.F	2,155,121	2,175,000	2,254,192	2,157,859		1,598			5.375	5.495	AO	27,603	116,906	03/26/2024	04/05/2034	2,233,453
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD ANZNZ 5.548 08/	0	1.G FE	7,850,000	7,850,000	8,001,662	7,850,000					5.548	5.548	FA	169,368	435,518	08/02/2022	08/11/2032	8,067,759
00188L-AB-3	APA INFRASTRUCTURE LTD 144A N Y Y		2.B FE	3,952,415	3,935,000	3,930,202	3,951,892		(499)			5.750	5.711	MS	65,993	226,263	12/06/2024	09/16/2044	4,048,131
00217G-AC-7	APTIV PLC / APTIV CORP APTV 4.15 05/01/5		2.B FE	6,053,539	8,150,000	6,267,350	6,111,194		26,914			4.150	6.062	MN	56,371	295,688	06/26/2025	05/01/2052	8,319,113
00830Y-AF-8	AFRICA FINANCE CORP SERIES 144A		1.G FE	2,640,000	2,640,000	2,705,076	2,640,000					5.550	5.550	AO	33,781	146,520	10/01/2024	10/08/2029	2,713,260
008474-F@-2	AGNICO EAGLE MINES LTD AGNICO EAGLE MI		2.A FE	11,000,000	11,000,000	9,652,577	11,000,000					2.880	2.880	AO	73,920	474,100	01/01/2024	04/07/2032	11,158,400
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47 144A	C	1.F FE	3,421,710	3,000,000	2,454,150	3,363,379		(12,230)			3.950	3.151	AO	26,663	118,500	11/25/2020	04/10/2047	3,059,250
01400E-AC-7	ALCON FINANCE CORP ALCON FINANCE CORP	0	2.A FE	7,531,988	9,120,000	6,965,309	7,641,030		32,114			3.800	4.972	MS	94,341	346,560	05/26/2022	09/23/2049	9,293,280
01400E-AE-3	ALCON FINANCE CORP ALCSW 5 3/8 12/06/32	0	2.A FE	3,978,320	4,000,000	4,178,560	3,983,786		1,880			5.375	5.446	JD	14,931	215,000	11/29/2022	12/06/2032	4,107,500
01400E-AF-0	ALCON FINANCE CORP ALCSW 5.75 12/06/2052	0	2.A FE	3,938,094	3,900,000	3,937,479	3,938,212		28			5.750	5.678	JD	15,573	57,500	12/17/2025	12/06/2052	4,012,125
01609W-AV-4	ALIBABA GROUP HOLDING LTD BABA 4.2 12/06		1.E FE	10,631,427	13,080,000	10,906,758	10,793,640		52,079			4.200	5.593	JD	38,150	549,360	03/30/2023	12/06/2047	13,354,680
01609W-BA-9	ALIBABA GROUP HOLDING LTD BABA 3.25 02/0		1.E FE	2,499,450	2,500,000	1,619,575	2,499,486		8			3.250	3.251	FA	32,049	81,250	02/04/2021	02/09/2061	2,540,625
018820-AD-2	ALLIANZ SE ALVGR	0	1.E FE	7,001,600	7,000,000	7,165,410	7,001,407		(148)			5.600	5.596	MS	128,489	392,000	09/03/2024	09/03/2054	7,226,835
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM		2.A FE	4,120,321	3,880,000	4,125,317	4,119,037		(1,283)			6.125	5.494	MS	60,073	11,638	11/17/2025	03/30/2040	3,998,825
034863-AR-1	ANGLO AMERICAN PLC AALLN 4.75 04/10/27 1	0	2.B FE	361,543	325,000	327,490	332,419		(5,634)			4.750	2.912	AO	3,473	15,438	06/24/2020	04/10/2027	332,719
034863-AW-0	ANGLO AMERICAN PLC AALLN 5.625 04/01/30	0	2.B FE	8,949,060	9,000,000	9,398,160	8,974,835		5,100			5.625	5.700	AO	126,563	506,250	03/30/2020	04/01/2030	9,253,125
034863-AX-8	ANGLO AMERICAN PLC AALLN 2.625 09/10/30	0	2.B FE	11,130,635	12,500,000	11,521,125	11,600,199		166,541			2.625	4.318	MS	101,172	328,125	02/03/2023	09/10/2030	12,664,063
034863-AY-6	ANGLO AMERICAN PLC AALLN 3.95 09/10/50 1	0	2.B FE	12,373,800	13,550,000	10,165,210	12,448,643		21,298			3.950	4.477	MS	165,028	535,225	05/06/2022	09/10/2050	13,817,613
034863-BB-5	ANGLO AMERICAN PLC AALLN 3.875 03/16/29	0	2.B FE	8,460,430	9,000,000	8,880,930	8,702,555		82,203			3.875	4.993	MS	101,719	348,750	11/28/2022	03/16/2029	9,174,375
034863-BC-3	ANGLO AMERICAN PLC AALLN 4.75 03/16/52 1		2.B FE	30,996,754	32,500,000	27,322,100	31,076,836		23,756			4.750	5.047	MS	450,260	1,543,750	07/12/2022	03/16/2052	33,271,875
034863-BD-1	ANGLO AMERICAN PLC AALLN 5 1/2 05/02/33	0	2.B FE	29,094,600	30,000,000	31,035,900	29,274,486		76,828			5.500	5.911	MN	270,417	1,650,000	08/14/2023	05/02/2033	30,825,000
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y	0	2.B FE	9,014,964	9,200,000	9,211,040	9,017,642		2,405			6.000	6.148	AO	131,867	492,000	05/21/2025	04/05/2054	9,476,000

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03523T-BF-4	ANHEUSER BUSCH INBEV NV ABIBB 8.2 01/15/	0	1.G FE	9,159,345	6,350,000	8,189,722	8,476,844		(117,344)			8.200	4.711	JJ	240,101	520,700	03/10/2023	01/15/2039	6,610,350
03523T-BQ-0	ANHEUSER BUSCH INBEV NV ABIBB 3.75 07/15	0	1.G FE	5,530,450	5,000,000	4,100,450	5,425,492		(19,455)			3.750	3.089	JJ	86,458	187,500	03/06/2020	07/15/2042	5,093,750
03523T-BU-1	ANHEUSER BUSCH INBEV NV ABIBB 5.45 01/23	0	1.G FE	32,633,837	25,054,000	25,937,154	31,108,522		(388,564)			5.450	3.111	JJ	599,278	1,365,443	11/16/2021	01/23/2039	25,736,722
03523T-BW-7	ANHEUSER BUSCH INBEV NV ABIBB 5.8 01/23/		1.G FE	8,500,613	6,170,000	6,289,945	8,359,247		(33,210)			5.800	3.872	JJ	157,061	357,860	06/25/2021	01/23/2059	6,348,930
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4.95 01/1	0	1.G FE	494,346	395,000	377,154	479,081		(3,944)			4.950	3.238	JJ	9,016	19,553	12/02/2021	01/15/2042	404,776
035240-AS-9	ANHEUSER-BUSCH INBEV WOR ABIBB 4.35 06/0	0	1.G FE	37,745,446	34,313,000	31,129,440	37,077,054		(155,527)			4.350	3.596	JD	124,385	1,492,616	06/16/2021	06/01/2040	35,059,308
035240-AT-7	ANHEUSER-BUSCH INBEV WOR ABIBB 4.5 06/01	0	1.G FE	9,503,739	8,050,000	7,228,498	9,355,945		(34,479)			4.500	3.494	JD	30,188	362,250	06/09/2021	06/01/2050	8,231,125
03524B-AF-3	ANHEUSER-BUSCH INBEV WOR ABIBB 4.625 02/	0	1.G FE	3,013,756	2,700,000	2,426,004	2,966,776		(11,329)			4.625	3.819	FA	52,031	124,875	08/17/2023	02/01/2044	2,762,438
03835V-AF-3	APTIV PLC N Y N		2.B FE	404,130	500,000	408,456	408,402		2,196			4.400	5.949	AO	5,500	22,000	01/04/2024	10/01/2046	511,000
03837A-AC-4	APTIV SWISS HOLDINGS LTD N Y N		2.B FE	2,984,280	3,000,000	2,902,154	2,984,547		207			5.750	5.787	MS	51,750	172,500	09/09/2024	09/13/2054	3,086,250
03938L-AP-9	ARCELORMITTAL SA MTNA 7 10/15/39	M	2.B FE	31,944,403	25,000,000	28,207,000	30,825,551		(304,893)			7.000	4.654	AO	369,444	1,750,000	12/13/2024	10/15/2039	25,875,000
03938L-BH-6	ARCELORMITTAL SA N Y N	M	2.B FE	45,922,678	45,164,000	47,586,145	45,912,807		(9,423)			6.350	6.223	JD	111,530	2,867,914	03/14/2025	06/17/2054	46,597,957
04342J-AA-5	ASB BANK LIMITED ASBBNK 5.284 06/17/32	0	1.F FE	8,900,000	8,900,000	9,014,276	8,900,000					5.284	5.284	JD	18,289	470,276	06/08/2022	06/17/2032	9,135,138
04365X-AB-4	ASCOT GROUP LTD ASCOTG		2.A FE	6,100,000	6,100,000	6,315,056	6,100,000					6.349	6.246	JD	17,213	224,843	05/09/2025	06/15/2035	6,285,593
04530D-AE-2	ASPEN INSURANCE HOLDINGS LTD AHL		2.C FE	5,243,175	5,250,000	5,473,094	5,244,035		860			5.750	5.779	JJ	166,031		06/10/2025	07/01/2030	5,400,938
046353-AM-0	ASTRAZENECA PLC 0.7% 08 APR 26 AZN 4 3/8		1.E FE	172,712	200,000	176,437	174,331		704			4.375	5.440	MN	1,094	8,750	08/17/2023	11/16/2045	204,375
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK ANZ V2.57	0	1.G FE	11,017,778	11,230,000	10,098,701	11,059,178		12,612			2.570	2.728	MN	28,861	288,611	05/04/2022	11/25/2035	11,374,306
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANK ANZ 6.742	0	1.G FE	13,140,000	13,140,000	14,530,869	13,140,000					6.742	6.742	JD	56,599	885,899	11/29/2022	12/08/2032	13,582,949
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANK ANZ		1.G FE	390,000	390,000	403,358	390,000					5.816	5.816	JD	819	11,341	06/10/2025	06/18/2036	401,341
05523R-AC-1	BAE SYSTEMS PLC 144A		1.G FE	2,056,680	2,000,000	2,094,480	2,053,168		(2,066)			5.800	5.545	AO	25,778	116,000	03/22/2024	10/11/2041	2,058,000
05523R-AE-7	BAE SYSTEMS PLC BALN 3 09/15/50		1.G FE	889,873	1,286,000	858,444	914,660		7,427			3.000	5.061	MS	11,360	38,580	06/14/2022	09/15/2050	1,305,290
05523R-AM-9	BAE SYSTEMS PLC 144A N Y Y	0	1.G FE	1,966,820	2,000,000	2,003,560	1,967,619		462			5.500	5.615	MS	29,028	110,000	03/19/2024	03/26/2054	2,055,000
055451-BF-4	BHP BILLITON FINANCE USA LTD BHP 5 1/2 0	0	1.F FE	981,990	1,000,000	995,640	982,567		258			5.500	5.625	MS	17,264	55,000	09/05/2023	09/08/2053	1,027,500
05565A-B2-8	BNP PARIBAS BNP V4.625 PERP 144a		2.C FE	2,655,000	2,655,000	2,630,016	2,655,000					4.625	4.625	JJ	57,645	122,794	01/05/2022	12/31/2049	2,712,645
05565A-LQ-4	BNP PARIBAS BNP V4.5 PERP 144A		2.C	1,812,025	1,815,000	1,694,832	1,811,908		(53)			4.500	4.505	FA	28,586	81,675	12/16/2020	12/31/2049	1,843,586
05565Q-DV-7	BP PLC BPLN V4.875 PERP	0	1.G FE	103,201,515	102,767,000	102,236,106	102,982,283		(45,338)			4.875	4.819	JD	125,247	5,009,891	02/07/2022	12/31/2070	102,892,247
05571A-AS-4	BPCE SA BPCEGP	0	2.A FE	11,210,371	10,325,000	11,496,185	11,126,010		(79,475)			7.003	5.754	AO	144,612	723,060	12/13/2024	10/19/2034	10,498,357
05571A-AY-1	BPCE SA BPCEGP	0	2.A FE	4,000,000	4,000,000	4,171,464	4,000,000					5.936	5.929	MN	20,446	237,440	05/21/2024	05/30/2035	4,058,948
05571A-AZ-8	BPCE SA BPCEGP		2.A FE	6,208,380	6,000,000	6,267,522	6,187,287		(21,093)			5.876	5.012	JJ	163,549	176,280	06/25/2025	01/14/2031	6,086,787
05571A-BA-2	BPCE SA BPCEGP	0	2.A FE	22,650,000	22,650,000	24,174,572	22,650,000					6.293	6.293	JJ	661,211	712,682	01/07/2025	01/14/2036	23,362,682
05578A-E4-6	BPCE SA BPCEGP 4 3/4 07/19/27	0	1.E FE	1,994,980	2,000,000	2,023,100	1,998,149		1,124			4.750	4.813	JJ	42,750	95,000	07/11/2022	07/19/2027	2,047,500
05583J-AJ-1	BPCE SA BPCEGP		2.A FE	6,687,280	8,000,000	7,088,304	6,882,453		186,935			2.277	5.450	JJ	81,466	182,160	12/10/2024	01/20/2032	8,108,192
05890M-AB-9	BANC CREDITO INVERSIONES BCICI 2.875 10/		1.G FE	2,318,440	2,360,000	2,160,462	2,334,423		3,980			2.875	3.081	AO	14,512	67,850	10/06/2021	10/14/2031	2,393,925
05969L-AB-7	GRUPO FINANCIERO INBURSA SAB D BINBUR 4	0	2.C FE	6,901,370	7,000,000	6,992,650	6,984,807		11,308			4.375	4.552	AO	68,056	306,250	04/06/2017	04/11/2027	7,153,125

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
059895-AZ-5	BANGKOK BANK PCL HK BBLTB 5.082 11/26/20		2.A FE	5,000,000	5,000,000	4,989,050	5,000,000					5.082	5.081	MN	24,704		11/19/2025	11/26/2035	5,127,050
06738E-AP-0	BARCLAYS BACR 5.2 05/12/26		2.A FE	42,660,226	42,300,000	42,482,736	42,316,659		(44,464)			5.200	5.089	MN	299,390	2,199,600	08/03/2016	05/12/2026	43,399,800
06738E-CY-9	BARCLAYS PLC BACR	0	2.A FE	1,000,000	1,000,000	1,033,570	1,000,000					5.367	5.343	FA	18,785	26,835	02/19/2025	02/25/2031	1,013,314
09659W-2K-9	BNP PARIBAS SA BNP		1.G FE	20,964,245	22,324,000	21,134,354	21,046,824		82,579			3.052	4.783	JJ	317,953		09/26/2025	01/13/2031	22,633,632
09659W-2P-8	BNP PARIBAS BNP V2.871 04/19/32 144A	0	1.G FE	21,918,320	23,000,000	20,996,562	22,069,307		145,584			2.871	3.676	AO	132,066	660,330	12/13/2024	04/19/2032	23,304,653
09659W-2U-7	BNP PARIBAS BNP V3.132 01/20/33 144A	M	1.G FE	38,184,874	39,000,000	35,570,730	38,293,765		95,768			3.132	3.451	JJ	546,273	1,221,480	11/12/2024	01/20/2033	40,080,495
09659W-2X-1	BNP PARIBAS BNP 5.738 02/20/2035	0	1.G FE	4,250,000	4,250,000	4,462,075	4,250,000					5.738	5.738	FA	88,740	243,865	02/12/2024	02/20/2035	4,313,646
09659W-3A-0	BNP PARIBAS		1.G FE	390,000	390,000	409,397	390,000					5.786	5.733	JJ	10,531	11,283	01/06/2025	01/13/2033	400,673
09659W-3D-4	BNP PARIBAS SA BNP		1.G FE	40,699,200	40,000,000	40,832,800	40,665,975		(33,225)			5.085	4.658	MN	293,800	1,017,000	09/26/2025	05/09/2031	40,553,227
10552T-AH-0	BRF SA BRFSBZ 5.75 09/21/50 144A		3.B FE	6,388,328	6,105,000	5,103,963	6,365,761		(5,187)			5.750	5.430	MS	97,510	351,038	02/05/2021	09/21/2050	6,280,519
11041R-AL-2	BAE SYSTEMS PLC BALN 7.5 07/01/27	0	2.A FE	1,236,259	1,000,000	1,051,200	1,069,001		(44,443)			7.500	2.772	JJ	37,500	75,000	01/28/2022	07/01/2027	1,037,500
111021-AE-1	BT GROUP PLC BRITEL 9.625 12/15/30	M	2.B FE	45,744,459	30,920,000	37,744,353	39,566,668		(1,579,633)			9.625	3.429	JD	132,269	2,976,050	11/16/2022	12/15/2030	32,408,025
111021-AN-1	BRITISH TELECOMMUNICATIO 144A N Y Y		2.B FE	935,256	1,200,000	954,581	940,160		4,904			4.250	5.963	MN	7,508	51,000	01/02/2025	11/08/2049	1,225,500
11102A-AE-1	BT GROUP PLC BRITEL 3.25 11/08/29 144A	0	2.B FE	10,218,750	9,950,000	9,560,358	10,082,869		(34,453)			3.250	2.858	MN	47,608	323,375	11/16/2021	11/08/2029	10,111,688
11102A-AF-8	BT GROUP PLC BRITEL V4.25 11/23/81 144A	0	3.A FE	4,700,000	4,700,000	4,640,644	4,700,000					4.250	4.242	FA	71,022	199,750	11/16/2021	11/23/2081	4,749,938
11102A-AG-6	BT GROUP PLC BRITEL V4.875 11/23/81 144A	0	3.A FE	77,700,000	77,700,000	75,064,571	77,700,000					4.875	4.873	MN	399,831	3,787,875	11/16/2021	11/23/2081	79,593,938
12661P-AB-5	CSL LTD CSLAU 4.05 04/27/29 144A	0	1.G FE	7,244,793	7,250,000	7,223,103	7,247,336		728			4.050	4.062	AO	52,200	293,625	04/20/2022	04/27/2029	7,396,813
12661P-AD-1	CSL LTD CSLAU 4.625 04/27/42 144A	0	1.G FE	17,983,604	17,900,000	16,164,058	17,972,891		(3,090)			4.625	4.588	AO	147,178	827,875	04/20/2022	04/27/2042	18,313,938
12661P-AH-2	CSL FINANCE PLC CSLAU 5.417 04/03/2054	0	1.G FE	4,574,064	4,800,000	4,561,344	4,574,237		173			5.417	5.755	AO	63,559		12/17/2025	04/03/2054	4,930,008
12803A-AD-3	CAJA ASIGNACION LOS ANDE 144A N Y Y		2.C FE	6,570,054	6,595,000	6,974,147	6,576,164		4,364			7.000	7.090	JJ	193,637	461,650	07/25/2024	07/30/2029	6,825,825
151191-BD-4	INVERSIONES ANGELINI Y CIA LTD CELARA 5		2.C FE	4,685,513	3,990,000	3,569,534	4,610,699		(17,415)			5.500	4.370	MN	35,965	219,450	06/25/2021	11/02/2047	4,099,725
151191-BL-6	INVERSIONES ANGELINI Y CIA LTD CELARA 5		2.C FE	1,559,425	1,330,000	1,116,841	1,536,055		(5,099)			5.150	4.117	JJ	28,920	68,495	01/11/2021	01/29/2050	1,364,248
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	0	4.B FE	1,855,492	1,844,000	1,818,745	1,843,340		(3,247)			5.500	5.319	JJ	46,766	106,030	02/23/2022	01/15/2028	1,894,710
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA CBAAU V3	M	1.G FE	15,304,064	15,600,000	15,045,794	15,324,515		19,953			3.610	3.810	MS	170,512	563,160	12/18/2023	09/12/2034	15,881,580
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA CBAAU 2.6	0	1.G FE	5,000,000	5,000,000	4,553,250	5,000,000					2.688	2.688	MS	41,067	134,400	03/02/2021	03/11/2031	5,067,200
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA CBAAU 3.3	M	1.G FE	47,500,000	47,500,000	36,475,725	47,500,000					3.305	3.305	MS	479,684	1,569,875	03/02/2021	03/11/2041	48,284,938
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA CBAAU		1.G FE	5,985,000	5,985,000	6,103,306	5,985,000					5.929	5.901	MS	105,470	177,425	03/06/2025	03/14/2046	6,134,625
225313-AP-0	CREDIT AGRICOLE GROUP ACAFP V4.75 PERP 1		2.C	4,045,000	4,045,000	3,917,704	4,045,000					4.750	4.750	MJSD	4,270	192,138	01/04/2022	12/31/2049	4,049,270
22535W-AM-9	CREDIT AGRICOLE SA ACAFP		1.G FE	392,000	392,000	394,074	392,000					5.140	5.140	MJSD	1,175	21,952	09/04/2024	09/11/2028	397,199
22535W-AR-8	CREDIT AGRICOLE SA ACAFP		1.G FE	10,192,561	9,946,000	10,210,733	10,180,935		(11,626)			5.222	4.623	MN	49,053	259,690	09/26/2025	05/27/2031	10,079,763
225401-AP-3	CREDIT SUISSE CS V4.194 04/01/31 144A	0	1.F FE	5,000,000	5,000,000	4,952,350	5,000,000					4.194	4.194	AO	52,425	209,700	03/27/2020	04/01/2031	5,192,750
23879A-AA-5	DAVINCIRE HOLDINGS LTD DVREIN	0	1.G FE	6,759,248	6,750,000	6,936,206	6,759,248					5.950	5.930	AO	84,788	245,438	03/11/2025	04/15/2035	6,950,813
25243Y-BH-1	DIAGEO CAPITAL PLC DGELN 5 1/2 01/24/33		1.G FE	581,900	585,000	617,335	582,643		266			5.500	5.570	JJ	14,032	32,175	10/19/2022	01/24/2033	601,088

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26874R-AP-3	ENI SPA ENIIM		1.G FE	398,300	400,000	396,581	398,315		15			5.950	5.981	MN	3,041	11,900	10/31/2025	05/15/2054	411,900
28249N-AB-7	EIG PEARL HOLDINGS SARL EIGPRL 4.387 11/		1.E FE	45,365,256	46,070,000	38,849,910	45,426,557		17,406			4.387	4.488	FA	679,311	2,021,091	08/24/2022	11/30/2046	3,937,220
283837-AC-6	EL PUERTO DE LIVERPOOL 144A N Y		2.B FE	1,280,000	1,280,000	1,363,610	1,280,000					6.255	6.252	JJ	35,362	40,032	01/16/2025	01/22/2032	1,320,032
29082H-AE-2	EMBRAER SA	0	2.C FE	4,365,900	4,200,000	4,455,822	4,361,050		(4,850)			5.980	5.441	FA	97,673		08/20/2025	02/11/2035	4,325,580
29278G-AX-6	ENEL FINANCE INTL NV ENELIM 5 06/15/32	0	2.A FE	9,870,100	10,000,000	10,178,200	9,905,098		12,099			5.000	5.175	JD	22,222	500,000	06/08/2022	06/15/2032	10,250,000
29278G-AY-4	ENEL FINANCE INTL NV ENELIM 5 1/2 06/15/	0	2.A FE	10,272,062	10,420,000	9,788,381	10,277,862		2,244			5.500	5.599	JD	25,471	573,100	03/19/2025	06/15/2052	10,706,550
29286D-AB-1	ENGIE SA 144A N Y Y		2.A FE	4,203,460	4,250,000	4,467,698	4,209,709		3,706			5.625	5.771	AO	53,789	239,063	05/02/2024	04/10/2034	4,369,531
29286D-AC-9	ENGIE SA 144A N Y Y		2.A FE	5,018,019	5,000,000	5,049,904	5,017,982		(41)			5.875	5.848	AO	66,094	279,063	06/25/2025	04/10/2054	5,146,875
29439E-AA-7	EQT AB EQTSS	M	1.G FE	26,943,712	27,120,000	27,801,553	26,952,659		8,947			5.850	5.937	MN	233,571	793,260	10/31/2025	05/08/2035	27,913,260
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL	0	2.C FE	9,700,000	9,700,000	10,451,304	9,700,000					7.750	7.750	JD	33,411	380,051	06/10/2025	06/15/2055	10,087,515
31575K-AA-3	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 144		2.B FE	3,779,965	3,800,000	3,813,110	3,780,113		148			5.500	5.569	MN	20,319		11/21/2025	11/26/2035	3,904,500
36165R-AC-9	GCC SAB DE CV GCCAMM 3.614 04/20/32 144A		2.C FE	2,102,430	2,100,000	1,956,381	2,101,751		(248)			3.614	3.599	AO	14,968	75,894	01/11/2022	04/20/2032	2,137,947
36321P-AB-6	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.6		1.C FE	1,120,000	1,120,000	989,498	1,120,000					2.625	2.625	MS	7,432	29,400	10/27/2020	03/31/2036	71,604
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 3.2	M	1.C FE	125,900,375	125,440,000	102,456,883	125,793,839		(22,436)			3.250	3.223	MS	1,030,524	4,076,800	02/09/2021	09/30/2040	15,559,667
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	0	1.C FE	29,456,920	29,456,920	25,057,529	29,456,920					2.940	2.940	MS	218,914	866,033	02/09/2021	09/30/2040	1,310,973
36830D-AC-5	PTT GLOBAL CHEMICAL PCL PTTGC 4.3 03/18/		2.C FE	24,657,213	22,650,000	18,295,991	24,471,023		(44,090)			4.300	3.795	MS	278,658	973,950	06/30/2021	03/18/2051	23,136,975
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	0	1.E FE	26,462,400	25,860,000	28,195,546	26,409,881		(22,055)			6.510	6.285	FA	598,573	1,683,486	02/19/2025	02/23/2042	4,616,232
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y		2.A FE	11,020,616	11,700,000	11,708,424	11,027,763		7,065			5.761	6.190	JD	41,191	674,037	04/24/2025	12/09/2054	12,037,019
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6.625 01/15/40		3.A FE	4,077,000	3,000,000	2,610,900	3,864,194		(45,360)			6.625	3.935	JJ	91,646	198,750	12/02/2020	01/15/2040	3,099,375
40049J-BE-6	GRUPO TELEVISA SAB TELVIS 5.25 05/24/49		3.A FE	24,078,436	19,530,000	12,946,828	23,598,959		(109,153)			5.250	3.869	MN	105,381	1,025,325	07/22/2021	05/24/2049	20,042,663
40053X-AC-3	GRUPO ENERGIA BOGOTA GEBCB 5.75 10/22/20		2.C FE	2,487,750	2,500,000	2,472,825	2,487,874		124			5.750	5.815	AO	27,552		11/24/2025	10/22/2035	2,571,875
404280-DG-1	HSBC HSBC 5.21 08/11/28	0	1.G FE	10,000,000	10,000,000	10,168,800	10,000,000					5.210	4.634	FA	202,611	521,000	08/04/2022	08/11/2028	10,329,500
404280-DH-9	HSBC HSBC 5.402 08/11/33		1.G FE	2,899,054	3,100,000	3,211,476	2,953,888		15,926			5.402	6.333	FA	65,124	167,462	11/25/2022	08/11/2033	3,206,175
404280-EW-5	HSBC HOLDINGS PLC HSBC		1.G FE	1,000,000	1,000,000	1,030,280	1,000,000					5.240	5.240	MN	6,987	26,200	05/08/2025	05/13/2031	1,013,721
404280-FE-4	HSBC HOLDINGS PLC HSBC		1.G FE	420,000	420,000	421,295	420,000					4.619	4.619	MN	2,964		10/30/2025	11/06/2031	425,549
449276-AF-1	IBM INTERNAT CAPITAL N Y N		1.G FE	1,307,856	1,400,000	1,351,714	1,312,370		2,681			5.250	5.814	FA	29,808	73,500	05/02/2024	02/05/2044	1,436,750
449276-AG-9	IBM INTERNAT CAPITAL N Y N	0	1.G FE	18,463,491	19,724,000	18,382,768	18,474,990		11,012			5.300	5.757	FA	423,956	372,961	12/17/2025	02/05/2054	20,246,686
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75		2.B FE	3,494,324	3,260,000	2,726,175	3,471,420		(5,003)			4.750	4.312	FA	62,370	154,850	05/18/2021	08/06/2050	3,337,425
456829-AC-4	SEMPRA ENERGY IENOVA 4.75 01/15/51 144A		2.B FE	13,745,030	14,105,000	10,874,250	13,775,620		6,574			4.750	4.913	JJ	308,939	669,988	12/02/2020	01/15/2051	14,439,994
456837-BC-6	ING GROEP NV INTNED V4.252 03/28/33	0	1.G FE	6,000,000	6,000,000	5,893,080	6,000,000					4.252	4.251	MS	65,906	255,120	03/21/2022	03/28/2033	6,181,500
456837-BH-5	ING GROEP NV INTNED	0	1.G FE	8,692,005	8,295,000	8,962,250	8,657,089		(31,322)			6.114	5.476	MS	154,964	507,156	11/19/2024	09/11/2034	8,548,578
456837-BM-4	ING GROEP NV N Y N	0	1.G FE	14,619,560	14,500,000	15,081,740	14,607,732		(10,135)			5.550	5.435	MS	228,013	804,750	10/23/2024	03/19/2035	14,708,438
456837-BQ-5	ING GROEP NV INTNED		1.G FE	400,000	400,000	405,984	400,000					4.858	4.858	MS	5,182	9,716	03/18/2025	03/25/2029	404,990
46115H-CF-2	INTESA SANPAOLO SPA 144A N N Y		1.G FE	377,286	330,000	403,122	376,810		(476)			7.800	6.673	MN	2,360	25,740	01/29/2025	11/28/2053	342,870
47214B-AD-0	JBS USA HOLDING LUX SARL JBSSBZ	0	2.C FE	7,263,571	6,484,000	7,258,319	7,256,134		(7,437)			7.250	6.329	MN	60,067	470,540	03/14/2025	11/15/2053	6,719,045
480914-AA-8	JT INTL FIN SERVICES BV JAPTOB 6 7/8 10/		1.F FE	986,260	1,000,000	1,119,810	989,277		1,189			6.875	7.076	AO	12,795	68,750	10/19/2022	10/24/2032	1,034,375

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48241F-AC-8	KBC GROEP NV KBCBB		1.G FE	233,893	220,000	239,903	232,911		(982)			6.324	5.385	MS	3,865	6,956	04/02/2025	09/21/2034	226,303
48723R-AC-9	KEBHNB 3 1/4 03/30/27 KEBHNB 3 1/4 03/30		1.E FE	2,169,128	2,175,000	2,157,252	2,173,445		1,203			3.250	3.309	MS	17,868	70,688	03/23/2022	03/30/2027	2,210,344
50206B-AA-0	LD CELULOSE INTERNATIONA 144A N Y Y		3.C FE	743,100	745,000	780,142	743,237		137			7.950	8.000	JJ	25,501	48,205	09/26/2024	01/26/2032	774,614
51817R-AD-8	LATAM AIRLINES GROUP SA 144A N Y Y		3.A FE	1,039,875	1,035,000	1,089,689	1,038,660		(1,117)			7.875	7.731	AO	17,207	81,506	11/25/2024	04/15/2030	1,075,753
539439-AX-7	LLOYDS BANKING GROUP PLC LLOYDS 5.871 03	0	1.G FE	4,700,000	4,700,000	4,872,819	4,700,000					5.871	5.871	MS	88,147	275,937	02/27/2023	03/06/2029	4,837,969
539439-BA-6	LLOYDS BANKING GROUP PLC LLOYDS	0	1.G FE	9,994,149	10,000,000	10,450,760	9,994,605		405			4.810	4.817	MN	46,764	559,000	11/20/2024	11/26/2035	10,244,000
53944Y-AU-7	LLOYDS BANKING GROUP PLC LLOYDS 4.976 08	0	1.G FE	15,000,000	15,000,000	15,250,050	15,000,000					4.976	4.976	FA	290,267	746,400	08/04/2022	08/11/2033	15,373,200
53944Y-BD-4	LLOYDS BANKING GROUP PLC LLOYDS		1.G FE	420,000	420,000	418,690	420,000					4.425	4.399	MN	2,943		10/28/2025	11/04/2031	438,900
552081-AM-3	LYONDELLBASELL IND NV N Y N		2.B FE	405,785	500,000	379,823	407,038		1,197			4.625	5.980	FA	8,030	23,125	12/13/2024	02/26/2055	511,563
556079-AC-5	MACQUARIE GROUP LTD MQGAU 3.624 06/03/30	0	2.A FE	2,097,974	1,950,000	1,865,339	2,023,614		(15,476)			3.624	2.712	JD	5,496	70,668	01/04/2021	06/03/2030	1,985,334
556079-AD-3	MACQUARIE GROUP LTD MQGAU V3.052 03/03/3	M	2.A FE	30,862,672	31,000,000	28,210,682	30,899,711		8,228			3.052	3.089	MS	310,117	946,120	12/03/2021	03/03/2036	31,473,060
556079-AF-8	MACQUARIE GROUP LTD MQGAU 6.798 01/18/33	0	2.A FE	10,000,000	10,000,000	10,927,400	10,000,000					6.798	6.798	JJ	307,798	679,800	01/10/2023	01/18/2033	10,339,900
55607P-AG-0	MACQUARIE GROUP LTD MQGAU 2.691 06/23/32		1.F FE	1,231,515	1,500,000	1,361,613	1,292,854		30,199			2.691	5.626	JD	897	40,365	12/18/2023	06/23/2032	1,520,777
55608J-AZ-1	MACQUARIE GROUP LTD MQGAU V2.871 01/14/3	0	1.F FE	49,572,915	49,794,000	45,033,096	49,657,829		20,310			2.871	2.921	JJ	663,169	1,429,586	11/16/2021	01/14/2033	50,508,793
55608J-BE-7	MACQUARIE GROUP LTD MQGAU V4.442 06/21/3	M	1.F FE	5,900,000	5,900,000	5,795,511	5,900,000					4.442	4.442	JD	7,280	262,078	03/15/2022	06/21/2033	6,088,358
55608J-BG-2	MACQUARIE GROUP LTD MQGAU 5.491 11/09/33	0	1.F FE	17,735,000	17,735,000	18,511,970	17,735,000					5.491	5.319	MN	140,664	973,829	08/02/2022	11/09/2033	18,341,980
585270-AD-3	MEIJI YASUDA LIFE INSURA 144A N Y Y	0	1.G FE	11,024,434	10,907,000	11,101,843	11,013,500		(9,106)			5.800	5.656	MS	193,296	632,606	10/22/2024	09/11/2054	11,223,303
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO MYLIFE	0	1.G FE	34,000,000	34,000,000	35,273,674	34,000,000					6.100	6.101	JD	115,222	1,555,500	03/04/2025	06/11/2055	35,120,470
58533E-AF-0	MEITUAN 144A N Y Y		2.A FE	1,477,085	1,485,000	1,488,831	1,478,891		1,455			4.625	4.746	AO	16,980	68,681	09/24/2024	10/02/2029	1,519,341
59284B-AD-0	ORBIA ADVANCE CORP SAB DE CV ORBIA 6.75		2.C FE	2,004,750	1,485,000	1,287,317	1,923,014		(17,665)			6.750	4.264	MS	28,401	100,238	12/16/2020	09/19/2042	1,535,119
59284B-AG-3	ORBIA ADVANCE CORP SAB DE CV ORBIA 5.5 0		2.C FE	6,344,700	5,510,000	3,983,344	6,249,661		(19,977)			5.500	4.519	JJ	139,740	303,050	11/09/2020	01/15/2048	5,661,525
60284M-AC-6	MINERA MEXICO SA DE CV SCCOMX		2.A FE	413,000	400,000	413,400	412,557		(443)			5.625	5.009	FA	8,688		09/26/2025	02/12/2032	411,250
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC MIZUHO 5.414	0	1.G FE	15,000,000	15,000,000	15,363,360	15,000,000					5.414	5.414	MS	243,630	812,100	09/07/2022	09/13/2028	15,406,050
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC MIZUHO 5.669	0	1.G FE	20,000,000	20,000,000	21,197,400	20,000,000					5.669	5.669	MS	340,140	1,133,800	09/07/2022	09/13/2033	20,566,900
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC MIZUHO 5.754	0	1.G FE	15,000,000	15,000,000	15,884,850	15,000,000					5.754	5.754	MN	81,515	863,100	02/21/2023	05/27/2034	15,431,550
60687Y-DE-6	MIZUHO FINANCIAL GROUP N Y N	0	1.G FE	5,000,000	5,000,000	5,234,250	5,000,000					5.579	5.579	MN	27,120	278,950	02/20/2024	05/26/2035	5,139,475
62582P-AA-8	MUNICH RE CO MUNICH RE CO	0	1.F FE	63,041,250	63,000,000	65,782,584	63,028,394		(4,060)			5.875	5.862	MN	390,688	3,701,250	07/12/2022	05/23/2042	64,850,625
62954H-AL-2	NXP BV NXPI 3 1/8 02/15/42		2.A FE	1,286,944	1,900,000	1,385,917	1,331,755		20,359			3.125	6.057	FA	22,431	59,375	09/18/2023	02/15/2042	1,929,688
62954H-AU-2	NXP BV NXPI 3 1/4 05/11/41		2.A FE	2,870,978	3,900,000	2,957,877	2,945,984		38,171			3.250	5.653	MN	17,604	126,750	06/11/2024	05/11/2041	3,963,375
62954H-AV-0	NXP BV NXPI 4.3 06/18/29		2.A FE	466,690	500,000	500,430	480,191		5,052			4.300	5.574	JD	776	21,500	03/10/2023	06/18/2029	510,750
62954H-AY-4	NXP BV NXPI 3.4 05/01/30		2.A FE	169,026	200,000	192,740	178,156		4,260			3.400	6.322	MN	1,133	6,800	10/06/2023	05/01/2030	203,400
62954H-BB-3	NXP BV NXP BV		2.A FE	2,977,126	3,070,000	3,118,598	2,995,406		8,229			5.000	5.412	JJ	70,781	153,500	10/17/2023	01/15/2033	3,146,750
62954W-AQ-8	NTT FINANCE CORP NTT		1.G FE	360,000	360,000	364,788	360,000					4.620	4.620	JJ	7,623		07/09/2025	07/16/2028	368,316
632525-AW-1	NATIONAL AUSTRALIA BANK LTD NAB 2.648 01	M	1.G FE	57,952,291	58,250,000	41,256,728	57,998,797		12,458			2.648	2.682	JJ	715,530	1,542,460	02/07/2022	01/14/2041	59,021,230

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
632525-AY-7	NATIONAL AUSTRALIA BANK LTD NAB 2.99 05/	0	1.G FE	30,571,959	30,432,000	27,994,397	30,516,015		(14,205)			2.990	2.934	MN	101,102	909,917	11/16/2021	05/21/2031	30,886,958
632525-BB-6	NATIONAL AUSTRALIA BANK LTD NAB V3.347 0	M	1.G FE	28,513,224	28,675,000	26,211,273	28,543,940		8,913			3.347	3.395	JJ	450,550	959,752	05/04/2022	01/12/2037	29,154,876
632525-CF-6	NATIONAL AUSTRALIA BANK 144A N Y Y		1.G FE	3,090,000	3,090,000	3,248,468	3,090,000					5.902	5.826	JJ	84,600	91,186	01/06/2025	01/14/2036	3,166,941
63861V-AB-3	NATIONWIDE BUILDING SOCIETY NWIDE 4.302		1.G FE	1,146,084	1,200,000	1,201,385	1,174,499		14,377			4.302	5.671	MS	16,204	51,624	12/20/2023	03/08/2029	1,218,917
63861V-AH-0	NATIONWIDE BUILDING SOCIETY NWIDE 4.85 0	0	1.E FE	7,992,640	8,000,000	8,116,080	7,997,247		1,647			4.850	4.873	JJ	165,978	388,000	07/20/2022	07/27/2027	8,194,000
63861V-AM-9	NATIONWIDE BUILDING SOCIETY NWIDE		1.G FE	240,000	240,000	242,280	240,000					4.649	4.649	JJ	5,176		07/07/2025	07/14/2029	242,990
639057-AH-1	NATWEST GROUP PLC NWG 6.016 03/02/34	0	1.G FE	2,000,000	2,000,000	2,145,562	2,000,000					6.016	6.016	MS	39,772	120,320	02/27/2023	03/02/2034	2,060,160
639057-AL-2	NATWEST GROUP PLC N Y N	0	1.G FE	8,000,000	8,000,000	8,140,560	8,000,000					5.583	5.583	MS	148,880	446,640	02/26/2024	03/01/2028	8,223,320
65345Y-AA-0	NIAGARA ENERGY SAC 144A N Y Y		2.C FE	2,623,320	2,620,000	2,677,666	2,622,997		(262)			5.746	5.729	AO	36,800	150,545	10/04/2024	10/03/2034	2,695,273
654579-AE-1	NIPPON LIFE INSURANCE CO NIPLIF V4.7 01/		1.G FE	5,000,000	5,000,000	4,994,150	5,000,000					4.700	4.700	JJ	105,097	235,000	01/13/2016	01/20/2046	5,117,500
654579-AF-8	NIPPON LIFE INSURANCE CO NIPLIF V4 09/19		1.G FE	9,000,000	9,000,000	8,910,270	9,000,000					4.000	4.000	MS	102,000	360,000	09/12/2017	09/19/2047	9,180,000
654579-AH-4	NIPPON LIFE INSURANCE CO NIPLIF V2.75 01		1.G FE	2,249,119	2,250,000	2,026,946	2,249,219		21			2.750	2.752	JJ	27,500	61,875	01/21/2021	01/21/2051	2,280,938
654579-AK-7	NIPPON LIFE INSURANCE CO NIPLIF V2.9 09/		1.G FE	10,700,164	10,880,000	9,751,744	10,716,836		4,160			2.900	2.984	MS	92,027	315,520	12/07/2021	09/16/2051	11,037,760
654579-AP-6	NIPPON LIFE INS NIPLIF	0	1.G FE	2,900,000	2,900,000	3,122,688	2,900,000					6.500	6.501	AO	31,940	94,250	04/24/2025	04/30/2055	3,000,036
654744-AD-3	NISSAN MOTOR CO LTD NSANY 4.81 09/17/30		3.B FE	5,439,575	5,350,000	5,042,375	5,396,044		(9,161)			4.810	4.594	MS	74,341	257,335	11/10/2020	09/17/2030	5,478,668
654902-AC-9	NOKIA OYJ NOKIA		2.C FE	391,484	380,000	406,925	391,118		(366)			6.625	6.298	MN	3,217	25,175	03/19/2025	05/15/2039	392,588
65558R-AD-1	NORDEA BANK ABP NDASS 5 3/8 09/22/27	0	1.F FE	11,677,405	11,685,000	11,969,997	11,681,875		1,686			5.375	5.391	MS	172,719	628,069	09/15/2022	09/22/2027	11,999,034
65558R-AH-2	NORDEA BANK ABP NDAFH		1.C FE	390,000	390,000	395,169	390,000					4.730	4.730	MJSD	1,125	21,072	09/03/2024	09/10/2029	394,983
65559C-AD-3	NORDEA BANK ABP NDASS V3.75 PERP 144A		2.B FE	8,097,435	8,300,000	7,869,396	8,115,082		4,447			3.750	3.891	MS	103,750	311,250	10/29/2021	12/31/2049	8,403,750
68666U-AA-3	ORLEN SA 144A N Y Y		2.A FE	2,657,446	2,565,000	2,700,150	2,657,153		(292)			6.000	5.482	JJ	64,553	22,950	11/13/2025	01/30/2035	2,641,950
69370R-AC-1	PT PERTAMINA PERSERO SERIES REGS	0	2.B FE	4,890,688	4,600,000	4,915,652	4,889,157		(1,531)			6.500	5.991	MN	44,850	149,500	09/03/2025	11/07/2048	4,749,500
70213B-AC-5	GIOVANNI AGNELLI BV PRE V4.5 10/01/50	0	2.A FE	31,050,000	31,050,000	29,194,142	31,050,000					4.500	4.498	AO	349,313	1,397,250	09/17/2020	10/01/2050	31,748,625
714264-AK-4	PERNOD-RICARD SA RIFP 5.5 01/15/42 144A	0	2.A FE	9,652,508	7,250,000	7,019,740	9,250,041		(93,497)			5.500	3.275	JJ	183,868	398,750	06/07/2021	01/15/2042	7,449,375
716973-AF-9	PFIZER INVESTMENT ENTER N Y N	0	1.F FE	3,412,130	3,500,000	3,368,050	3,418,922		2,768			5.110	5.315	MN	20,866	178,850	08/17/2023	05/19/2043	3,589,425
716973-AG-7	PFIZER INVESTMENT ENTER N Y N	0	1.F FE	8,574,306	9,115,000	8,630,811	8,578,180		3,861			5.300	5.728	MN	56,361	218,095	11/19/2025	05/19/2053	9,356,548
716973-AH-5	PFIZER INVESTMENT ENTER N Y N		1.F FE	7,844,560	8,000,000	7,448,481	7,847,647		1,231			5.340	5.460	MN	49,840	427,200	05/16/2023	05/19/2063	8,213,600
727665-AA-9	PLATINUM SECURITIES KY BZBLUE 1.6 10/20/	0	1.D FE	9,110,010	9,100,000	8,150,870	9,519,646		29,192			4.470	3.916	AO	80,224	327,600	01/19/2022	10/20/2040	516,855
74365P-AD-0	NASPERS LTD PRXNA 4.027 08/03/50 144A		2.B FE	1,610,023	2,130,000	1,481,564	1,630,096		7,699			4.027	5.759	FA	35,263	85,775	03/30/2023	08/03/2050	2,172,888
74365P-AG-3	NASPERS LTD PRXNA 3.257 01/19/27 144A		2.B FE	1,435,000	1,435,000	1,414,480	1,435,000					3.257	3.254	JJ	21,032	46,738	01/11/2022	01/19/2027	1,458,369
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A		2.B FE	4,875,025	5,480,000	4,340,823	4,879,929		4,904			4.987	5.775	JJ	122,979	208,457	06/19/2025	01/19/2052	5,616,644
744330-AB-7	PRUDENTIAL PLC PRUFIN 3.625 03/24/32	0	1.F FE	7,862,607	8,295,000	7,857,522	7,991,404		40,731			3.625	4.291	MS	81,020	300,694	09/01/2022	03/24/2032	8,445,347
74949L-AE-2	RELX CAPITAL INC RELX CAPITAL INC		1.G FE	74,341	75,000	76,109	74,543		60			4.750	4.862	MN	406	3,563	05/17/2022	05/20/2032	76,781
74977R-DR-2	COOPERATIEVE RABOBANK UA RABOBK 4.655 08	0	1.G FE	15,300,000	15,300,000	15,453,413	15,300,000					4.655	4.655	FA	255,210	712,215	08/15/2022	08/22/2028	15,656,108

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								9	10	11	12	13	14	15	16	17	18	19	
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74977R-DS-0	COOPERATIEVE RABOBANK UA RABOBK 5.564 02	0	1.G FE	10,000,000	10,000,000	10,290,400	10,000,000					5.564	5.466	FA	190,103	556,400	02/21/2023	02/28/2029	10,254,000
759470-BC-0	RELIANCE INDUSTRIES LTD RILIN 3.75 01/12		2.B FE	20,351,882	20,600,000	14,824,172	20,363,255		3,027			3.750	3.809	JJ	362,646	772,500	01/11/2022	01/12/2062	20,986,250
780097-BL-4	NATWEST GROUP PLC NWG 4.445 05/08/30		1.G FE	4,766,950	5,000,000	5,018,758	4,866,943		50,564			4.445	5.649	MN	32,720	222,250	12/19/2023	05/08/2030	5,083,125
78518P-AA-3	SAAVI ENERGIA SARL 144A N Y Y		3.C FE	1,725,854	1,740,000	1,886,612	1,726,674		820			8.875	9.000	FA	60,483	77,213	02/04/2025	02/10/2035	1,817,213
80007R-AQ-8	SANDS CHINA LTD SANLTD 2.85 03/08/29		2.C FE	4,024,900	4,400,000	4,167,064	4,105,054		48,428			2.850	5.154	MS	39,362	51,300	11/17/2025	03/08/2029	4,462,700
80281L-AV-7	SANTANDER UK GROUP HOLDINGS PL SANUK		2.A FE	42,263,753	40,550,000	42,276,214	42,169,309		(94,444)			5.694	4.655	AO	487,438	1,154,459	09/26/2025	04/15/2031	41,107,968
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PL SANUK		2.A FE	5,500,000	5,500,000	5,485,563	5,500,000					5.136	4.976	MS	77,682		09/15/2025	09/22/2036	5,538,902
80386W-AB-1	SASOL LTD SASOL 6.5 09/27/28		3.A FE	869,100	1,320,000	1,299,887	1,117,282		57,926			6.500	13.390	MS	22,403	85,800	05/05/2020	09/27/2028	1,362,900
80414L-2M-6	SA GLOBAL SUKUK LTD ARAMCO 3.5 11/24/70		1.E FE	6,757,236	6,700,000	4,229,710	6,754,817		(520)			3.500	3.464	MN	24,101	234,500	12/02/2020	11/24/2070	6,817,250
80414L-2Q-7	SA GLOBAL SUKUK LTD SAUDI ARABIAN OIL CO		1.E FE	4,789,193	4,905,000	4,751,621	4,790,264		745			5.875	6.032	JJ	131,277	288,169	07/10/2024	07/17/2064	5,049,084
822582-BF-8	SHELL PLC RDSALN 4.375 05/11/45	0	1.D FE	1,939,087	2,220,000	1,924,385	1,949,404		7,824			4.375	5.396	MN	13,490	97,125	12/13/2024	05/11/2045	2,268,563
82460E-AN-0	SHINHAN FINANCIAL GROUP CO LTD SHNHAN 4		2.A FE	3,023,578	2,760,000	2,716,668	2,863,009		(29,291)			4.000	2.811	AO	20,853	110,400	02/19/2020	04/23/2029	2,815,200
82620K-AF-0	SIEMENS FINANCIERINGSMAT SIEGR 4.4 05/27		1.D FE	521,400	600,000	531,018	526,239		2,104			4.400	5.433	MN	2,493	26,400	08/17/2023	05/27/2045	613,200
82969B-AA-0	SIRIUSPOINT LTD N Y N		2.C FE	380,704	370,000	391,488	378,572		(2,132)			7.000	6.187	AO	6,187	25,900	01/29/2025	04/05/2029	382,950
83192P-AA-6	SMITH & NEPHEW PLC SNLN 2.032 10/14/30	0	2.B FE	6,707,610	9,000,000	8,092,710	7,314,678		290,266			2.032	6.668	AO	39,116	182,880	10/26/2023	10/14/2030	9,091,440
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y	0	2.B FE	13,927,003	13,650,000	13,713,336	13,925,381		(1,622)			5.777	5.631	AO	192,759	163,200	12/01/2025	04/03/2054	14,044,280
83368R-BD-3	SOCIETE GENERALE SOCGEN V2.889 06/09/32	0	2.B FE	49,618,534	49,623,000	44,910,254	49,619,777		449			2.889	2.890	JD	87,609	1,433,608	11/16/2021	06/09/2032	50,339,804
83368R-BH-4	SOCIETE GENERALE SOCGEN V2.797 01/19/28	M	2.B FE	6,000,000	6,000,000	5,908,218	6,000,000					2.797	2.797	JJ	75,519	167,820	01/11/2022	01/19/2028	6,083,910
83368R-BJ-0	SOCIETE GENERALE SOCGEN V3.337 01/21/33	0	2.B FE	18,000,000	18,000,000	16,418,034	18,000,000					3.337	3.337	JJ	266,960	600,660	01/11/2022	01/21/2033	18,300,330
83368R-BK-7	SOCIETE GENERALE SOCGEN V4.027 01/21/43		2.C FE	2,620,000	2,620,000	2,016,142	2,620,000					4.027	4.027	JJ	46,892	105,507	01/11/2022	01/21/2043	2,672,754
83368R-BQ-4	SOCIETE GENERALE SOCGEN 6.447 01/12/27	0	2.B FE	5,000,000	5,000,000	5,002,750	5,000,000					6.447	6.447	JJ	151,325	322,350	01/03/2023	01/12/2027	5,161,175
83368R-BS-0	SOCIETE GENERALE SOCGEN 6.691 01/10/34	0	2.B FE	11,500,000	11,500,000	12,524,650	11,500,000					6.691	6.691	JJ	365,496	769,465	01/03/2023	01/10/2034	11,884,733
83368R-CF-7	SOCIETE GENERALE SA SOCGEN	0	2.B FE	4,998,250	5,000,000	5,283,100	4,998,250					6.100	6.107	AO	66,083	228,750	01/06/2025	04/13/2033	5,152,500
83368R-CG-5	SOCIETE GENERALE SA SOCGEN		2.B FE	5,088,100	5,000,000	5,153,600	5,080,154		(7,946)			5.512	5.100	MN	29,857	137,800	06/26/2025	05/22/2031	5,068,029
83368R-CH-3	SOCIETE GENERALE SA SOCGEN		2.B FE	390,000	390,000	397,850	390,000					5.249	5.248	MN	2,275	10,236	05/14/2025	05/22/2029	395,207
853254-BK-5	STANDARD CHARTERED PLC STANLN V4.866 03/	0	2.B FE	22,500,000	22,500,000	22,596,075	22,500,000					4.866	4.866	MS	322,373	1,094,850	03/12/2018	03/15/2033	23,047,425
853254-BP-4	STANDARD CHARTERED PLC STANLN V4.305 05/		1.G FE	3,000,000	3,000,000	2,990,100	3,000,000					4.305	4.305	MN	14,350	129,150	05/16/2019	05/21/2030	3,101,456
853254-BS-8	STANDARD CHARTERED PLC STANLN V4.644 04/	0	1.G FE	18,000,000	18,000,000	18,131,598	18,000,000					4.644	4.644	AO	208,980	835,920	03/26/2020	04/01/2031	18,417,960
853254-CH-1	STANDARD CHARTERED PLC STANLN V3.603 01/		2.B FE	2,655,000	2,655,000	2,451,335	2,655,000					3.603	3.603	JJ	44,907	95,660	01/05/2022	01/12/2033	2,702,830
85325C-2A-9	STANDARD CHARTERED PLC STANLN		1.G FE	2,700,000	2,700,000	2,756,519	2,700,000					5.005	4.950	AO	28,529	135,135	10/08/2024	10/15/2030	2,765,205
85325C-2H-4	STANDARD CHARTERED PLC STANLN		1.G FE	4,961,691	4,900,000	5,046,216	4,956,635		(5,056)			5.244	4.968	MN	34,261	128,478	06/26/2025	05/13/2031	5,023,970
85917P-AB-3	STERIS PLC STE 3 3/4 03/15/51		2.B FE	2,056,525	2,560,000	1,896,422	2,085,649		9,164			3.750	5.059	MS	28,267	96,000	08/18/2022	03/15/2051	2,608,000
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 2	0	1.G FE	1,500,000	1,500,000	1,048,845	1,500,000					2.296	2.296	JJ	16,168	34,440	01/04/2021	01/12/2041	1,517,220

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 1	0	1.G FE	1,054,821	1,250,000	1,180,588	1,157,777		31,127			1.902	4.840	MS	6,868	23,775	06/22/2022	09/17/2028	1,261,888
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 3	M	1.G FE	22,965,000	22,965,000	17,587,975	22,965,000					3.050	3.050	JJ	324,923	700,433	01/05/2022	01/14/2042	23,315,216
86562M-CW-8	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 5	0	1.G FE	10,051,500	10,000,000	10,534,300	10,033,178		(7,142)			5.710	5.617	JJ	266,467	571,000	02/28/2023	01/13/2030	10,285,500
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 5	0	1.G FE	5,000,000	5,000,000	5,330,550	5,000,000					5.776	5.776	JJ	134,773	288,800	07/06/2023	07/13/2033	5,144,400
86564C-AB-6	SUMITOMO LIFE INSURANCE CO SUMILF V4 09/		1.G FE	24,383,000	24,400,000	24,210,168	24,396,605		1,898			4.000	4.008	MS	290,089	976,000	09/13/2017	09/14/2077	24,888,000
86564C-AC-4	SUMITOMO LIFE INSURANCE CO SUMILF V3.375		1.G FE	3,800,000	3,800,000	3,555,559	3,800,000					3.375	3.375	AO	27,075	128,250	04/08/2021	04/15/2081	3,864,125
86964W-AH-5	SUZANO SA SUZANO 5 01/15/30		2.C FE	3,342,938	3,120,000	3,119,750	3,222,506		(24,594)			5.000	4.055	JJ	71,933	156,000	04/14/2021	01/15/2030	3,198,000
86964W-AJ-1	SUZANO SA SUZANO 3.75 01/15/31		2.C FE	796,392	810,000	764,308	802,663		1,292			3.750	3.950	JJ	14,006	30,375	09/10/2020	01/15/2031	825,188
87089N-AA-8	SWISS RE AG SRENVX V5 04/02/49 144A		1.F FE	13,768,584	13,200,000	13,288,414	13,458,404		(74,321)			5.000	4.339	AO	163,167	660,000	12/27/2021	04/02/2049	13,530,000
874060-AY-2	TAKEDA PHARMACEUTICAL TACHEM 3.025 07/09		2.A FE	132,578	200,000	153,460	137,920		2,550			3.025	6.323	JJ	2,891	6,050	10/27/2023	07/09/2040	203,025
874060-AZ-9	TAKEDA PHARMACEUTICAL TACHEM 3.175 07/09		2.A FE	914,502	1,400,000	937,805	930,111		8,570			3.175	5.740	JJ	21,237	44,450	04/10/2024	07/09/2050	1,422,225
874060-BL-9	TAKEDA PHARMACEUTICAL N Y N		2.A FE	3,543,600	3,500,000	3,532,318	3,542,300		(1,379)			5.650	5.542	JJ	96,678	197,750	12/06/2024	07/05/2044	3,598,875
874060-BM-7	TAKEDA PHARMACEUTICAL N Y N		2.A FE	1,754,228	1,800,000	1,770,804	1,754,952		614			5.650	5.831	JJ	49,720	79,100	01/24/2025	07/05/2054	1,850,850
87938W-AU-7	TELEFONICA SA TELEFO 5.213 03/08/47		2.C FE	6,902,791	6,835,000	6,046,539	6,867,199		(3,103)			5.213	5.142	MS	111,841	356,309	10/24/2024	03/08/2047	7,013,154
87938W-AX-1	TELEFONICA EMISIONES SAU N Y N		2.C FE	923,080	1,000,000	913,671	924,478		1,398			5.520	6.135	MS	18,400	55,200	01/30/2025	03/01/2049	1,027,600
88032W-AV-8	TENCENT HOLDINGS LTD TENCNT 3.24 06/03/5		1.E FE	2,141,453	2,050,000	1,469,809	2,130,652		(2,276)			3.240	3.008	JD	5,166	66,420	12/16/2020	06/03/2050	2,083,210
88032W-BD-7	TENCENT HOLDINGS LTD TENCNT 3.94 04/22/6		1.E FE	25,685,946	24,545,000	19,154,918	25,619,659		(15,752)			3.940	3.712	AO	185,356	967,073	08/09/2021	04/22/2061	25,028,537
88032X-AW-4	TENCENT HOLDINGS LTD TENCNT 3.29 06/03/6		1.E FE	11,993,079	12,060,000	8,198,581	11,997,800		947			3.290	3.315	JD	30,860	396,774	02/09/2021	06/03/2060	12,258,387
881575-AC-8	TESCO PLC TSCOLN		2.C FE	388,307	380,000	396,541	387,961		(346)			6.150	5.902	MN	2,986	23,370	02/21/2025	11/15/2037	391,685
88323A-AD-4	THAIOIL TRSRY CENTER TOPTB 5.375 11/20/4		2.C FE	10,335,422	8,610,000	8,112,912	10,163,082		(40,099)			5.375	4.147	MN	52,706	462,788	07/05/2021	11/20/2048	8,841,394
89153V-AW-9	TOTAL SE TTEFP 3.386 06/29/60		1.E FE	10,883,441	10,600,000	6,878,022	10,864,385		(4,494)			3.386	3.261	JD	1,994	358,916	12/28/2021	06/29/2060	10,779,458
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL TRTN		2.C FE	3,257,948	3,400,000	3,373,330	3,368,375		106,648			2.050	5.356	AO	14,714	69,700	12/13/2024	04/15/2026	3,434,850
89680Y-AC-9	TRITON INTERNATIONAL LTD TRTN 3.15 06/15		2.C FE	2,572,920	3,000,000	2,702,898	2,630,936		56,027			3.150	5.814	JD	4,200	94,500	12/13/2024	06/15/2031	3,047,250
89681L-AA-0	TRITON INTERNATIONAL LTD TRTN 3.25 03/15	0	2.C FE	12,649,200	12,700,000	11,542,687	12,667,428		4,659			3.250	3.296	MS	121,532	412,750	01/11/2022	03/15/2032	12,906,375
898339-AB-2	TRUST FIBRA UNO FUNOTR 6.39 01/15/50 144		2.C FE	1,887,555	1,610,000	1,516,910	1,863,315		(5,383)			6.390	5.221	JJ	47,439	102,879	01/06/2021	01/15/2050	1,661,440
900111-AC-9	TURKCELL ILETISIM HIZMET 144A N Y Y		3.C FE	940,416	930,000	976,249	938,812		(1,604)			7.450	7.162	JJ	30,216	34,643	02/26/2025	01/24/2030	964,643
902613-AL-2	UBS UBS V3.179 02/11/43 144A	0	1.F FE	53,345,000	53,345,000	40,495,790	53,345,000					3.179	3.179	FA	659,492	1,696,104	01/04/2022	02/11/2043	54,627,947
902613-AP-3	UBS UBS GROUP AG	0	1.F FE	1,000,000	1,000,000	1,008,090	1,000,000					4.751	4.751	MN	6,467	47,510	05/03/2022	05/12/2028	1,027,150
902613-AT-5	UBS UBS 4.988 08/05/33	0	1.F FE	13,965,000	13,965,000	14,165,817	13,965,000					4.988	4.988	FA	282,500	696,574	08/01/2022	08/05/2033	14,313,287
902613-AU-2	UBS UBS 5.711 01/12/27	0	1.F FE	5,000,000	5,000,000	5,001,900	5,000,000					5.711	5.711	JJ	134,050	285,550	01/03/2023	01/12/2027	5,142,775
902613-AV-0	UBS UBS 5.959 01/12/34	0	1.F FE	15,171,550	15,000,000	15,985,500	15,152,587		(17,321)			5.959	5.779	JJ	419,613	893,850	11/18/2024	01/12/2034	15,446,925
90320B-AA-7	LIBERTY GLOBAL PLC UPCB 4.875 07/15/31 1	0	3.C FE	1,265,625	1,250,000	1,190,625	1,257,975		(2,027)			4.875	4.677	JJ	28,099	60,938	11/30/2021	07/15/2031	1,280,469
91127L-AH-3	UNITED OVERSEAS BANK LTD		1.F FE	3,765,800	3,800,000	3,773,775	3,770,474		4,674			3.863	4.929	AO	34,252		11/17/2025	10/07/2032	3,873,397
91734J-AB-6	USIMINAS INTERNATIONAL 144A N Y Y		3.B FE	1,693,490	1,710,000	1,767,559	1,695,223		1,733			7.500	7.681	JJ	54,863	64,125	02/04/2025	01/27/2032	1,774,125

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91845A-AA-3	VODAFONEZIGGO GROUP HOLDING BV ZIGGO 5 0	0	4.A FE	20,928,010	21,133,000	19,124,372	20,996,826		18,801			5.000	5.125	JJ	487,233	1,056,650	01/06/2022	01/15/2032	21,661,325
91911T-AS-2	VALE OVERSEAS LIMITED N Y N	0	2.B FE	27,972,027	28,305,000	28,885,253	27,977,846		5,735			6.400	6.488	JD	15,096	1,379,520	11/14/2025	06/28/2054	29,210,760
91912E-AA-3	VALE SA VALEBZ 5.625 09/11/42		2.B FE	4,534,875	3,630,000	3,655,991	4,395,633		(32,231)			5.625	3.891	MS	62,391	204,188	11/04/2021	09/11/2042	3,732,094
92769X-AR-6	VMED 02 UK LTD VMED 4.5 08/15/30 144A	0	3.C FE	740,760	750,000	694,301	744,595		1,025			4.500	4.675	FA	12,750	33,750	01/10/2022	08/15/2030	766,875
92857W-AQ-3	VODAFONE GROUP PLC VOD 6.15 02/27/37	0	2.B FE	5,647,048	4,153,000	4,512,110	5,288,242		(83,411)			6.150	3.214	FA	87,974	255,410	06/15/2021	02/27/2037	4,280,705
92857W-BD-1	VODAFONE GROUP PLC VOD 4.375 02/19/43		2.B FE	1,474,416	1,800,000	1,540,819	1,494,809		10,024			4.375	5.969	FA	28,875	78,750	11/29/2023	02/19/2043	1,839,375
92857W-BM-1	VODAFONE GROUP PLC VOD 5.25 05/30/48	0	2.B FE	3,194,731	2,452,000	2,263,368	3,118,830		(19,354)			5.250	3.491	MN	11,085	128,730	11/16/2021	05/30/2048	2,516,365
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	M	2.B FE	32,567,343	34,719,000	30,156,923	32,670,590		37,117			4.875	5.313	JD	56,418	1,692,551	05/14/2025	06/19/2049	35,565,276
92857W-BT-6	VODAFONE GROUP PLC VOD 5.125 06/19/59		2.B FE	1,854,367	1,430,000	1,261,196	1,828,927		(5,992)			5.125	3.670	JD	2,443	73,288	06/21/2021	06/19/2059	1,466,644
92857W-BU-3	VODAFONE GROUP PLC VOD 4.25 09/17/2050	0	2.B FE	9,055,602	10,800,000	8,451,972	9,140,394		31,549			4.250	5.381	MS	132,600	459,000	03/08/2024	09/17/2050	11,029,500
92857W-BX-7	VODAFONE GROUP PLC VOD VAR 06/04/2081	0	3.A FE	35,000,000	35,000,000	27,468,910	35,000,000					5.125	5.125	JD	134,531	1,794,080	06/01/2021	06/04/2081	35,896,875
92857W-BY-5	VODAFONE GROUP PLC VOD 5.625 02/10/53		2.B FE	4,188,302	4,200,000	4,021,080	4,188,968		141			5.625	5.643	FA	92,531	236,250	08/23/2024	02/10/2053	4,318,125
92857W-CA-6	VODAFONE GROUP PLC VOD 5.75 06/28/2054	0	2.B FE	13,141,464	13,707,000	13,314,020	13,148,725		7,261			5.750	6.052	JD	6,568	788,153	03/14/2025	06/28/2054	14,101,076
92858R-AA-8	VMED 02 UK LTD VMED 4.25 01/31/31 144A	0	3.C FE	10,438,656	10,710,000	9,767,627	10,545,585		28,070			4.250	4.592	JJ	209,886	455,175	12/20/2021	01/31/2031	10,730,230
92858R-AB-6	VMED 02 UK LTD VMED 4.75 07/15/31 144A	0	3.C FE	21,136,141	20,975,000	19,364,414	21,073,856		(15,319)			4.750	4.652	JJ	459,411	996,313	10/27/2021	07/15/2031	21,473,156
94877D-AA-2	WEIR GROUP PLC		2.C FE	309,786	310,000	318,563	309,811		25			5.350	5.366	MN	2,534	8,293	04/29/2025	05/06/2030	318,293
961214-DF-7	WESTPAC BANKING CORP WSTP V4.322 11/23/3	0	1.G FE	2,000,000	2,000,000	1,998,580	2,000,000					4.322	4.322	MN	9,124	86,440	11/15/2016	11/23/2031	2,043,220
961214-EG-4	WESTPAC BANKING CORP WSTP 4.421 07/24/39	0	1.G FE	6,300,000	6,300,000	5,847,534	6,300,000					4.421	4.421	JJ	121,467	278,523	07/16/2019	07/24/2039	6,439,262
961214-EP-4	WESTPAC BANKING CORP WSTP 2.668 11/15/35		1.G FE	2,105,584	2,600,000	2,355,250	2,171,629		33,268			2.668	4.781	MN	8,864	69,368	12/18/2023	11/15/2035	2,634,684
961214-EQ-2	WESTPAC BANKING CORP WSTP 2.963 11/16/40	M	1.G FE	6,378,417	6,400,000	4,876,160	6,381,739		904			2.963	2.986	MN	23,704	189,632	02/07/2022	11/16/2040	6,494,816
961214-EX-7	WESTPAC BANKING CORP WSTP V3.02 11/18/36	0	1.G FE	49,484,000	50,000,000	45,138,400	49,602,870		30,253			3.020	3.107	MN	180,361	1,510,000	11/16/2021	11/18/2036	50,755,000
961214-FG-3	WESTPAC BANKING CORP WSTP 5.405 08/10/33	0	1.G FE	10,000,000	10,000,000	10,326,800	10,000,000					5.405	5.405	FA	211,696	540,500	08/03/2022	08/10/2033	10,270,250
961214-FK-4	WESTPAC BANKING CORP WSTP 5.457 11/18/27		1.D FE	2,670,000	2,670,000	2,752,236	2,670,000					5.457	5.457	MN	17,403	145,702	11/09/2022	11/18/2027	2,742,851
98422H-AC-0	XIAOMI CORP XIAOMI 2.875 07/14/31 144A		2.A FE	1,489,963	1,500,000	1,383,045	1,494,082		970			2.875	2.953	JJ	20,005	43,125	07/08/2021	07/14/2031	1,521,563
A35155-AB-5	KLABIN SA KLAB 7 04/03/49 REGS		3.A FE	1,322,400	1,140,000	1,192,289	1,306,256		(3,440)			7.000	5.834	AO	19,507	79,800	09/04/2020	04/03/2049	1,179,900
A8372T-AC-2	SUZANO SA SUZANO 7 03/16/47 REGS	0	2.C FE	57,323,707	43,840,000	48,084,150	55,908,088		(331,881)			7.000	4.868	MS	895,067	2,991,800	09/02/2025	03/16/2047	45,374,400
BGH5AM-FF-6	TELENET FINANCE LUX NOTE TELENET FINANCE		3.C FE	2,692,500	2,800,000	2,783,950	2,765,508		14,548			5.500	6.119	JJ	71,011	154,000	04/06/2020	03/01/2028	2,819,678
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD PERSHING SQ	0	1.G FE	89,802,670	90,100,000	80,959,355	89,917,335		28,421			3.250	3.289	AO	732,063	2,928,250	09/28/2021	10/01/2031	91,564,125
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	0	2.A PL	61,000,000	61,000,000	64,507,500	61,000,000					6.500	6.550	MJSD	121,153	3,965,000	12/20/2024	03/20/2045	61,991,250
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	0	2.A PL	4,678,587	4,678,587	4,678,587	4,678,587					6.500	6.500	MJSD	9,292	136,046	12/22/2025	03/20/2045	4,754,614

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BGH9XV-4J-7	MSC MEDITERRANEAN SHIPPING CO TIL	0	2.B PL	56,000,000	56,000,000	56,655,648	56,000,000					6.230	6.230	AO	872,200		06/26/2025	10/01/2040	57,744,400
G01913-AB-1	ALDAR INVESTMENT PROP ALDAR 5.25 03/25/2		2.A FE	1,833,750	1,800,000	1,821,438	1,833,612		(138)			5.250	4.983	MS	25,200		12/10/2025	03/25/2035	1,847,250
G02332-AK-3	AL RAJHI SUKUK LTD RJHIAB 4.865 05/19/20		1.F FE	4,370,750	4,300,000	4,357,706	4,368,382		(2,368)			4.865	4.461	MN	24,406	104,598	11/14/2025	05/19/2030	4,404,598
G02332-AT-4	AL RAJHI SUKUK LTD SERIES EMTN	0	2.B FE	7,607,375	7,600,000	7,670,224	7,607,763		388			5.651	5.641	MS	125,264		11/17/2025	03/16/2036	7,816,855
G0446N-AX-2	ANGLO AMERICAN CAPITAL AALLN 4 3/4 03/16		2.A FE	13,208,364	15,600,000	13,162,187	13,302,377		36,364			4.750	5.856	MS	216,125	741,000	05/12/2023	03/16/2052	15,970,500
G0446N-BA-1	ANGLO AMERICAN CAPITAL	0	2.B FE	4,915,805	4,800,000	4,815,600	4,915,408		(397)			6.000	5.824	AO	68,800	144,000	09/18/2025	04/05/2054	4,944,000
G2019U-BU-4	CBQ FINANCE LTD COMQAT 4.625 09/10/2030		1.F Z	3,707,400	3,700,000	3,702,146	3,707,320		(80)			4.625	4.577	MS	52,764		11/17/2025	09/10/2030	3,785,563
G2037*-AJ-5	CHANEL LTD CHANEL LTD	0	1.D	2,000,000	2,000,000	1,817,438	2,000,000					2.450	2.450	AO	10,617	49,000	10/02/2020	10/13/2030	2,024,500
G2037*-AK-2	CHANEL LTD CHANEL LTD	0	1.D	2,000,000	2,000,000	1,730,596	2,000,000					2.550	2.550	AO	11,050	51,000	10/02/2020	10/13/2032	2,025,500
G2037*-AL-0	CHANEL LTD CHANEL LTD	0	1.D	2,000,000	2,000,000	1,613,811	2,000,000					2.700	2.700	AO	11,700	54,000	10/02/2020	10/13/2035	2,027,000
G2037*-AM-8	CHANEL LTD CHANEL LTD	0	1.D	2,000,000	2,000,000	1,513,453	2,000,000					3.200	3.200	AO	13,867	64,000	10/02/2020	10/13/2040	2,032,000
G2440J-AG-0	GERDAU SA GGBRBZ 7.25 04/16/44 REGS	0	2.B FE	54,490,880	39,790,000	45,429,835	52,587,178		(449,896)			7.250	4.580	AO	600,995	2,766,963	09/18/2025	04/16/2044	41,232,388
G24524-AY-9	CONCRETE WIN LTD COGARD 7.25 04/08/26		6.	49,613	810,000	73,467	49,613					7.250	122.690	AO			05/05/2020	04/08/2026	839,363
G24524-BA-0	CONCRETE WIN LTD COGARD 6.15 09/17/25		6.	53,878	840,000	79,800	53,878					6.150	101.389	MS			05/06/2020	10/17/2026	865,830
G24524-BF-9	CONCRETE WIN LTD COGARD 4.8 08/06/30		6.	285,480	4,680,000	431,215	285,480					4.800	79.720	FA			02/11/2021	08/06/2030	4,792,320
G24524-BK-8	CONCRETE WIN LTD COGARD 3.875 10/22/30		6.	310,635	5,310,000	504,450	310,635					3.875	69.735	AO			06/24/2021	10/22/2030	5,412,881
G25790-AA-7	GALAXY PIPELINE ASSETS ADGLXY 2.625 03/3		1.C Z	2,562,875	2,900,000	2,562,092	2,568,085		5,210			2.625	4.779	MS	19,243		11/18/2025	03/31/2036	2,938,063
G28288-AD-3	DP WORLD CRESCENT LTD DPWDU 3.7495 01/30		2.B FE	748,125	750,000	727,830	749,151		189			3.750	3.780	JJ	11,795	28,121	02/18/2020	01/30/2030	764,061
G3115S-AD-9	EMAAR SUKUK LTD SERIES EMTN		2.A FE	2,459,375	2,500,000	2,450,525	2,460,426		1,051			3.875	4.341	MS	27,986		11/20/2025	09/17/2029	2,548,438
G371E7-2B-2	INDUSTRIAS PENOLES SAB DE CV FRESLN 4.25	0	2.B FE	39,552,718	39,334,000	31,328,744	39,437,219		(23,669)			4.250	4.214	AO	413,280	1,534,633	11/10/2025	10/02/2050	40,169,848
G3946K-AA-7	GOHL CAPITAL LTD GENTMK 4 1/4 01/24/27		2.B FE	4,219,131	4,420,000	4,382,989	4,346,845		49,799			4.250	5.875	JJ	81,923	81,600	11/17/2025	01/24/2027	4,513,925
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 3	0	1.C FE	17,482,950	21,100,000	17,275,123	17,869,905		131,662			3.250	4.850	MS	173,342	586,625	09/02/2025	09/30/2040	2,617,259
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1		1.C FE	291,866	344,855	336,344	324,326		9,563			1.750	8.230	MS	1,526	6,035	06/07/2022	09/30/2027	30,786
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2		1.C FE	11,560,022	13,688,804	11,665,478	11,791,496		74,437			2.940	4.925	MS	101,731	275,093	11/14/2025	09/30/2040	646,320
G5814#-AA-2	MARI JONE LTD MARI JONE LTD	0	2.C PL	551,065	551,065	553,681	551,065					5.580	5.619	MJSD	8,046	31,812	07/25/2018	06/30/2031	26,841
G5814#-AB-0	MARI JONE LTD MARI BOYLE LTD	0	2.C PL	551,065	551,065	553,681	551,065					5.580	5.619	MJSD	8,046	31,816	07/25/2018	06/30/2031	26,841
G7302V-MQ-4	QNB FINANCE LTD QNBK 1.375 01/26/26 EMTN		1.E FE	2,673,638	2,850,000	2,843,941	2,846,297		52,582			1.375	3.286	JJ	16,872	39,188	11/08/2022	01/26/2026	2,869,594
G7740@-AA-9	SSP MIDCO 2 LIMITED FIRST OUT SSP MIDCO		2.A PL	45,707,250	45,239,496	44,938,518	45,075,029		73,408		3,173,796	4.850	5.063	MJSD	556,118	2,128,189	12/31/2025	02/17/2028	46,466,502
G7740@-AB-7	SSP MIDCO 2 LIMITED SSP MIDCO 2 LIMITED		2.A PL	12,584,761	12,498,827	12,373,839	12,450,743		20,410		907,062	8.865	9.171	MJSD	277,244	1,060,649	12/31/2025	02/17/2028	12,861,087
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST		2.A PL	7,749,095	7,720,893	7,669,526	7,720,893				457,618			MJSD			09/30/2025	02/17/2028	7,749,095
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST		2.A PL	5,462,978	5,513,913	5,458,773	5,513,913				380,697	0.723	0.723	MJSD	9,600		12/31/2025	02/17/2028	5,468,173
G7777X-AA-4	SA GLOBAL SUKUK LTD ARAMCO 1.602 06/17/2		1.E FE	2,727,348	2,910,000	2,871,908	2,888,274		46,006			1.602	3.248	JD	1,813	46,618	05/25/2022	06/17/2026	2,933,309

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1		2.A FE	872,883	990,000	989,258	974,238		48,779			1.456	5.513	JJ	6,687	14,414	03/02/2023	01/14/2027	1,014,750
G84228-GN-2	STANDARD CHARTERED PLC STANLN 5.005 10/1		1.G Z	2,546,908	2,500,000	2,550,950	2,545,639		(1,269)			5.005	4.475	AO	26,415		11/17/2025	10/15/2030	2,562,563
G84228-GW-2	STANDARD CHARTERED PLC STANLN 5.4 08/12/		1.G Z	1,270,375	1,250,000	1,276,425	1,270,185		(190)			5.400	5.147	FA	26,063		11/17/2025	08/12/2036	1,283,750
G91139-AF-5	TSMC GLOBAL LTD TAISEM 1 1/4 04/23/26		1.D FE	1,622,736	1,800,000	1,784,862	1,783,948		50,417			1.250	4.176	AO	4,250	22,500	08/22/2022	04/23/2026	1,811,250
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31		1.E FE	5,782,662	6,313,755	5,841,360	5,824,990		15,106			3.545	4.956	FA	75,229	35,561	11/24/2025	08/31/2036	481,025
L4464D-AD-1	GREENSAIF PIPELINES BIDC	0	1.E FE	7,497,500	7,000,000	7,651,524	7,491,735		(5,765)			6.510	5.832	FA	162,027	65,100	09/23/2025	02/23/2042	7,227,850
L4464D-AE-9	GREENSAIF PIPELINES BIDC GASBCM 6.129 02		1.E FE	1,692,075	1,650,000	1,755,831	1,687,264		(2,057)			6.129	5.866	FA	35,957	101,129	07/04/2023	02/23/2038	1,700,564
L4464D-AF-6	GREENSAIF PIPELINES BIDC GASBCM 6.1027 0		1.E Z	2,534,400	2,400,000	2,505,240	2,533,637		(763)			6.103	5.503	FA	52,076		11/17/2025	08/23/2042	2,473,236
L4464D-AG-4	GREENSAIF PIPELINES BIDC GASBCM 5.8528 0		1.E Z	3,685,150	3,500,000	3,659,005	3,683,226		(1,924)			5.853	5.104	FA	72,835		11/14/2025	02/23/2036	3,602,428
L7909C-AC-1	RAIZEN FUELS FINANCE		2.C FE	1,422,465	1,650,000	1,354,700	1,422,465		(6,682)	297,130		6.450	8.852	MS	34,293	106,425	10/16/2024	03/05/2034	1,703,213
L7909C-AD-9	RAIZEN FUELS FINANCE	0	2.C FE	8,092,835	10,140,000	7,676,487	8,092,888		(3,711)	2,250,287		6.950	8.917	MS	227,080	603,955	08/19/2025	03/05/2054	10,492,365
L9031*-AN-1	TERMINAL INVESTMENT LIMITED Project Tuxe		2.B PL	30,000,000	30,000,000	29,299,595	30,000,000					6.230	6.230	AO	929,308		06/30/2025	10/01/2040	30,934,500
M6779V-AA-1	MAADEN SUKUK LTD MAADEN 5.25 02/13/2030		2.A	2,518,600	2,450,000	2,512,083	2,516,953		(1,647)			5.250	4.498	FA	49,306		11/18/2025	02/13/2030	2,514,313
M6830Y-MN-1	MASHREQBANK PSC		2.A FE	7,577,210	7,150,000	7,516,152	7,498,558		(63,443)			7.875	5.147	FA	198,636	189,024	11/18/2025	02/24/2033	7,425,288
M8237R-AJ-3	SA GLOBAL SUKUK LTD ARAMCO 3.5 11/24/70		1.E FE	50,796,535	52,890,000	33,441,971	50,873,402		17,305			3.500	3.674	MN	190,257	1,851,150	10/13/2021	11/24/2070	53,815,575
M8T3AR-AF-8	SAUDI AWWAL BANK sabbab 5.947 09/04/2035	0	2.B FE	8,011,175	7,900,000	8,016,446	8,009,046		(2,129)			5.947	5.605	MS	152,689		11/19/2025	09/04/2035	8,134,907
N15516-AE-2	BRASKEM NETHERLANDS BRASKM 5.875 01/31/5		5.C FE	6,027,000	17,220,000	5,962,425	6,027,000		(14,492)	12,046,878		5.875	17.345	JJ	424,341	1,011,675	05/10/2022	01/31/2050	17,725,838
N30420-AA-6	EQUATE PETROCHEMICAL CO KSC EQPTRC 4.25		2.B FE	2,367,750	2,460,000	2,454,625	2,446,433		15,490			4.250	4.930	MN	16,844	104,550	04/27/2020	11/03/2026	2,512,275
N4281@-BZ-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N		2.B	3,000,000	3,000,000	2,779,626	3,000,000					3.270	3.270	JD	52,320	49,050	07/01/2020	12/19/2030	3,049,050
N4281@-CC-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N		2.B	3,000,000	3,000,000	2,679,462	3,000,000					3.370	3.370	JD	53,920	50,550	07/01/2020	12/19/2032	3,050,550
N4281@-CH-6	KONINKLIJKE VOPAK NV VOPAK NV SUB NT SER		2.C	23,000,000	23,000,000	22,860,183	23,000,000					3.890	3.890	JD	29,823	894,700	07/01/2020	06/19/2026	23,447,350
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R		2.C FE	4,347,393	4,351,160	4,327,699	4,339,808		(204)			4.625	4.742	FA	78,819	29,937	11/24/2025	08/10/2030	416,380
N57445-AB-9	PAITON ENERGY PT MINCAP 5.625 08/10/37 R	0	2.C FE	38,839,786	36,190,000	35,828,462	38,093,429		(168,924)			5.625	4.886	FA	797,311	1,895,063	08/19/2025	08/10/2037	3,356,148
N7163R-AD-5	PROSUS NV PRXNA 4.027 08/03/50 REGS		2.B FE	12,369,304	12,825,000	8,919,116	12,408,646		9,375			4.027	4.240	FA	212,324	516,463	11/12/2021	08/03/2050	13,083,231
N7163R-AQ-6	PROSUS NV PRXNA 3.832 02/08/51 REGS		2.B FE	32,945,295	34,620,000	23,139,605	33,094,542		33,845			3.832	4.114	FA	526,970	1,326,638	08/19/2021	02/08/2051	35,283,319
P0156P-AC-3	ALFA SAB DE CV ALFAA 6.875 03/25/44 REGS	0	2.B FE	39,254,300	30,385,000	34,211,383	38,108,817		(271,921)			6.875	4.732	MS	557,058	2,013,344	08/19/2025	03/25/2044	31,429,484
P0929Y-AA-4	BECLE SA DE CV JBYCMX 2.5 10/14/31		2.C FE	2,518,650	2,900,000	2,517,548	2,525,511		6,861			2.500	5.106	AO	15,507		11/14/2025	10/14/2031	2,936,250
P12651-AB-4	EMPRESA GENERAL DE INVERSIONES BANCOG 4		2.B FE	3,024,775	2,810,000	2,788,925	2,853,772		(31,265)			4.125	2.942	FA	46,365	115,913	02/18/2020	08/07/2027	2,867,956
P13435-AC-9	INTERCORP PERU LTD BINTPE 3.25 10/04/26		2.C FE	2,147,250	2,100,000	2,082,663	2,106,101		(10,016)			3.250	2.755	AO	16,494	68,250	09/13/2021	10/04/2026	2,134,125
P1905C-AJ-9	BRF SA BRFSBZ 5.75 09/21/50 REGS		3.B FE	3,384,750	3,300,000	2,762,882	3,377,931		(1,580)			5.750	5.569	MS	52,708	189,750	05/14/2021	09/21/2050	3,394,875

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P1913P-AS-0	CAJA ASIGNACION LOS ANDE BCAJA 7.0 07/30		2.B FE	3,702,750	3,500,000	3,701,215	3,696,839		(5,911)			7.000	5.212	JJ	102,764		11/19/2025	07/30/2029	3,622,500
P2195V-AP-0	CELULOSA ARAUCO CONSTITU CELARA 4.25 04/		2.C FE	1,978,150	1,900,000	1,847,554	1,929,915		(8,986)			4.250	3.706	AO	13,683	80,750	02/18/2020	04/30/2029	1,940,375
P2195V-AQ-8	CELULOSA ARAUCO CONSTITU CELARA 5.5 04/3		2.C FE	17,468,675	14,400,000	12,911,748	17,164,062		(71,257)			5.500	4.186	AO	134,200	792,000	09/30/2021	04/30/2049	14,796,000
P2195V-AS-4	CELULOSA ARAUCO CONSTITU CELARA 5.15 01/	0	2.C FE	38,742,084	34,590,000	29,065,043	38,305,046		(98,696)			5.150	4.398	JJ	752,140	1,626,885	08/21/2025	01/29/2050	35,480,693
P2195V-BA-2	CELULOSA ARAUCO CONSTITU CELARA 6.18 05/		2.C FE	2,566,375	2,500,000	2,577,075	2,565,316		(1,059)			6.180	5.673	MN	24,033		11/17/2025	05/05/2032	2,577,250
P2205J-AL-4	CENCOSUD SA CENSUD 6.625 02/12/45 REGS	0	2.C FE	40,550,083	31,895,000	33,887,800	39,496,425		(251,033)			6.625	4.688	FA	815,870	2,033,544	10/15/2025	02/12/2045	32,951,522
P2205J-AQ-3	CENCOSUD SA CENSUD 4.375 07/17/27 REGS		2.C FE	3,685,410	3,600,000	3,600,720	3,619,630		(15,948)			4.375	3.902	JJ	71,750	157,500	09/28/2021	07/17/2027	3,678,750
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/		2.C FE	6,809,499	6,291,600	6,596,529	6,693,932		(30,359)			6.375	5.064	AO	74,647	169,151	12/01/2025	04/24/2035	545,077
P3146D-AB-9	CORPORATION INMOBILIARIA VESTA 5.5 01/30	0	2.C FE	5,028,769	5,000,000	5,058,850	5,028,163		(606)			5.500	5.402	JJ	69,514		11/14/2025	01/30/2033	5,137,500
P3596@-AA-3	EVM II EVM II 6.02 12/31/2040	0	2.B PL	2,000,000	2,000,000	1,710,000	2,000,000					6.020	6.020	JD	334	120,400	11/08/2023	12/31/2040	2,060,200
P3691N-BF-6	EL PUERTO DE LIVERPOOL SAB DE LIVEPL 3.8		2.B FE	1,701,750	1,740,000	1,733,301	1,734,247		7,071			3.875	4.319	AO	15,920	67,425	05/06/2020	10/06/2026	1,773,713
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE	0	2.B FE	7,489,350	7,000,000	7,515,340	7,482,037		(7,313)			6.658	5.805	JJ	205,843		11/14/2025	01/22/2037	7,233,030
P3697U-AE-8	EMBOTELLADORA ANDINA SA ANDINA 3.95 01/2		2.A FE	7,628,250	7,200,000	5,630,184	7,584,751		(10,221)			3.950	3.611	JJ	126,400	284,400	06/23/2021	01/21/2050	7,342,200
P40692-AA-6	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 REG	0	2.B FE	2,688,797	2,705,000	2,714,332	2,688,917		120			5.500	5.579	MN	14,464		11/19/2025	11/26/2035	2,779,388
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE		2.A FE	3,210,609	3,154,360	3,152,795	3,181,059		(5,062)			4.634	4.132	JJ	61,311	45,815	11/17/2025	07/31/2029	346,497
P4948K-AH-8	GRUMA SAB DE CV GRUMAB 5.39 12/09/2034 R		2.A FE	2,465,760	2,400,000	2,464,176	2,465,121		(639)			5.390	5.004	JD	7,905	64,680	11/14/2025	12/09/2034	2,464,680
P4948K-AJ-4	GRUMA SAB DE CV	0	2.A FE	1,239,700	1,265,000	1,265,911	1,239,945		245			5.761	5.905	JD	4,454	36,438	08/20/2025	12/09/2054	1,301,438
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.15		2.B FE	1,284,000	1,200,000	1,178,856	1,234,121		(9,196)			4.150	3.272	MS	15,078	49,800	02/18/2020	09/12/2029	1,224,900
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV PENOMX 5.65	0	2.B FE	26,179,997	22,780,000	21,463,544	25,807,365		(83,349)			5.650	4.674	MS	389,696	1,137,345	09/02/2025	09/12/2049	23,423,535
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75		2.B FE	35,456,183	32,715,000	27,378,259	35,145,944		(69,577)			4.750	4.240	FA	625,902	1,411,463	11/24/2025	08/06/2050	33,491,981
P56145-AB-4	SEMPRA ENERGY IENOVA 4.875 01/14/48 REGS		2.B FE	9,828,825	9,180,000	7,308,841	9,759,837		(15,306)			4.875	4.423	JJ	207,602	447,525	02/05/2021	01/14/2048	9,403,763
P56145-AC-2	SEMPRA ENERGY IENOVA 4.75 01/15/51 REGS	0	2.C FE	35,647,918	35,140,000	27,091,183	35,543,556		(21,540)			4.750	4.655	JJ	769,664	1,514,775	08/19/2025	01/15/2051	35,974,575
P57908-AE-8	ORBIA ADVANCE CORP SAB DE CV ORBIA 6.75		2.C FE	1,965,000	1,500,000	1,301,535	1,899,096		(15,776)			6.750	4.473	MS	28,688	101,250	06/23/2021	09/19/2042	1,550,625
P57908-AF-5	ORBIA ADVANCE CORP SAB DE CV ORBIA 5.875		2.C FE	14,202,405	11,709,000	9,084,048	13,885,073		(73,769)			5.875	4.405	MS	198,728	687,904	08/06/2021	09/17/2044	12,052,952
P57908-AH-1	ORBIA ADVANCE CORP SAB DE CV ORBIA 5.5 0		2.C FE	28,911,188	24,495,000	17,776,022	28,432,914		(108,827)			5.500	4.343	JJ	621,220	1,347,225	09/09/2021	01/15/2048	25,168,613
P58072-AL-6	EMPRESAS CMPC SA CMPCCI 4.375 04/04/27 R		2.B FE	1,824,450	1,680,000	1,679,829	1,707,827		(21,394)			4.375	3.023	AO	17,763	73,500	02/20/2020	04/04/2027	1,716,750
P6777M-AA-0	MINERA MEXICO SA DE CV SCCOMX 5.625 02/1		2.A FE	5,000,000	4,850,000	5,012,475	4,997,654		(2,346)			5.625	5.026	FA	105,336		11/19/2025	02/12/2032	4,986,406
P6777M-AB-8	MINERA MEXICO SA DE CV SCCOMX 4.5 01/26/	0	2.A FE	42,800,953	42,430,000	35,747,275	42,578,142		(38,070)			4.500	4.429	JJ	822,081	1,630,350	09/02/2025	01/26/2050	43,384,675
P7200A-AA-1	NIAGARA ENERGY SAC		2.C FE	2,466,000	2,400,000	2,450,733	2,465,381		(619)			5.746	5.351	AO	33,710		11/17/2025	10/03/2034	2,468,952
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE C SQM 4.25		2.A FE	33,140,873	30,030,000	24,607,909	32,817,388		(73,921)			4.250	3.658	JJ	563,688	1,276,275	10/29/2021	01/22/2050	30,668,138

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C	0	2.A FE	4,899,320	7,300,000	5,197,787	4,912,948		13,628			3.500	6.016	MS	78,779	127,750	08/27/2025	09/10/2051	7,427,750
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA SQM 5.5 09/10/		2.A FE	4,930,325	4,900,000	4,956,742	4,930,138		(187)			5.500	5.405	MS	83,096		11/24/2025	09/10/2034	1,233,000
P9367R-AG-6	TRANSPORT DE GAS PERU TGPERU 4.25 04/30/		2.A FE	1,057,050	1,080,000	1,077,052	1,071,797		2,854			4.250	4.846	AO	7,778	45,900	04/26/2022	04/30/2028	220,590
P9401C-AB-8	TRUST FIBRA UNO FUNOTR 6.39 01/15/50 REG		2.C FE	34,974,963	30,255,000	28,656,407	34,576,266		(94,137)			6.390	5.309	JJ	891,464	2,098,293	09/09/2021	01/15/2050	31,221,647
P9406G-AB-4	TRUST FIBRA UNO FUNOTR 6.95 01/30/44 REG		2.C FE	21,370,988	17,730,000	17,951,625	20,922,326		(108,602)			6.950	5.350	JJ	516,854	1,504,766	07/30/2021	01/30/2044	18,346,118
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS COR AUSTRALIA	0	2.A	9,000,000	9,000,000	7,650,486	8,973,155		2,538			3.240	3.279	JD	21,870	291,600	07/31/2019	12/04/2034	9,145,800
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST	0	2.B FE	2,000,000	2,000,000	1,859,686	2,000,000					3.770	3.770	MS	19,688	75,400	06/21/2017	09/27/2032	2,037,700
Q3080#-AC-9	DWPF FINANCE PTY LTD DWPF FINANCE PTY LT	0	1.F	1,000,000	1,000,000	949,486	1,000,000					4.290	4.290	MN	4,648	42,900	04/19/2018	05/22/2033	1,021,450
Q8773@-AU-2	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND	0	1.G YE	10,000,000	10,000,000	9,550,121	10,000,000					3.910	3.910	AO	66,253	391,050	04/03/2019	04/30/2031	10,195,500
U23388-AG-3	DAE FUNDING LLC DUBAEE 3.375 03/20/2028		2.B Z	3,804,450	3,900,000	3,793,920	3,808,172		3,722			3.375	4.500	MS	36,928		12/10/2025	03/20/2028	1,321,938
V6143X-AB-4	STANDARD BANK NOMINEES TVL PTY MTNSJ 6.5		3.C FE	910,350	900,000	908,595	907,639		(2,711)			6.500	5.377	AO	12,675	29,250	09/15/2025	10/13/2026	929,250
X5151*-AJ-9	LANDSVIRKJUN LANDSVIRKJUN	0	1.G	1,000,000	1,000,000	945,369	1,000,000					2.790	2.790	MN	3,333	27,900	08/26/2020	11/18/2029	1,013,950
Y3815N-BH-3	HYUNDAI CAPITAL SERVICES HYUCAP 5.125 02		1.G FE	3,786,828	3,700,000	3,776,738	3,784,025		(2,803)			5.125	4.332	FA	76,903		11/20/2025	02/05/2029	3,794,813
Y44709-AG-1	KAZMUNAYGAS NATIONAL CO	0	2.B FE	9,169,500	9,520,000	9,590,638	9,173,003		3,503			6.375	6.687	AO	112,951	223,763	11/19/2025	10/24/2048	9,823,450
Y4821X-MA-4	KOOKMIN BANK CITNAT 4.5 02/01/2029		2.A FE	3,712,184	3,700,000	3,707,252	3,711,887		(297)			4.500	4.387	FA	69,375		11/17/2025	02/01/2029	3,783,250
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS		2.C FE	5,174,424	4,726,479	4,917,840	5,066,461		(19,918)			6.875	5.345	FA	132,686	165,611	11/17/2025	02/04/2039	162,748
Y65738-T5-8	OVERSEA CHINESE BANKING OCBCSP VAR 06/15		2.A FE	4,912,676	4,900,000	4,914,051	4,911,920		(756)			4.602	4.428	JD	10,022	112,749	11/20/2025	06/15/2032	1,231,530
Y71260-AB-2	INDOFOOD CBP SUKSES MAKM	0	2.B FE	3,676,500	4,300,000	3,678,263	3,680,349		3,849			4.745	5.840	JD	12,469	102,018	09/02/2025	06/09/2051	4,402,018
Y71260-AD-8	INDOFOOD CBP SUKSES MAKM		2.B FE	5,444,486	5,890,000	5,479,349	5,474,698		24,444			3.541	4.849	AO	37,078	66,925	11/17/2025	04/27/2032	5,994,282
Y7138A-AF-7	PT PERTAMINA PERSERO PERTIJ 5.625 05/20/		2.B FE	2,456,250	2,500,000	2,442,825	2,456,403		153			5.625	5.785	MN	16,016		11/24/2025	05/20/2043	2,570,313
Y72570-AN-7	RELIANCE INDUSTRIES LTD RILIN 3.667 11/3		1.G FE	878,004	900,000	892,227	891,907		3,983			3.667	4.161	MN	2,842	33,003	04/25/2022	11/30/2027	916,502
Y7T47W-NA-5	SHINHAN BANK SHNHAN 4 1/2 03/26/28		2.A FE	817,080	840,000	844,057	830,314		3,997			4.500	5.052	MS	9,975	37,800	07/08/2022	03/26/2028	858,900
Y8085F-BD-1	SK HYNIX INC SERIES REGS		2.B FE	5,448,869	6,110,000	5,546,108	5,504,934		45,781			2.375	4.594	JJ	65,301	47,738	11/17/2025	01/19/2031	6,182,556
0089999999	- Issuer Credit Obligations: Corporate Bonds (Unaffiliated)			21,511,684,087	21,933,581,139	19,515,930,606	21,482,996,571	37,343	2,568,215	16,338,120	4,919,173	XXX	XXX	XXX	257,050,702	891,050,932	XXX	XXX	21,573,079,110
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		1.E	5,951,040	5,871,335	5,183,214	5,932,205		(2,947)			4.450	4.355	MON	7,983	261,274	02/11/2021	08/20/2043	33,337
00252@-AA-1	AZ Battery Property LLC AZBP 6.73 02/20/		2.A PL	20,979,021	20,979,021	20,383,299	20,979,021					6.730	6.730	MON	43,141	1,464,336	03/07/2024	02/20/2046	21,096,678
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	0	1.D	26,671,128	26,637,063	25,462,369	26,662,639		(1,760)			4.494	4.520	MON	69,829	1,197,070	02/11/2021	11/10/2039	175,469
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	0	1.E	28,387,188	28,348,525	26,803,530	28,378,272		(1,852)			4.533	4.560	MON	74,961	1,285,039	02/11/2021	03/10/2041	183,621
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A	0	1.E PL	5,290,093	5,290,093	5,201,029	5,290,093					4.140	4.569	JD	9,734	219,010	05/10/2018	06/15/2027	554,248

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023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1	0	1.F FE	993,357	1,022,875	1,000,066	1,011,140		3,923			3.200	3.731	JD	1,455	32,732	04/06/2021	06/15/2028	625,744
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/	0	1.E FE	1,481,495	1,485,208	1,441,127	1,483,183		394			3.350	3.394	AO	10,504	49,754	02/16/2021	10/15/2029	706,682
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1		2.C FE	4,574,576	4,574,576	4,512,449	4,574,576					4.100	4.099	JJ	86,485	187,558	01/12/2016	01/15/2028	2,235,946
023771-R9-1	AMER AIRLINE 16-3 AA PTT AAL 3 10/15/28	0	1.F FE	570,811	573,679	554,441	572,352		368			3.000	3.094	AO	3,633	17,210	02/18/2021	10/15/2028	319,767
02377L-AA-2	AMER AIRLINE 19-1AA PTT AAL 3.15 02/15/3	0	1.F FE	524,860	526,176	497,346	525,311		103			3.150	3.187	FA	6,261	16,575	02/17/2021	02/15/2032	212,373
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A	0	2.B FE	4,434,375	4,434,375	4,303,157	4,434,375					4.000	3.999	FA	67,008	177,375	01/04/2017	02/15/2029	2,029,724
04685A-2Y-6	ATHENE GLOBAL FUNDING ATH 2.673 06/07/31		1.E FE	665,346	660,000	587,956	663,093		(524)			2.673	2.580	JD	1,176	17,642	06/24/2021	06/07/2031	668,821
05605@-AA-4	EXTELL - DEER VALLEY RESORTS L EXTELL -	0	1.D PL	40,808,375	41,450,000	34,689,961	40,822,466		6,621			5.000	5.094	AO	518,125	2,072,500	10/16/2023	10/01/2055	42,486,250
000000-00-0	EXTELL - DEER VALLEY RESORT UP EXTELL -	0	1.D PL	20,712,875	21,050,000	17,616,977	20,720,279		3,479			5.000	5.097	AO	263,125	1,052,500	10/16/2023	10/01/2055	21,576,250
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	0	2.A	38,190	38,190	38,190	38,190					5.950	6.024	MON	101	2,272	12/01/2016	01/15/2026	9,106
10921U-2L-1	BRIGHTHOUSE FINANCIAL INC BHF		1.G FE	202,922	200,000	204,371	202,452		(470)			5.650	5.256	JD	659	11,300	03/25/2025	06/10/2029	205,650
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	0	1.E FE	9,062,838	9,180,570	8,390,610	9,097,544		8,352			2.900	3.105	MJSD	11,833	266,237	02/08/2022	03/15/2035	131,890
11042T-AA-1	BRITISH AIR 18-1 AA PTT IAGLN 3.8 09/20/	0	1.C FE	758,099	821,997	806,327	788,025		5,689			3.800	5.496	MJSD	954	31,236	02/04/2021	09/20/2031	8,852
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	0	2.B FE	4,781,877	4,670,475	4,717,507	4,691,387		(6,805)			6.036	5.794	MON	16,445	281,910	09/10/2010	12/10/2028	54,659
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	0	2.B FE	3,848,949	3,848,949	4,085,198	3,848,949					7.507	7.625	MON	16,855	288,941	12/07/2009	01/10/2032	37,298
126650-BY-5	CVS HEALTH CORP CVSPAS 5.926 01/10/34 14		2.C FE	2,470,729	2,126,269	2,179,638	2,279,901		(18,251)			5.926	4.101	MON	7,350	126,003	11/05/2014	01/10/2034	18,294
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01		2.C FE	4,098,997	4,098,997	3,804,648	4,098,997					4.704	4.750	MON	11,248	192,817	12/11/2013	01/10/2036	28,582
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA		2.B	10,746,196	10,746,196	9,296,566	10,746,196					3.416	3.440	MON	21,414	367,090	09/15/2016	10/10/2038	64,991
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	0	2.B	13,382,397	13,434,185	11,791,157	13,398,190		2,227			3.901	3.976	MON	30,571	524,068	05/14/2018	10/10/2039	83,639
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	0	2.B	20,405,482	20,405,482	17,446,810	20,405,482					3.860	3.891	MON	45,946	787,651	09/18/2019	11/10/2041	124,718
18977W-2D-1	CNO GLOBAL FUNDING 144A N N Y	0	1.G FE	5,996,880	6,000,000	6,132,618	5,998,451		1,014			5.875	5.894	JD	26,438	352,500	05/30/2024	06/04/2027	6,176,250
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	0	1.B PL	12,357,911	12,357,752	11,446,985	12,357,828		(11)			3.910	3.942	MON	21,475	483,188	01/26/2018	07/15/2033	99,475
30321L-2C-5	F&G GLOBAL FUNDING FG 2.0 09/20/2028	0	1.G FE	1,817,010	2,140,000	2,004,752	1,967,231		57,715			2.000	5.225	MS	12,008	42,800	04/11/2023	09/20/2028	2,161,400
30321L-2J-0	F&G GLOBAL FUNDING FG		1.G FE	379,673	380,000	394,304	379,729		56			5.875	5.895	JJ	10,232	11,163	01/13/2025	01/16/2030	391,163
34489*-AD-1	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	0	1.F FE	4,000,000	4,000,000	3,875,712	4,000,000					4.060	4.060	OCT	39,247	164,204	06/06/2018	10/05/2030	4,164,656
34489*-AE-9	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	0	1.F FE	17,750,000	17,750,000	16,708,235	17,750,000					4.210	4.210	OCT	180,591	755,578	06/06/2018	10/05/2033	18,507,654
000000-00-0	FOOTBALL CLUB TERM NOTES SER 2020-XI-C T	0	1.F FE	19,000,000	19,000,000	18,515,994	19,000,000					2.970	2.970	OCT	136,373	570,570	07/17/2020	10/05/2027	19,572,138
000000-00-0	SER 2020-XI-J TR CTF SER 2020-XI-J TR CT	0	1.F FE	12,112,570	12,134,000	9,863,644	12,117,136		829			3.850	3.862	OCT	112,897	472,350	03/23/2021	10/05/2040	12,608,945
34490@-AD-6	FOOTBALL CLUB TERM NOTES SER 2020-XI-D T	0	1.F FE	42,834,720	42,750,000	38,601,626	42,804,836		(7,145)			3.330	3.309	OCT	344,031	1,439,393	03/23/2021	10/05/2032	44,193,347
34490@-AE-4	FOOTBALL CLUB TERM NOTES SER 2020-XI-E T	0	1.F FE	34,144,018	33,500,000	28,944,905	33,973,697		(41,682)			3.530	3.356	OCT	285,783	1,195,689	09/15/2021	10/05/2035	34,698,974

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
34490@-AF-1	FOOTBALL CLUB TERM NOTES SER 2020-XI-F T	0	1.F FE	23,471,000	23,471,000	19,079,412	23,471,000					3.850	3.850	OCT	218,378	913,674	07/17/2020	10/05/2040	24,389,694
000000-00-0	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	0	1.F FE	1,000,000	1,000,000	987,092	1,000,000					3.730	3.730	OCT	9,014	37,714	03/23/2018	10/05/2027	1,037,818
34502@-AC-4	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	0	1.F FE	3,500,000	3,500,000	3,287,827	3,500,000					3.980	3.980	OCT	33,664	140,848	03/23/2018	10/05/2032	3,641,235
36143L-2H-7	GA GLOBAL FUNDING TRUST GBLATL 2.9 01/06	0	1.F FE	8,091,708	8,105,000	7,197,499	8,096,550		1,268			2.900	2.919	JJ	114,258	235,045	01/03/2022	01/06/2032	8,222,523
36143L-2S-3	GA GLOBAL FUNDING TRUST GBLATL	0	1.F FE	1,991,500	2,000,000	2,046,800	1,992,122		622			5.900	5.957	JJ	55,067	59,000	01/07/2025	01/13/2035	2,059,000
36244*-AA-8	CTL - BOND BUILDING DC CTL - BOND BUILDI		1.A	2,103,777	2,103,777	2,071,168	2,103,777					3.350	3.373	MON	4,111	70,476	03/21/2013	09/10/2029	21,072
39952@-AA-2	GROUND LEASE TR 18E TRIANGLE GROUND LEAS	0	2.B PL	3,000,000	3,000,000	2,526,559	3,000,000					5.180	5.180	MON	6,907	155,400	11/16/2018	11/15/2054	3,012,950
41242*-BJ-0	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD	0	1.G FE	5,100,000	5,100,000	4,646,263	5,100,000					3.687	3.687	JD	12,535	189,224	01/18/2018	06/07/2033	5,195,058
41242*-BM-3	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	0	1.G FE	2,000,000	2,000,000	1,892,905	2,000,000					4.060	4.060	JD	5,413	81,426	08/08/2018	06/07/2033	2,040,600
41242*-BN-1	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD	0	1.G FE	17,850,000	17,850,000	15,736,596	17,850,000					4.211	4.211	JD	50,111	757,152	08/08/2018	06/07/2038	18,230,007
41242*-BQ-4	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	4,000,000	4,000,000	3,471,656	4,000,000					4.191	4.191	JD	11,177	168,868	01/16/2019	06/07/2039	4,084,756
41242*-BX-9	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	0	1.G FE	15,089,010	15,000,000	12,932,655	15,064,412		(5,871)			3.430	3.376	JD	34,300	517,433	08/17/2021	06/07/2035	15,260,108
41242*-BY-7	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	2,000,000	2,000,000	1,644,694	2,000,000					3.895	3.895	JD	5,193	78,417	05/28/2020	06/07/2040	2,039,594
41242*-CC-4	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	1,000,000	1,000,000	778,734	1,000,000					3.598	3.598	JD	2,399	36,200	02/18/2021	06/07/2041	1,018,189
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	0	2.C FE	6,900,545	6,633,957	6,315,441	6,826,738		(20,616)			4.000	3.307	MN	33,907	265,358	02/08/2022	11/15/2032	1,754,772
55616*-AA-8	CTL - MACYS MOONACHIE NJ CTL - MACYS (MO	0	3.A	4,408,172	4,408,172	4,248,596	4,408,172					6.020	6.096	MON	11,794	265,372	10/27/2011	03/15/2037	31,474
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP	0	1.E FE	18,759,884	18,759,884	15,895,400	18,759,884					3.420	3.420	AO	135,446	641,588	08/18/2020	04/15/2045	588,632
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	0	1.D FE	32,498,628	32,498,628	25,927,405	32,498,628					2.654	2.669	MON	50,313	862,513	03/22/2021	10/10/2042	176,364
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ		1.D	31,233,304	31,212,596	26,468,281	31,228,469		(919)			2.980	2.991	MON	54,258	930,135	03/04/2020	10/10/2041	177,963
75951A-CY-2	TOKIO MARINE HOLDINGS INC TOMARI 5.243 0		1.E FE	1,477,695	1,500,000	1,500,840	1,498,873		12,823			5.243	6.142	FA	32,550	78,645	04/25/2024	02/02/2026	1,539,323
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2		3.C FE	3,149,971	3,149,971	3,021,414	3,149,971					4.100	4.098	AO	32,287	129,149	07/28/2015	04/01/2028	1,189,675
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA SAVE 3.375 02/1		3.A FE	1,788,910	1,920,977	1,807,192	1,847,312		13,039			3.375	4.599	FA	24,492	64,833	01/29/2021	02/15/2030	901,871
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A	0	1.G PL	16,032,157	16,032,157	15,717,157	16,032,157					4.180	4.176	JD	29,784	671,404	11/19/2019	12/15/2027	2,468,201
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20	0	1.D PL	231,692,545	231,692,545	174,868,327	231,692,545					4.000	4.000	MN	1,441,643	9,267,702	01/24/2022	11/05/2057	9,018,869
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	0	1.D PL	20,665,322	20,665,322	15,601,037	20,665,322					4.000	3.999	MN	128,584	826,613	08/30/2022	11/05/2057	766,353
90931C-AA-6	UNITED AIR 2019-1 AA PTT UAL 4.15 08/25/	0	1.E FE	603,847	571,013	560,672	591,868		(2,776)			4.150	3.250	FA	8,294	23,697	02/16/2021	08/25/2031	255,905
90932J-AA-0	UNITED AIR 2019-2 AA PTT UAL 2.7 05/01/2	0	1.E FE	769,277	889,337	816,216	801,075		9,583			2.700	5.016	MN	4,002	24,012	06/03/2022	05/01/2032	420,972
90932L-AA-5	UNITED AIR 2023-1 A PTT UAL 3.45 12/01/2		1.C FE	248,697	270,323	266,397	262,784		3,244			3.450	5.108	JD	777	9,326	05/22/2020	12/01/2027	154,948
93042#-AA-9	CTL - WALGREENS LAMBERTVILLE CTL - WALGR		4.A	616,223	616,223	549,363	616,223					5.440	5.502	MON	1,490	24,682	03/28/2012	06/15/2033	4,858

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS	0	4.A	5,216,489	5,216,478	4,954,090	5,216,478					6.900	6.999	MON	16,997	359,936	08/14/2009	01/15/2035	88,310
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	0	4.A	2,092,965	2,092,965	1,979,317	2,092,965					6.800	6.897	MON	6,325	130,461	10/13/2009	06/15/2034	17,582
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III	0	4.A	9,736,036	9,736,036	9,133,375	9,736,036					6.610	6.702	MON	28,602	643,552	10/14/2009	01/15/2035	79,001
96928*-DD-6	CTL - WALGREENS CTL - WALGREENS		4.A	1,303,271	1,303,271	1,198,748	1,303,271					6.540	6.630	MON	3,788	85,234	06/17/2010	10/15/2034	10,330
96928*-DL-8	WALGREEN CO CTL - WALGREENS (WINCHESTER	0	4.A	2,066,622	2,066,622	1,865,746	2,066,622					6.170	6.250	MON	5,667	116,885	09/27/2010	07/15/2035	15,448
96928*-DM-6	OAKWOOD HEALTHCARE INC CTL - OAKWOOD HEA	0	1.C	2,440,751	2,419,652	2,518,858	2,425,916		(1,173)			6.520	6.496	MON	7,012	144,615	11/15/2010	12/15/2030	22,872
96928*-EH-6	DELHAIZE AMERICA LLC CTL - DELHAIZE (WIL	0	4.A	1,330,967	1,330,967	1,332,697	1,330,967					5.440	5.502	MON	1,207	72,405	11/07/2011	10/25/2031	11,627
BGH8XG-SQ-0	AZ BATTERY PROPERTY LLC AZBP	0	2.A PL	29,000,000	29,000,000	28,860,800	29,000,000					6.730	6.730	MON	59,635	2,052,242	02/22/2024	02/20/2046	29,162,642
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A	RA	1.E FE	7,044,664	7,044,664	6,945,553	7,044,664					3.750	3.750	JD	11,741	264,175	12/01/2015	12/15/2027	3,369,953
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A	0	2.B FE	1,083,288	1,083,288	1,065,410	1,083,288					4.125	4.125	JD	1,986	44,696	12/01/2015	12/15/2027	519,185
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A	0	1.F FE	7,211,851	7,226,199	7,385,977	7,215,562		1,122			5.250	5.305	AO	94,844	379,375	07/13/2022	04/01/2029	2,293,050
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY		1.D PL	195,764,987	197,581,418	178,747,760	195,764,987					3.800	3.943	MJSD	20,856	7,508,094	08/21/2020	09/30/2045	3,343,631
0129999999 - Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				1,107,568,061	1,109,538,430	965,338,647	1,107,331,864		19,669			XXX	XXX	XXX	5,306,679	45,745,111	XXX	XXX	384,883,006
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 by Funds Representing Operating Entities (Unaffiliated)																			
015271-AY-5	ALEXANDRIA REAL ESTATE E ARE 2.95 03/15/	0	2.A FE	3,277,600	4,000,000	3,425,120	3,433,074		54,465			2.950	5.084	MS	34,744	118,000	12/30/2022	03/15/2034	4,059,000
05646#-AA-3	BREP IX NAV TL 03/2030 B9 NAV POOL A-1 L		1.G PL	59,700,000	60,000,000	60,000,000	59,738,222		38,222			6.721	6.936	MON	22,405	3,240,448	05/22/2025	03/28/2030	60,324,754
12610#-AA-1	CBRE US CORE PARTNERS REIT OP CBRE US CO	0	2.B	3,000,000	3,000,000	2,856,045	3,000,000					3.380	3.380	AO	17,182	101,400	08/07/2019	10/30/2029	3,050,700
18055#-BT-8	CLARION LION PROPERTIES FUND H CLARION L	0	2.A	5,000,000	5,000,000	4,620,755	5,000,000					4.330	4.330	FA	90,208	216,500	05/03/2022	08/01/2033	5,108,250
18055#-BU-5	CLARION LION PROPERTIES FUND H CLARION L	0	2.A	1,000,000	1,000,000	917,910	1,000,000					4.430	4.430	FA	18,458	44,300	05/03/2022	08/01/2034	1,022,150
32055R-A@-6	FIRST INDUSTRIAL LP FIRST INDUSTRIAL LP		2.B FE	3,900,000	3,900,000	3,874,287	3,900,000					4.300	4.300	AO	33,074	167,700	01/27/2017	04/20/2027	3,983,850
63633D-AG-9	NATIONAL HEALTH INVESTOR NHI		2.C FE	405,843	410,000	409,429	405,914		71			5.350	5.522	FA	5,788		10/31/2025	02/01/2033	420,968
637417-AM-8	NNN REIT INC N Y N		2.A FE	437,190	500,000	441,513	438,708		1,280			4.800	5.774	AO	5,067	24,000	10/22/2024	10/15/2048	512,000
637417-AP-1	NNN REIT INC NNN 3.1 04/15/50		2.A FE	1,263,745	1,900,000	1,235,155	1,286,994		11,750			3.100	5.528	AO	12,434	58,900	12/27/2023	04/15/2050	1,929,450
637417-AS-5	NNN REIT INC NNN 5.6 10/15/33		2.A FE	852,963	900,000	941,985	861,290		3,748			5.600	6.307	AO	10,640	50,400	10/13/2023	10/15/2033	925,200
74170*-AV-1	PRIME PROPERTY FUND LLC PRIME PROPERTY F		2.A	8,500,000	8,500,000	7,984,994	8,500,000					4.580	4.580	MN	57,314	389,300	10/10/2018	11/08/2033	8,694,650
74170*-BA-6	PRIME PROPERTY FUND LLC PRIME PROPERTY F	0	2.A	19,750,000	19,750,000	16,496,168	19,750,000					3.260	3.260	JD	33,981	643,850	09/13/2019	12/12/2034	20,071,925
74170*-BX-6	PRIME PROPERTY FUND PRIME PROPERTY FUND	0	2.A	5,750,000	5,750,000	5,583,216	5,750,000					5.480	5.480	AO	67,396	315,100	09/21/2022	10/14/2037	5,907,550
74170*-BY-4	Prime Prop Fnd PRIME PROPERTY FUND LLC	0	2.A	11,000,000	11,000,000	11,096,877	11,000,000					5.590	5.590	MS	181,054	614,900	02/17/2023	03/15/2033	11,307,450
74170*-CA-5	Prime Prop Fnd PRIME PROPERTY FUND LLC	0	2.A	4,500,000	4,500,000	4,457,403	4,500,000					5.790	5.790	MS	76,718	260,550	02/17/2023	03/15/2038	4,630,275
74340*-BL-7	PROLOGIS TARGETED US LOGISTICS PROLOGIS	0	1.G FE	15,000,000	15,000,000	14,715,945	15,000,000					5.500	5.500	JD	449,167	412,500	02/22/2023	06/15/2038	15,412,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74340X-BT-7	PROLOGIS LP PLD 4 5/8 01/15/33	0	1.F FE	3,900,330	4,000,000	4,036,560	3,900,330					4.625	5.251	JJ	85,306	185,000	12/30/2022	01/15/2033	4,092,500
74746*-AA-2	QTS Realty Trust Inc. QTS REALTY TRUST I	0	1.F PL	5,658,742	5,787,499	5,584,068	5,661,251		2,508				6.628	N/A	968	21,866	12/30/2025	10/31/2030	771,553
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	0	1.F PL	56,834,314	57,584,314	57,584,314	56,946,219		111,905				6.757	N/A	289,132	1,078,652	12/26/2025	05/29/2028	57,782,521
785931-AA-4	SAFEHOLD GL HOLDINGS LLC SAFE		1.G FE	6,311,580	6,000,000	6,358,578	6,304,085		(7,495)			6.100	5.333	AO	91,500	183,000	09/26/2025	04/01/2034	6,183,000
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE	0	1.G FE	45,534,441	46,345,000	47,579,260	45,594,270		59,344			5.650	5.882	JJ	1,207,416	1,752,935	04/21/2025	01/15/2035	47,654,246
78646U-AA-7	SAFEHOLD INC SAFE 2.8 06/15/31	0	1.G FE	31,524,848	31,750,000	29,180,822	31,616,375		22,257			2.800	2.884	JD	39,511	889,000	11/16/2021	06/15/2031	32,194,500
78646U-AB-5	SAFEHOLD INC SAFE 2.85 01/15/32	0	1.G FE	17,204,425	17,500,000	15,763,300	17,313,975		27,661			2.850	3.044	JJ	229,979	498,750	11/16/2021	01/15/2032	17,749,375
828807-DV-6	SIMON PROPERTY GROUP LP		1.G FE	1,534,985	1,550,000	1,578,468	1,535,238		253			5.850	5.921	MS	28,462	45,338	07/17/2025	03/08/2053	1,595,338
85253#-AJ-0	STAG INDUSTRIAL OPERATING PART	0	2.C	3,500,000	3,500,000	3,089,338	3,500,000					2.800	2.800	MS	25,317	98,000	06/24/2021	09/29/2031	3,500,272
85253#-AL-5	STAG INDUSTRIAL INC STAG INDUSTRIAL OPER	0	2.B FE	2,000,000	2,000,000	1,869,890	2,000,000					4.120	4.120	JD	687	82,400	04/04/2022	06/28/2032	2,041,200
85253#-AM-3	STAG INDUSTRIAL OPERATING PART STAG 6.05	0	2.B FE	18,500,000	18,500,000	19,208,310	18,500,000					6.050	6.050	MN	102,598	1,119,250	02/28/2024	05/28/2029	19,059,625
85253#-AS-0	STAG INDUSTRIAL OPERATING PART STAG		2.B FE	3,000,000	3,000,000	3,069,228	3,000,000					5.990	5.990	JD	2,995	89,850	03/25/2025	06/25/2035	3,089,850
BGH8XS-0G-6	STAG INDUSTRIAL OPERATING PART STAG		2.B FE	4,000,000	4,000,000	4,199,276	4,000,000					6.170	6.170	MN	22,623	246,800	02/28/2024	05/28/2031	4,123,400
BGH9Z2-0Y-0	Prime Prop Fnd PRIMPR		2.A	40,000,000	40,000,000	40,306,840	40,000,000					5.300	5.300	JJ	1,007,000		06/25/2025	07/10/2030	41,060,000
BGHA4P-CX-9	NEW YORK CLEAN POWER HOLDINGS	0	2.A PL	18,000,000	18,000,000	18,002,196	18,000,000					5.810	5.801	MS	322,455		08/22/2025	09/30/2040	18,058,100
G52583-AB-0	KIB SUKUK LTD KIBKK 5.535 04/16/2036 EMT		2.A FE	2,512,000	2,500,000	2,514,450	2,511,855		(145)			5.535	5.414	AO	28,828		12/01/2025	04/16/2036	2,569,188
0169999999 - Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				403,353,006	407,126,813	398,981,700	403,947,800		325,824			XXX	XXX	XXX	4,600,407	12,948,689	XXX	XXX	408,885,340
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Affiliated)																			
Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)																			
04010*-AA-8	ARES SECONDARIES PBN FIN CO IV ARES SECO		1.G PL	54,366	54,366	54,860	54,366					6.740	6.708	JAJO	631	20,464	05/29/2025	04/14/2039	56,201
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener		1.G PL	8,352,307	8,357,786	8,500,803	8,353,981		1,674				6.867	N/A	113,736	192,229	06/20/2025	10/20/2035	8,501,958
0189999999 - Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)				8,406,673	8,412,152	8,555,663	8,408,347		1,674			XXX	XXX	XXX	114,367	212,693	XXX	XXX	8,558,159
Issuer Credit Obligations: Bank Loans - Issued (Affiliated)																			
Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)																			
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L		6.	3,108,855	3,168,855	2,690,358	2,690,358	(478,497)	22,830				16.209	N/A		341,508	11/03/2025	12/29/2028	3,197,255
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	5,795,282	5,913,554	5,866,245	5,865,061		25,509				11.551	N/A	270,175	615,152	08/03/2022	08/03/2027	6,236,257
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	180,418	180,418	178,975	180,418						11.451	N/A	8,523	18,768	01/29/2024	08/03/2027	190,747
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	736,200	736,200	736,200	736,200						11.160	N/A	13,096	66,401	05/30/2025	08/03/2027	756,620
05626#-AA-7	BWG BWG T/L 1L 4/22		2.A PL	4,709,816	4,711,714	4,688,155	4,710,973		487				10.346	N/A	14,430	497,651	02/28/2023	04/19/2027	4,750,415
05657#-AA-9	BCPE Maverick Parent LP BCPE Maverick Pa	0	2.A PL	47,572,141	48,361,871	47,636,442	47,656,979		84,838				0.814	N/A			10/14/2025	10/14/2027	48,361,871
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL	0	5.A FE	43,566,905	44,652,244	29,247,220	44,195,347		170,233			10.102	10.734	JAJO	1,088,300	5,170,752	12/02/2021	05/08/2028	45,035,174
12510M-AB-5	INGENOVIS HEALTH INC CCRR PARENT INC 1L		5.C FE	1,651,792	4,822,750	1,416,683	1,651,792		2,679	3,160,953		8.042	66.242	FMAN	34,477	430,498	03/05/2021	03/06/2028	4,829,263
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ		2.C PL	5,072,631	5,124,896	5,068,522	5,124,896		13,386				10.914	N/A		388,969	08/10/2022	02/01/2027	5,236,916

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21		3.C PL	566,187	566,187	561,092	566,187						11.438	N/A	4,272	67,032	08/01/2024	09/01/2026	580,507
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21		3.C PL	6,210,783	6,391,806	6,334,280	6,359,187		42,570				12.213	N/A	61,288	723,014	08/01/2024	09/01/2026	6,573,181
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1		3.B PL	850,000	850,000	850,000	850,000						11.514	N/A	262	90,956	01/02/2025	11/24/2026	856,292
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1		3.B PL	2,408,891	2,458,100	2,458,100	2,446,325		11,346				12.210	N/A	3,835	264,360	02/28/2023	11/24/2026	2,479,532
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1		3.B PL	1,547,398	1,547,398	1,547,398	1,547,398						11.537	N/A	477	166,528	08/29/2022	11/24/2026	1,558,853
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1		3.B PL	1,727,259	1,769,179	1,769,179	1,757,551		11,036				12.315	N/A	4,375	190,273	08/01/2024	11/24/2026	1,786,095
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21		3.A PL	3,054,772	3,117,114	3,117,114	3,101,370		13,923				10.857	N/A	15,910	331,171	12/14/2021	12/14/2026	3,278,453
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21		3.A PL	3,175,177	3,175,177	3,175,177	3,175,177						10.654	N/A	16,478	337,447	11/30/2023	12/14/2026	3,258,277
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL		5.B GI	2,245,122	4,220,155	2,245,122	2,245,122		4,224	1,971,517		10.590	110.782	JAJO	76,971	534,657	10/31/2025	03/31/2027	1,330,168
000000-00-0	LIFELONG PSI		5.B GI	764,888	1,369,495	728,571	764,888			604,607		11.740	55.557	JAJO	27,691	170,995	10/31/2025	03/31/2027	1,395,874
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL		5.B GI	370,288	662,983	352,707	370,288		663	292,293		10.590	53.137	JAJO	12,092	84,222	10/31/2025	03/31/2027	674,504
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L		2.C PL	2,475,248	2,525,418	2,454,706	2,496,559		7,961				11.116	N/A	47,327	277,194	10/31/2025	10/28/2028	2,592,239
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1		2.C PL	125,664	126,925	123,371	126,120		222				10.898	N/A	2,379	13,937	10/23/2025	10/28/2028	130,283
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1		2.C PL	585,464	585,464	569,071	585,464						10.640	N/A	10,945	57,839	07/17/2025	10/28/2028	600,955
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L		3.C PL	8,569,079	8,569,079	8,569,079	8,569,079						9.808	N/A	69,083	984,614	12/31/2024	08/02/2028	8,638,410
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding		3.B PL	5,040,109	5,091,018	5,091,018	5,069,284		10,988				10.915	N/A	24,891	471,917	08/01/2024	07/15/2027	5,134,944
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots		3.B PL	4,483,725	4,584,000	4,519,824	4,572,838		24,255				11.600	N/A	109,463	483,941	04/13/2021	04/14/2026	4,835,531
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots		3.B PL	1,110,533	1,110,533	1,094,985	1,110,533						11.005	N/A	45,690	135,073	02/18/2022	04/14/2026	1,128,947
75651*-AA-2	Red Chiles A LLC Red Chiles A LLC 11/09/	0	2.B FE	2	2	2	2							N/A			11/12/2025	11/09/2029	
75656#-AA-3	Red Chiles B LLC Red Chiles B LLC 11/09/	0	2.B FE	2	2	2	2							N/A			11/12/2025	11/09/2029	
75663@-AA-6	Red Chiles C LLC Red Chiles C LLC 11/09/	0	2.B FE	2	2	2	2							N/A			11/12/2025	11/09/2029	
75667#-AA-0	Red Chiles D LLC Red Chiles D LLC 11/09/	0	2.B FE	2	2	2	2							N/A			11/12/2025	11/09/2029	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (		3.A PL	2,089,720	2,131,839	2,087,070	2,119,984		9,607				13.831	N/A	2,262	217,289	11/28/2025	12/29/2026	2,154,419
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		3.A PL	538,529	538,628	527,317	538,581		39				13.157	N/A	567	54,900	11/28/2025	12/29/2026	544,286
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2		2.A PL	8,514,189	8,687,947	8,687,947	8,657,107		49,175				12.466	N/A	5,480	955,644	06/30/2022	06/30/2026	8,772,888
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2		3.C PL	6,651,098	6,751,899	6,313,026	6,727,401		20,477				10.610	N/A	87,169	567,614	09/30/2025	02/12/2027	6,918,657
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1		3.C PL	834,645	835,038	780,760	834,848		151				10.419	N/A	469	71,138	09/30/2025	02/12/2027	845,350
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2		3.C PL	139,081	139,081	135,883	139,081						10.396	N/A	39	12,375	09/30/2025	02/12/2027	140,760
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2		4.B PL	11,869,995	14,987,367	11,869,995	11,869,995			3,117,372				N/A		1,382,189	10/01/2025	03/18/2027	15,107,763

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Showing All Long-Term **BONDS - ISSUER CREDIT OBLIGATIONS** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL		5.B GI	156,208	279,683	148,791	156,208		374	123,244		10.590	53.661	JAJO	5,101	35,433	10/31/2025	03/31/2027	284,543
BGH70Y-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL		4.C FE	2,207,756	2,202,250	2,067,362	2,203,590		(1,015)			8.340	8.372	JAJO	31,633	223,906	02/03/2021	01/15/2028	2,241,085
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB		4.B FE	8,124,383	8,206,437	8,267,985	8,170,336		12,337			7.922	8.245	MON	56,407	723,734	01/01/2024	08/07/2028	8,219,367
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL		4.C FE	4,160,887	4,224,000	4,007,520	4,193,902		9,421			8.953	9.419	MON	28,139	402,430	10/08/2021	10/12/2028	4,236,769
BGH87F-UX-3	Moran Foods LLC MORAN FOODS(SAL) 1L 22 IN		5.A FE	3,029	56,940	1,504	3,029		1,819			11.011	1,460.072	MJSD	17	6,683	12/01/2023	06/30/2026	58,552
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK		6.	1,036	128,256	519	519	(517)		13,593		13.040	4,873.054	MJSD	46	10,874	10/31/2025	06/30/2026	132,537
BGH9JX-55-8	BLUE RIBBON LLC USA	0	4.C FE	15,994,600	17,630,673	17,454,366	16,345,525		350,924			11.437	15.422	JAJO	476,103	1,765,929	11/10/2025	05/08/2028	17,786,355
BYDUUM-W8-1	MOPAC ISSUER LLC TERM LOAN		1.G Z	1,092,400	1,092,400	1,092,400	1,092,400						6.455	N/A	2,367		11/14/2025	12/30/2050	1,098,317
0209999999 - Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)				220,082,191	234,284,979	206,532,047	221,577,908	(479,014)	898,640	9,285,398		XXX	XXX	XXX	2,658,229	19,345,007	XXX	XXX	233,969,211
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)																			
86278#-AA-8	Strategic Partners IX LP STRATEGIC TL 20		1.E PL	49,900,000	50,000,000	50,000,000	49,911,009		11,009			5.930	6.041	MON	65,860	2,516,353	03/24/2025	03/21/2031	50,213,855
92748#-AA-8	VINTAGE IX B AB LLC VINTAGE IX TLB	0	1.G PL	3,077,844	3,077,844	3,077,844	3,077,844					6.555	6.490	JAJO	51,944	136,739	02/04/2025	10/18/2030	3,128,282
92748#-AC-4	VINTAGE IX B AB LLC VINTAGE IX DDTLB	0	1.G PL	1,815,078	1,815,078	1,815,078	1,815,078					6.555	6.826	JAJO	30,633	49,896	09/03/2025	10/18/2030	54,125
92748@-AA-0	VINTAGE IX A AB LLC VINTAGE IX TLA	0	1.F PL	310,310	310,310	310,310	310,310					6.455	6.398	JAJO	5,158	13,588	02/04/2025	10/18/2030	315,318
92748@-AC-6	VINTAGE IX A AB LLC VINTAGE IX DDTLA	0	1.F PL	95,622	95,622	95,622	95,622					6.455	6.269	JAJO	1,589	3,831	03/28/2025	10/18/2030	8,196
92749*-AA-1	VINTAGE IX B2 AB LP VINTAGE IX TLB2	0	1.G PL	221,166	221,166	221,166	221,166					6.555	6.476	JAJO	3,733	9,826	02/04/2025	10/18/2030	224,790
92749*-AC-7	VINTAGE IX B2 AB LP VINTAGE IX DDTLB2	0	1.G PL	147,422	147,422	147,422	147,422					6.555	6.227	JAJO	2,488	3,908	10/22/2025	10/18/2030	3,804
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST MIDCAP		2.C PL	32,050,000	32,050,000	32,050,000	32,050,000					6.272	6.269	MON	139,765	1,234,312	08/18/2025	04/15/2028	32,096,003
0269999999 - Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				87,617,442	87,717,442	87,717,442	87,628,451		11,009			XXX	XXX	XXX	301,170	3,968,453	XXX	XXX	86,044,373
Issuer Credit Obligations: Other Issuer Credit Obligations (Affiliated)																			
0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated)				35,994,092,840	37,384,944,958	32,518,649,509	36,180,294,635	(441,671)	39,211,355	25,624,756	4,919,173	XXX	XXX	XXX	382,806,364	1,402,227,377	XXX	XXX	32,622,161,574
0509999999 Total - Issuer Credit Obligations				35,994,092,840	37,384,944,958	32,518,649,509	36,180,294,635	(441,671)	39,211,355	25,624,756	4,919,173	XXX	XXX	XXX	382,806,364	1,402,227,377	XXX	XXX	32,622,161,574

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 4,108,408,017	1B	$ 2,331,361,747	1C	$ 2,024,695,809	1D	$ 2,398,602,710	1E	$ 2,170,338,554	1F	$ 2,364,490,971	1G	$ 3,746,653,270
1B	2A	$ 5,671,493,091	2B	$ 7,211,850,569	2C	$ 3,053,424,934								
1C	3A	$ 418,945,569	3B	$ 177,777,396	3C	$ 222,127,727								
1D	4A	$ 88,824,001	4B	$ 68,096,801	4C	$ 61,962,139								
1E	5A	$ 45,990,843	5B	$ 3,547,078	5C	$ 7,678,792								
1F	6	$ 4,024,617												

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
31394J-Y2-7	FEDERAL HOME LOAN BANK FSPC T-58 1A4	0	1.A	571,277	596,402	585,131	574,754		615			5.666	6.460	MON	2,816	33,792	11/01/2012	09/25/2043	113	XXX
31394X-VL-7	FEDERAL HOME LOAN BANK FSPC T-60 1A4D	M	1.A	5,589,166	5,680,857	5,327,922	5,819,305		(6,014)			4.341	3.751	MON	20,576	246,112	05/04/2004	03/25/2044		XXX
36202C-YS-6	Government National Mortgage A G2 2521	CF	1.A	766	778	805	773		1			6.500	6.934	MON	4	51	12/15/1997	12/20/2027	14	XXX
38373W-U9-7	Government National Mortgage A GNR 2002-		1.A	528,750	536,835	524,189	533,537		182			6.000	6.202	MON	2,684	32,210	07/19/2002	05/20/2032	194	XXX
38374B-5J-8	Government National Mortgage A GNR 2003-	CF	1.A	5,632,781	5,985,513	5,993,940	5,938,213		150			5.500	5.704	MON	27,434	329,203	09/11/2003	09/20/2033	17,000	XXX
38374B-KJ-1	Government National Mortgage A GNR 2003-	M	1.A	991,176	1,133,507	1,130,980	1,092,365		(1,470)			5.000	6.074	MON	4,723	56,675	08/13/2003	07/16/2033	430	XXX
38374B-ZY-2	Government National Mortgage A GNR 2003-	M	1.A	1,276,117	1,450,508	1,446,977	1,402,996		(884)			5.000	6.052	MON	6,044	72,525	08/13/2003	08/20/2033	460	XXX
38374D-ES-4	Government National Mortgage A GNR 2006-	M	1.A	747,579	740,693	734,495	741,754		(19)			6.000	5.961	MON	3,703	44,441	01/31/2007	07/20/2036	235	XXX
38374E-ME-4	Government National Mortgage A GNR 2003-	M	1.A	3,102,250	3,152,994	3,160,438	3,132,866		184			5.500	5.676	MON	14,451	173,415	11/14/2003	11/16/2033	1,109	XXX
38374F-PZ-1	Government National Mortgage A GNR 2004-		1.A	721,830	832,195	830,771	793,563		3,184			4.500	6.080	MON	3,121	37,449	03/04/2004	02/16/2034	1,411	XXX
38374F-Q9-8	Government National Mortgage A GNR 2004-	CF	1.A	2,129,652	2,307,227	2,300,441	2,296,012		402			5.000	5.134	MON	9,613	115,361	03/26/2004	03/16/2034	4,302	XXX
38374M-6Z-7	UNITED STATES OF AMERICA GNR 2006-35 TH	CF	1.A	724,040	716,538	715,771	717,581		(426)			6.000	5.931	MON	3,583	42,992	01/19/2007	07/20/2036	223	XXX
38374N-GP-6	Government National Mortgage A GNR 2006-	0	1.A	470,624	467,174	452,825	467,511		(17)			6.000	5.979	MON	2,336	28,030	01/30/2007	06/20/2036	149	XXX
38374N-PA-9	Government National Mortgage A GNR 2006-	CF	1.A	743,464	737,243	713,402	738,120		(172)			6.000	5.970	MON	3,686	44,235	01/25/2007	08/20/2036	224	XXX
38374N-SS-7	Government National Mortgage A GNR 2006-	CF	1.A	834,783	835,828	809,610	834,783					6.000	6.057	MON	4,179	50,150	06/04/2007	09/20/2036	269	XXX
38375Q-3Z-0	Government National Mortgage A GNR 2008-	0	1.A	332,568	332,728	337,040	332,568					7.000	7.048	MON	1,941	22,431	12/01/2025	06/20/2038	63	XXX
38376F-4B-5	UNITED STATES OF AMERICA GNR 2009-81 PZ	M	1.A	1,503,064	1,501,489	1,576,035	1,501,489					5.500	5.543	MON	6,882	82,823	10/23/2009	09/16/2039	3,066	XXX
38376T-6Z-0	Government National Mortgage A GNR 2016-	CF	1.A	2,969,756	3,136,261	2,820,236	3,010,585		3,760			3.000	3.744	MON	7,841	94,088	06/15/2017	12/20/2046	2,400	XXX
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY	M	1.A	2,611,141	2,616,046	2,395,461	2,616,046					3.500	2.978	MON	7,630	91,562	05/19/2017	05/20/2047		XXX
38378J-CN-0	Government National Mortgage A GNR 2013-	M	1.A	1,517,780	1,700,000	1,508,215	1,605,561		10,544			2.500	3.333	MON	3,542	42,500	05/20/2013	02/16/2043	998	XXX
38378P-TP-3	Government National Mortgage A GNR 2013-	CF	1.A	3,296,223	4,551,986	4,044,175	3,743,823		37,828			2.500	5.051	MON	9,483	113,800	12/04/2013	12/16/2043	8,832	XXX
38378U-7S-0	Government National Mortgage A GNR 2013-	CF	1.A	8,868,927	12,215,920	10,913,495	10,042,101		73,176			2.500	6.089	MON	25,450	305,398	12/04/2013	11/16/2043	27,668	XXX
38378U-RP-4	Government National Mortgage A GNR 2013-	CF	1.A	4,735,107	6,262,279	5,544,302	5,075,707		38,990			2.500	5.421	MON	13,046	156,557	11/08/2013	10/16/2043	10,326	XXX
38378W-MX-8	Government National Mortgage A GNR 2013-	CF	1.A	1,644,150	1,807,939	1,664,956	1,698,168		4,824			3.000	4.184	MON	4,520	54,238	08/21/2018	08/20/2043	2,326	XXX
38378Y-BU-2	Government National Mortgage A GNR 2013-	CF	1.A	4,682,696	6,157,120	5,477,848	4,904,230		40,850			2.500	6.715	MON	12,827	153,928	12/04/2013	11/16/2043	9,259	XXX
38378Y-FL-8	Government National Mortgage A GNR 2013-	CF	1.A	9,274,683	12,837,765	11,453,597	10,593,595		277,309			2.500	5.940	MON	26,745	316,640	12/01/2025	11/16/2043	31,976	XXX
38378Y-KD-0	Government National Mortgage A GNR 2013-	CF	1.A	1,909,498	2,704,498	2,359,731	2,179,993		62,014			2.500	6.159	MON	5,634	66,706	12/01/2025	11/16/2043	7,282	XXX
38379F-3Y-3	Government National Mortgage A GNR 2015-	RA	1.A	4,674,768	4,674,768	4,388,602	4,673,839		(395)			3.500	3.505	MON	13,635	163,617	03/08/2016	05/20/2045	3,907	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	0	1.A	667,278	668,114	602,677	667,261		(8)			3.000	3.015	MON	1,670	20,043	05/20/2016	12/20/2045	335	XXX
38379W-BZ-4	Government National Mortgage A GNR 2016-	M	1.A	1,627,894	1,644,878	1,490,188	1,628,854		487			3.000	3.114	MON	4,112	49,346	06/20/2016	04/20/2046	1,335	XXX
38380A-LP-0	Government National Mortgage A GNR 2016-	RA	1.A	1,812,062	1,997,610	1,764,439	1,859,986		4,226			3.000	3.814	MON	4,994	59,928	08/29/2018	09/20/2046	1,436	XXX
38380A-P9-2	Government National Mortgage A GNR 2016-	CF	1.A	5,676,949	5,775,691	4,936,530	5,713,214		4,366			3.000	3.138	MON	14,439	170,488	12/01/2025	10/20/2046	10,365	XXX
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	CF	1.A	5,635,009	5,906,959	5,274,483	5,711,279		5,797			3.000	3.402	MON	14,767	177,209	06/29/2017	11/20/2046	4,701	XXX
38380G-4G-6	Government National Mortgage A GNR 2017-	0	1.A	1,442,335	1,859,828	1,420,767	1,552,754		19,487			2.500	4.385	MON	3,875	45,872	12/01/2025	09/20/2047	5,096	XXX
38380K-ZQ-1	Government National Mortgage A GNR 2018-	CF	1.A	2,638,492	3,003,961	2,698,140	2,746,982		7,214			3.000	4.843	MON	7,510	90,120	07/23/2018	02/20/2048	1,480	XXX
38380U-VP-5	Government National Mortgage A GNR 2018-	CF	1.A	629,558	633,850	565,568	631,509		112			3.000	3.050	MON	1,585	18,710	12/01/2025	01/20/2048	489	XXX
38380U-WY-5	Government National Mortgage A GNR 2018-	CF	1.A	6,354,444	6,890,392	6,092,767	6,578,116		22,839			3.000	3.825	MON	17,226	206,088	05/01/2025	01/20/2048	8,113	XXX
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	CF	1.A	1,001,282	1,018,183	964,437	1,008,603		182			4.000	4.112	MON	3,394	40,727	01/28/2019	11/20/2048	405	XXX
38382X-VY-8	Government National Mortgage A GNR 2021-	RA	1.A	6,088,633	6,794,638	3,673,922	6,173,332		21,751			2.000	2.555	MON	11,324	135,893	10/08/2021	08/20/2051	3,143	XXX
38383C-AP-5	Government National Mortgage A GNR 2021-	RA	1.A	4,381,127	4,874,483	2,370,627	4,425,007		13,200			2.000	2.487	MON	8,124	96,442	12/01/2025	10/20/2051	36,706	XXX
38383C-RT-9	Government National Mortgage A GNR 2021-	CF	1.A	9,494,687	10,483,386	5,089,202	9,578,683		24,194			2.000	2.441	MON	17,472	207,414	12/01/2025	10/20/2051	54,546	XXX
38383F-6A-6	Government National Mortgage A GNR 2022-	CF	1.A	12,068,000	12,641,903	10,899,469	12,083,619		7,824			4.500	4.817	MON	47,407	555,258	12/01/2025	06/20/2052	168,227	XXX
38383L-7J-3	Government National Mortgage A GNR 2022-	0	1.A	2,071,549	2,173,907	2,099,694	2,081,920		7,881			5.000	5.495	MON	9,058	105,808	12/01/2025	11/20/2052	21,923	XXX
38383L-HK-9	Government National Mortgage A 188 LZ Y	CF	1.A	2,147,292	2,249,007	2,140,922	2,149,983		2,341			5.000	5.385	MON	9,371	109,463	12/01/2025	11/20/2052	3,533	XXX
38383P-LR-0	Government National Mortgage A GNR 2022-	M	1.A	4,703,522	5,690,706	3,482,792	4,731,023		14,544			3.000	4.031	MON	14,227	167,979	12/01/2025	03/20/2052	26,361	XXX
38383P-NE-7	Government National Mortgage A GNR 2022-	CF	1.A	3,360,260	3,725,059	2,785,606	3,380,643		7,808			3.500	4.117	MON	10,865	127,939	12/01/2025	03/20/2052	40,021	XXX
38383P-V3-2	Government National Mortgage A GNR 2022-		1.A	5,148,381	5,624,427	4,085,421	5,163,074		7,773			3.500	4.019	MON	16,405	193,173	12/01/2025	04/20/2052	11,775	XXX
38383R-FE-2	Government National Mortgage A GNR 2022-	CF	1.A	2,876,899	3,704,187	2,704,079	2,913,491		(35,148)			3.500	7.545	MON	10,804	127,222	12/01/2025	03/20/2052	15,710	XXX
38383R-HE-0	Government National Mortgage A GNR 2022-	CF	1.A	3,344,677	3,882,809	2,883,991	3,381,302		17,746			3.000	4.107	MON	9,707	114,613	12/01/2025	04/20/2052	7,182	XXX
38383R-N2-9	Government National Mortgage A GNR 2022-	CF	1.A	13,908,440	15,697,282	13,059,935	14,273,977		93,958			3.000	4.168	MON	39,243	463,354	12/01/2025	05/20/2052	13,976	XXX
38383T-C3-5	Government National Mortgage A GNR 2022-	0	1.A	2,833,912	4,576,204	2,757,556	2,863,274		16,554			3.000	5.378	MON	11,441	135,081	12/01/2025	03/20/2052	59,972	XXX
38383V-MM-7	Government National Mortgage A 3 EZ Y N	RA	1.A	1,144,286	1,201,528	1,152,570	1,145,301		689			5.000	5.380	MON	5,006	58,480	12/01/2025	01/20/2053	1,744	XXX
38384D-DR-5	Government National Mortgage A GNR 2023-	RA	1.A	5,679,758	5,753,977	6,174,604	5,688,756		6,850			6.500	6.757	MON	31,167	361,166	12/01/2025	10/20/2053	58,804	XXX
38384D-MN-4	Government National Mortgage A GNR 2023-	RA	1.A	9,693,995	10,299,169	10,522,455	9,744,063		42,991			6.000	6.714	MON	51,496	598,327	12/01/2025	10/20/2053	144,690	XXX
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J	M	1.A	3,073,421	3,078,723	3,153,314	3,073,421					5.750	5.814	MON	14,752	177,027	02/20/2003	11/15/2032	168	XXX
911760-TM-8	Vendee Mortgage Trust VENDE 2003-2 Z	CF	1.A	1,630,272	1,812,806	1,835,527	1,796,991		1,106			5.000	5.288	MON	7,553	90,640	10/22/2003	05/15/2033	790	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ	M	1.A	5,449,866	5,809,567	5,806,394	5,680,334		(12,402)			5.250	5.737	MON	25,417	305,002	04/17/2008	01/15/2037	1,623	XXX
1019999999	- ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Guaranteed (Exempt from RBC)			198,668,896	225,146,325	191,699,466	205,488,590		848,978			XXX	XXX	XXX	672,540	7,979,741	XXX	XXX	838,885	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38373M-2E-9	Government National Mortgage A GNR 2008-	M	1.A	9,638,357	11,703,718	10,936,212	8,083,474		85,154			4.310	8.787	MON	42,036	504,430	09/09/2008	04/16/2050	191,387	XXX
38373M-4H-0	Government National Mortgage A GNR 2008-	M	1.A	2,879,465	3,758,680	3,638,436	3,357,304		(80,485)			4.845	6.229	MON	15,176	182,108	11/07/2008	12/16/2050	36,120	XXX
38373M-4S-6	Government National Mortgage A GNR 2008-	M	1.A	3,762,055	4,098,292	3,940,766	3,842,439		14,943			4.700	5.397	MON	16,052	187,804	12/01/2025	10/16/2048	49,761	XXX
38373M-BT-6	Government National Mortgage A GNR 2002-	M	1.A	386,349	409,756	408,730	408,737		(15)			6.841	6.928	MON	2,336	28,046	05/15/2002	03/16/2042	5,814	XXX
38373M-H7-8	Government National Mortgage A GNR 2007-	M	1.A	333,266	454,569	453,455	328,515		8,042			3.919	10.498	MON	1,485	17,814	11/01/2012	06/16/2049	4,657	XXX
38373M-HM-5	Government National Mortgage A GNR 2003-	M	1.A	683,939	729,722	727,898	712,450		1,858			5.189	5.875	MON	3,155	37,862	09/04/2003	09/16/2044	10,351	XXX
38373M-JR-2	Government National Mortgage A GNR 2003-	M	1.A	365,470	374,953	373,958	374,005					5.944	6.017	MON	1,857	22,286	11/12/2003	01/16/2047	5,810	XXX
38373M-KV-1	Government National Mortgage A GNR 2004-	CF	1.A	516,745	549,098	547,645	546,668		119			5.647	5.766	MON	2,584	31,009	01/29/2004	01/16/2044	8,414	XXX
38373M-NV-8	Government National Mortgage A GNR 2005-	M	1.A	188,297	221,401	220,849	220,150		125			4.650	4.806	MON	858	10,295	10/01/2007	01/16/2045	2,750	XXX
38373M-P7-9	Government National Mortgage A GNR 2007-	CF	1.A	1,942,620	2,205,572	2,135,151	2,018,220		14,622			4.449	5.730	MON	8,177	96,177	11/01/2025	11/16/2047	30,543	XXX
38373M-S6-8	Government National Mortgage A GNR 2008-	M	1.A	1,530,092	1,982,455	1,902,498	1,850,497		4,939			4.147	4.917	MON	6,851	82,212	03/06/2008	10/16/2049	18,891	XXX
38373M-V7-2	Government National Mortgage A GNR 2008-	M	1.A	846,349	953,626	950,256	935,835		745			5.310	5.579	MON	4,220	50,637	05/06/2008	02/16/2048	8,674	XXX
38373Y-6Z-2	Government National Mortgage A GNR 2003-	M	1.A	1,081,111	1,120,275	1,116,637	1,116,410		95			5.606	5.694	MON	5,234	62,863	02/04/2003	02/16/2044	19,706	XXX
38374B-6R-9	Government National Mortgage A GNR 2003-	CF	1.A	691,602	791,788	789,737	783,178		507			4.650	4.854	MON	3,068	36,818	09/03/2003	08/16/2043	9,117	XXX
38374F-DU-5	Government National Mortgage A GNR 2004-	CF	1.A	549,978	569,850	567,925	568,052		21			5.767	5.846	MON	2,739	32,861	01/27/2004	03/16/2046	7,178	XXX
38374G-CG-5	Government National Mortgage A GNR 2004-	CF	1.A	1,150,255	1,155,848	1,153,978	1,153,016		(2)			5.763	5.833	MON	5,552	66,657	03/31/2004	03/16/2044	19,291	XXX
38374N-JZ-1	Government National Mortgage A GNR 2006-	M	1.A	941,237	1,256,157	1,245,433	1,224,979		6,186			4.000	4.592	MON	4,187	50,246	01/28/2008	02/16/2048	11,251	XXX
38376G-3Z-1	Government National Mortgage A GNR 2011-	M	1.A	8,435,843	8,767,061	7,990,650	8,513,100		9,522			3.962	4.231	MON	28,943	339,973	12/01/2025	10/16/2053	57,539	XXX
38376G-B7-4	Government National Mortgage A GNR 2011-	M	1.A	3,597,893	4,324,257	3,932,462	3,767,375		21,651			3.341	4.944	MON	12,040	144,486	01/04/2011	10/16/2052	44,749	XXX
38376G-SJ-0	Government National Mortgage A GNR 2010-	M	1.A	2,060,652	2,377,690	2,262,824	2,206,746		(20,831)			4.300	5.508	MON	8,520	102,241	06/02/2010	01/16/2052	27,851	XXX
38376G-UP-3	Government National Mortgage A GNR 2010-	M	1.A	1,342,207	1,549,122	1,444,470	1,126,434		13,666			4.300	8.529	MON	5,551	66,612	07/09/2010	10/16/2052	10,453	XXX
38376G-VS-6	Government National Mortgage A GNR 2010-	M	1.A	1,079,843	1,284,161	1,187,876	1,076,097		7,769			3.900	6.048	MON	4,174	50,110	11/10/2022	10/16/2052	10,523	XXX
38376G-XC-9	Government National Mortgage A GNR 2010-	M	1.A	4,206,915	4,683,491	4,306,442	4,362,055		11,965			3.900	4.791	MON	15,221	182,656	09/01/2010	09/16/2050	58,383	XXX
38376G-Y7-9	Government National Mortgage A GNR 2011-	M	1.A	1,501,652	1,752,902	1,495,611	1,547,019		19,351			3.900	5.093	MON	5,697	66,941	12/01/2025	04/16/2051	19,820	XXX
38376G-ZD-5	Government National Mortgage A GNR 2010-	CF	1.A	4,093,569	4,853,505	4,440,957	4,356,243		18,212			3.700	5.051	MON	14,965	179,580	06/08/2011	12/16/2050	47,291	XXX
38378B-R8-4	Government National Mortgage A GNR 2012-	CF	1.A	2,535,382	2,837,882	1,981,378	2,605,463		7,982			2.623	3.280	MON	6,202	73,717	12/01/2025	04/16/2054	34,672	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
38378B-TJ-8	Government National Mortgage A GNR 2012-	M	1.A	2,765,982	2,935,222	2,158,753	2,798,056		4,776			3.303	3.667	MON	8,080	95,221	12/01/2025	04/16/2052	54,351	XXX
38378B-WL-9	Government National Mortgage A GNR 2012-	CF	1.A	2,542,386	2,744,634	1,904,057	2,621,748		50,867			2.870	3.411	MON	6,565	76,610	12/01/2025	05/16/2054	38,454	XXX
38378K-GY-9	Government National Mortgage A GNR 2013-	M	1.A	3,596,775	4,030,000	3,381,787	3,879,524		35,307			2.350	3.332	MON	7,892	94,705	05/29/2013	06/16/2046	25,909	XXX
38378N-P8-0	Government National Mortgage A GNR 2014-		1.A	958,383	1,029,525	968,764	983,185		6,449			3.350	4.761	MON	2,874	34,489	04/09/2014	03/16/2049	8,050	XXX
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	M	1.A	5,003,774	5,003,774	3,407,000	5,003,774					2.020	2.014	MON	8,704	102,422	09/23/2021	04/01/2042	25,503	XXX
83162C-SD-6	Small Business Administration SBAP 2008-	M	1.A	102,086	102,086	104,530	102,086					6.770	6.759	MN	1,152	6,911	11/04/2008	11/01/2028		XXX
1029999999	- ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)			71,310,529	80,611,072	72,077,125	72,472,834		243,540			XXX	XXX	XXX	262,147	3,116,799	XXX	XXX	903,263	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
01030R-PW-6	ALABAMA HOUSING FINANCE AUTORI ALHOU		1.B FE	5,315,000	5,315,000	5,455,263	5,315,000					5.130	5.130	AO	68,165	57,561	06/04/2025	10/01/2050	5,451,330	XXX
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU	O	1.B FE	4,030,000	4,030,000	4,090,007	4,030,000					5.180	5.180	AO	52,189	44,070	06/04/2025	10/01/2055	4,134,377	XXX
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG		1.A FE	8,750,000	8,750,000	8,975,295	8,750,000					5.963	5.963	MN	66,670	221,749	05/29/2025	11/15/2040	9,010,881	XXX
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG	O	1.A FE	7,000,000	7,000,000	7,142,310	7,000,000					6.158	6.158	MN	55,080	183,201	05/29/2025	05/15/2047	7,215,530	XXX
246395-R7-4	DELAWARE ST HSG AUTH DELHSG	M	1.B FE	8,968,688	8,970,000	9,132,536	8,968,717		30			4.900	4.901	JJ	236,858		05/12/2025	07/01/2045	9,189,765	XXX
246395-R8-2	DELAWARE ST HSG AUTH DELHSG	M	1.B FE	5,000,000	5,000,000	5,049,750	5,000,000					5.000	5.000	JJ	134,722		05/09/2025	07/01/2050	5,125,000	XXX
246395-R9-0	DELAWARE ST HSG AUTH DELHSG	CF	1.B FE	4,000,000	4,000,000	4,026,640	4,000,000					5.050	5.050	JJ	108,856		05/09/2025	07/01/2055	4,101,000	XXX
3128MJ-W7-1	FEDERAL HOME LOAN BANKS FG G08669		1.A	88,201	83,671	81,079	87,502		(101)			4.000	3.248	MON	279	3,347	12/23/2015	09/01/2045	499	XXX
3128MJ-WW-6	FEDERAL HOME LOAN BANKS FG G08660		1.A	94,435	89,618	86,852	93,677		(118)			4.000	3.262	MON	299	3,585	12/23/2015	08/01/2045	525	XXX
3128MJ-XF-2	FEDERAL HOME LOAN BANKS FG G08677		1.A	104,405	99,021	95,923	103,513		(129)			4.000	3.225	MON	330	3,961	12/23/2015	11/01/2045	577	XXX
3128MJ-XK-1	FEDERAL HOME LOAN BANKS FG G08681		1.A	115,602	112,593	106,845	115,112		(78)			3.500	3.151	MON	328	3,941	12/23/2015	12/01/2045	609	XXX
3132DN-VT-7	FEDERAL HOME LOAN BANKS FR SD1526		1.A	773,229	797,400	787,170	774,112		74			4.500	5.010	MON	2,990	35,883	10/03/2022	08/01/2052	4,833	XXX
3132DN-YV-9	FEDERAL HOME LOAN BANKS FR SD1624		1.A	726,625	727,307	738,258	726,625					5.000	5.007	MON	3,030	36,365	10/03/2022	09/01/2052	5,002	XXX
3132DW-DS-9	FEDERAL HOME LOAN BANKS N N		1.A	1,483,603	1,745,307	1,549,119	1,488,201		4,598			3.000	5.162	MON	4,363	34,517	06/18/2025	05/01/2052	272	XXX
3132DW-FU-2	FEDERAL HOME LOAN BANKS FR SD8279	M	1.A	5,273,662	5,276,960	5,440,968	5,273,662					6.000	5.996	MON	26,385	316,618	10/20/2022	11/01/2052		XXX
3132DW-G9-8	FEDERAL HOME LOAN BANKS FR SD8324	M	1.A	3,850,941	3,819,942	3,886,371	3,849,541		(294)			5.500	5.341	MON	17,508	210,097	04/26/2023	05/01/2053	26,825	XXX
3132DW-H2-2	FEDERAL HOME LOAN BANKS FR SD8349		1.A	3,859,784	3,992,664	4,062,491	3,862,711		841			5.500	6.130	MON	18,300	219,597	10/12/2023	08/01/2053	31,332	XXX
3132DW-HH-9	FEDERAL HOME LOAN BANKS FR SD8332		1.A	2,169,564	2,171,012	2,233,461	2,169,564					6.000	5.992	MON	10,855	130,261	10/12/2023	06/01/2053	19,739	XXX
3132DW-JM-6	FEDERAL HOME LOAN BANKS FR SD8368		1.A	2,738,384	2,779,204	2,859,148	2,739,226		163			6.000	6.368	MON	13,896	166,752	10/11/2023	10/01/2053	26,411	XXX
3132DW-KF-9	FEDERAL HOME LOAN BANKS FR SD8394		1.A	25,391,154	25,721,718	25,693,682	25,398,274		2,946			5.000	5.181	MON	107,174	1,286,133	12/20/2023	01/01/2054	171,708	XXX
3132DW-PH-0	FHLMC FR SD8524		1.A	1,098,149	1,102,802	1,118,468	1,098,232		83			5.500	5.581	MON	5,055	45,491	03/26/2025	04/01/2055		XXX
3132E0-BD-3	FEDERAL HOME LOAN BANKS FR SD3636		1.A	2,940,332	3,001,774	3,115,587	2,942,224		380			6.000	6.410	MON	15,009	180,107	10/06/2023	08/01/2053	26,556	XXX
3132L9-Y8-2	FEDERAL HOME LOAN BANKS FG V84335		1.A	67,737	65,964	65,601	67,657		(25)			4.500	4.059	MON	247	2,968	11/26/2018	06/01/2048	441	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31335A-BF-4	FEDERAL HOME LOAN BANKS FG G60038		1.A	404,260	385,583	368,220	401,307		(564)			3.500	2.821	MON	1,125	13,495	02/22/2016	01/01/2044	2,211	XXX
31339D-P8-5	FEDERAL HOME LOAN BANKS FHR 2414 LG	RA	1.A	1,536,691	1,486,072	1,560,509	1,495,557		(174)			6.500	6.260	MON	8,050	96,595	08/09/2002	02/15/2032	16,632	XXX
31339W-NA-0	FEDERAL HOME LOAN BANKS FHR 2439 LH		1.A	113,845	115,392	117,809	114,791		34			6.000	6.195	MON	577	6,923	07/26/2002	04/15/2032	1,260	XXX
3133AX-WR-9	FEDERAL HOME LOAN BANKS FR QD1556		1.A	1,073,719	1,044,293	900,150	1,071,679		(431)			2.500	2.118	MON	2,176	26,107	12/27/2021	11/01/2051	5,740	XXX
3133KQ-WZ-5	FEDERAL HOME LOAN BANKS FR RA8764		1.A	1,194,275	1,206,625	1,206,996	1,194,581		69			5.000	5.155	MON	5,028	60,331	05/01/2023	03/01/2053	8,317	XXX
3133KR-FG-4	FEDERAL HOME LOAN BANKS FR RA9167	M	1.A	6,544,100	6,589,402	6,699,906	6,544,720		143			5.500	5.614	MON	30,201	362,417	07/31/2023	06/01/2053	47,580	XXX
3133KR-VH-4	FEDERAL HOME LOAN BANKS N N		1.A	666,000	682,531	682,631	667,675		1,007			5.000	5.398	MON	2,844	34,127	02/09/2024	08/01/2053		XXX
3136A0-EK-9	FEDERAL HOME LOAN BANKS FNR 2011-81 GZ	CF	1.A	848,862	868,460	843,286	865,485		27			4.000	4.045	MON	2,895	34,738	08/10/2011	08/25/2041	7,227	XXX
3136A1-C8-6	FEDERAL HOME LOAN BANKS FNR 2011-101 NB	M	1.A	948,453	948,453	929,014	948,453					4.000	4.014	MON	3,162	37,938	09/27/2011	10/25/2041	7,943	XXX
3136A1-QE-8	FEDERAL HOME LOAN BANKS FNR 2011-96 BE	M	1.A	1,799,715	1,976,436	1,799,440	1,883,968		8,408			3.500	4.112	MON	5,765	69,175	10/13/2011	10/25/2041	5,331	XXX
3136A5-R6-5	FEDERAL HOME LOAN BANKS FNR 2012-49 PW	M	1.A	7,842,868	7,638,768	7,351,932	7,723,617		17,128			3.500	3.326	MON	22,280	268,260	05/25/2012	05/25/2042	55,356	XXX
3136A5-ZX-7	FEDERAL HOME LOAN BANKS FNR 2012-54 WH	M	1.A	3,362,273	3,325,896	3,131,603	3,338,713		(1,906)			3.500	3.430	MON	9,701	116,406	05/21/2012	05/25/2042	19,051	XXX
3136A6-TN-4	FEDERAL HOME LOAN BANKS FNR 2012-63 ZM	M	1.A	2,004,947	2,012,666	1,834,600	2,005,287		(207)			4.000	4.054	MON	6,709	78,789	12/01/2025	06/25/2042	9,362	XXX
3136A7-JB-9	FEDERAL HOME LOAN BANKS FNR 2012-67 MZ	M	1.A	1,181,018	1,184,376	1,116,352	1,181,984		(64)			3.500	3.518	MON	3,454	41,522	06/13/2012	07/25/2042		XXX
3136A7-JQ-6	FEDERAL HOME LOAN BANKS FNR 2012-67 KC	M	1.A	3,280,332	3,236,338	3,087,800	3,249,087		(3,067)			3.500	3.405	MON	9,439	113,272	05/23/2012	07/25/2042	21,758	XXX
3136A7-PJ-5	FEDERAL HOME LOAN BANKS FNR 2012-88 WZ	M	1.A	165,823	167,773	128,166	167,540		(35)			3.500	3.511	MON	489	5,762	12/01/2025	08/25/2042	781	XXX
3136A7-TU-6	FEDERAL HOME LOAN BANKS FNR 2012-80 NZ	M	1.A	2,972,133	2,978,285	2,820,534	2,972,133		(148)			3.500	3.519	MON	8,687	104,240	06/15/2012	05/25/2042	30,325	XXX
3136A8-D6-4	FEDERAL HOME LOAN BANKS FNR 2012-103 ZC	CF	1.A	1,190,433	1,233,011	1,172,211	1,192,155		1,219			3.500	4.284	MON	3,596	43,155	06/03/2013	09/25/2042	13,050	XXX
3136A8-SS-0	FEDERAL HOME LOAN BANKS FNR 2012-102 HY	0	1.A	547,500	750,000	632,428	623,038		10,139			2.000	4.100	MON	1,250	15,000	06/25/2013	09/25/2042	3,648	XXX
3136AB-4N-0	FEDERAL HOME LOAN BANKS FNR 2013-2 LZ	0	1.A	67,911	69,673	48,388	67,968		4			3.000	3.306	MON	174	2,057	12/01/2025	02/25/2043	335	XXX
3136AB-LQ-4	FEDERAL HOME LOAN BANKS FNR 2012-148 HE	RA	1.A	1,799,490	2,337,000	1,926,674	1,995,817		23,712			2.500	4.178	MON	4,869	58,425	06/24/2013	01/25/2043	11,205	XXX
3136AB-YU-1	FNR 2013-1 JZ FNR 2013-1 JZ	M	1.A	594,988	601,313	521,955	597,043		379			3.000	3.118	MON	301	17,750	12/25/2025	02/25/2043	1,935	XXX
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25 FEDERAL N	M	1.A	639,406	645,521	531,491	641,047		102			3.000	3.152	MON	323	19,055	12/25/2025	03/25/2043	231	XXX
3136AD-R3-5	FEDERAL HOME LOAN BANKS FNR 2013-41 DB	RA	1.A	1,590,878	1,673,507	1,372,826	1,621,822		3,052			3.000	3.304	MON	4,184	50,205	05/17/2013	05/25/2043	8,587	XXX
3136AE-4P-9	FEDERAL HOME LOAN BANKS FNR 2013-71 ZA	M	1.A	13,388,971	13,831,415	13,111,933	13,070,397		34,417			3.500	4.845	MON	40,342	484,099	03/15/2016	07/25/2043	142,131	XXX
3136AE-5X-1	FEDERAL HOME LOAN BANKS FNR 2013-74 ZH	CF	1.A	6,911,522	7,642,160	7,231,080	7,063,836		23,067			3.500	5.041	MON	22,290	267,476	06/21/2013	07/25/2043	76,805	XXX
3136AE-QD-2	FNR 2013-55 KE FNR 2013-55 KE	M	1.A	2,710,832	2,856,326	2,377,794	2,773,252		6,040			3.000	3.325	MON	7,141	85,690	05/17/2013	06/25/2043		XXX
3136AE-S3-2	FEDERAL HOME LOAN BANKS FNR 2013-52 BC	M	1.A	1,291,344	1,327,434	1,217,653	1,304,498		876			3.000	3.218	MON	3,319	39,823	05/17/2013	06/25/2043		XXX
3136AE-UG-0	FNR 2013-54 KZ FNR 2013-54 KZ	0	1.A	331,455	339,614	232,361	333,306		(64)			3.000	3.447	MON	170	10,025	12/25/2025	06/25/2043	274	XXX
3136AF-AK-0	FEDERAL HOME LOAN BANKS FNR 2013-79 QZ	CF	1.A	5,538,194	5,807,626	5,486,935	5,606,388		7,589			3.500	4.135	MON	16,939	203,267	03/15/2016	07/25/2043	2,577	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3136AF-CY-8	FEDERAL HOME LOAN BANKS FNR 2013-72 LB	CF	1.A	1,645,710	1,761,000	1,656,539	1,701,211		7,522			3.500	4.059	MON	5,136	61,635	09/24/2013	07/25/2043	8,951	XXX
3136AF-DF-8	FEDERAL HOME LOAN BANKS FNR 2013-72 KB	RA	1.A	2,050,831	2,219,739	2,065,505	2,125,806		9,367			3.500	4.103	MON	6,474	77,691	09/24/2013	07/25/2043	11,586	XXX
3136AF-SV-7	FEDERAL HOME LOAN BANKS FNR 2013-73 KE	M	1.A	3,403,594	3,975,000	3,465,147	3,643,459		26,906			3.000	4.055	MON	9,938	119,250	06/24/2013	06/25/2043	7,139	XXX
3136AF-YY-4	FEDERAL HOME LOAN BANKS FNR 2013-80 VZ	CF	1.A	12,341,792	12,657,693	12,256,305	12,302,817		10,665			4.000	4.547	MON	42,192	506,307	06/21/2013	08/25/2043	15,649	XXX
3136AG-G4-8	FEDERAL HOME LOAN BANKS FNR 2013-106 PY	M	1.A	14,467,737	16,014,098	15,561,300	15,323,443		80,846			3.000	4.237	MON	40,035	482,102	09/25/2013	10/25/2033	142,587	XXX
3136AG-MJ-8	FEDERAL HOME LOAN BANKS FNR 2013-108 VZ	CF	1.A	5,773,634	5,855,756	5,295,981	5,782,032		2,153			3.000	3.209	MON	14,639	175,673	05/19/2016	10/25/2043	45,803	XXX
3136AN-QW-0	FEDERAL HOME LOAN BANKS FNR 2015-26 UZ	CF	1.A	2,367,191	2,404,882	2,026,110	2,373,393		1,458			3.000	3.125	MON	6,012	70,988	12/01/2025	05/25/2045	35,706	XXX
3136AP-3A-8	FEDERAL HOME LOAN BANKS FNR 2015-64 AZ		1.A	11,745,599	11,757,939	10,568,683	11,743,230		(390)			3.000	3.005	MON	29,395	352,738	06/15/2016	09/25/2045	88,217	XXX
3136AP-CW-0	FEDERAL HOME LOAN BANKS FNR 2015-47 AY	M	1.A	3,363,173	3,631,262	3,247,576	3,389,087		10,560			3.000	3.884	MON	9,078	109,025	02/02/2018	07/25/2045	21,857	XXX
3136AQ-AN-0	FEDERAL HOME LOAN BANK FNR 2015-72 ZA	CF	1.A	2,799,186	2,915,371	2,618,137	2,821,689		3,201			3.000	3.628	MON	7,288	87,461	02/23/2016	10/25/2045	21,664	XXX
3136AR-E2-0	FEDERAL HOME LOAN BANKS FNR 2016-18 LZ	CF	1.A	4,935,800	5,384,470	4,617,538	5,070,021		23,891			3.000	3.702	MON	13,461	158,940	12/01/2025	04/25/2046	50,964	XXX
3136AR-J3-3	FEDERAL HOME LOAN BANKS FNR 2016-22 ZL	CF	1.A	8,308,713	8,338,511	7,483,839	8,311,509		331			3.000	3.039	MON	20,846	250,155	06/17/2016	04/25/2046	63,495	XXX
3136AR-PJ-1	FEDERAL HOME LOAN BANKS FNR 2016-11 BC	CF	1.A	1,057,857	1,280,311	861,872	1,122,278		6,929			2.500	3.495	MON	2,667	32,008	03/30/2016	03/25/2046	5,988	XXX
3136AR-SP-4	FEDERAL HOME LOAN BANKS FNR 2016-8 PB	M	1.A	21,993,125	22,000,000	19,164,574	21,987,915		(2,652)			3.000	3.001	MON	55,000	660,000	05/19/2016	03/25/2046	116,039	XXX
3136AR-T5-7	FEDERAL HOME LOAN BANKS FNR 2016-25 LB	RA	1.A	6,274,113	6,280,000	5,079,735	6,273,394		(360)			3.000	3.010	MON	15,700	188,400	05/24/2016	05/25/2046	32,883	XXX
3136AS-6E-1	FEDERAL HOME LOAN BANKS FNR 2016-52 PZ	CF	1.A	1,087,572	1,101,885	756,826	1,089,446		215			3.000	3.076	MON	2,755	32,526	12/01/2025	08/25/2046	28,006	XXX
3136AS-A9-7	FEDERAL HOME LOAN BANKS FNR 2016-41 MZ	CF	1.A	4,825,334	4,890,954	4,379,556	4,835,537		1,605			3.000	3.176	MON	12,227	146,729	05/23/2016	07/25/2046	34,917	XXX
3136AS-CT-1	FEDERAL HOME LOAN BANKS FNR 2016-24 ZM	CF	1.A	9,243,607	9,253,219	8,313,675	9,241,640		(230)			3.000	3.006	MON	23,133	277,597	06/17/2016	05/25/2046	71,314	XXX
3136AU-4D-0	FEDERAL HOME LOAN BANKS FNR 2017-8 BZ	CF	1.A	4,804,837	5,352,984	4,782,795	4,914,755		12,586			3.000	4.898	MON	13,382	160,590	08/15/2018	02/25/2047	35,604	XXX
3136AU-YU-9	FEDERAL HOME LOAN BANKS FNR 2016-94 ZA	CF	1.A	14,031,969	14,272,470	13,170,636	14,109,786		3,836			3.500	3.680	MON	41,628	499,536	12/09/2016	12/25/2046	113,087	XXX
3136AV-2Z-1	FEDERAL HOME LOAN BANKS FNR 2017-21 ZD	RA	1.A	5,022,467	5,476,735	5,053,372	5,186,152		8,570			3.500	4.547	MON	15,974	191,686	10/11/2018	04/25/2047	4,608	XXX
3136AV-JB-6	FEDERAL HOME LOAN BANKS FNR 2017-4 ZC	M	1.A	10,986,940	10,986,940	10,132,123	10,986,940					3.500	3.500	MON	32,045	385,096	10/19/2017	02/25/2047	80,644	XXX
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	CF	1.A	1,380,647	1,554,673	1,373,566	1,443,443		7,750			3.000	3.820	MON	3,887	46,207	09/01/2025	03/25/2047	8,795	XXX
3136AW-A9-8	FEDERAL HOME LOAN BANKS FNR 2017-45 ZK	RA	1.A	1,205,648	1,323,895	1,229,730	1,241,754		2,758			3.500	4.519	MON	3,861	46,336	10/29/2018	06/25/2047	12,179	XXX
3136AW-HZ-3	FEDERAL HOME LOAN BANKS FNR 2017-39 CY	RA	1.A	2,018,340	2,162,628	1,992,473	2,031,634		4,541			3.500	4.212	MON	6,308	75,692	10/11/2018	05/25/2047	13,042	XXX
3136AW-Z7-5	FEDERAL HOME LOAN BANKS FNR 2017-51 EZ	CF	1.A	2,833,876	3,046,333	2,649,502	2,905,759		5,046			3.000	3.532	MON	7,616	91,390	06/20/2017	07/25/2047	22,123	XXX
3136AX-GA-7	FEDERAL HOME LOAN BANKS FNR 2017-49 ZC	CF	1.A	4,759,740	4,892,518	4,507,750	4,790,065		3,093			3.500	3.885	MON	14,270	171,238	07/05/2017	07/25/2047	34,918	XXX
3136AX-NB-7	FEDERAL HOME LOAN BANKS FNR 2017-59 DZ	CF	1.A	4,901,217	4,983,350	4,635,622	4,924,791		1,171			3.500	3.699	MON	14,535	174,417	01/19/2018	08/25/2047	41,672	XXX
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC	CF	1.A	1,803,320	1,858,830	1,664,865	1,858,830					3.500	3.444	MON	5,422	65,059	07/11/2017	08/25/2047		XXX

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3136AX-YF-6	FEDERAL HOME LOAN BANKS FNR 2017-61 GZ	CF	1.A	1,799,651	1,840,121	1,694,438	1,808,400		1,081			3.500	3.776	MON	5,367	64,404	07/25/2017	08/25/2047	13,231	XXX
3136AY-YZ-0	FEDERAL HOME LOAN BANKS FNR 2017-90 ZD	CF	1.A	3,161,521	3,170,237	2,837,600	3,161,343		50			3.500	3.534	MON	9,247	110,961	10/19/2017	11/25/2047	22,369	XXX
3136B0-EN-2	FEDERAL HOME LOAN BANK FNR 2017-102 PZ	CF	1.A	7,382,788	7,397,602	6,608,559	7,380,352		(623)			3.500	3.525	MON	21,576	254,074	12/01/2025	12/25/2047	69,121	XXX
3136B0-JV-9	FEDERAL HOME LOAN BANK FNR 2017-106 PY	RA	1.A	5,406,294	5,669,389	4,965,772	5,503,186		13,352			3.000	3.307	MON	14,173	170,082	01/17/2018	01/25/2048	28,410	XXX
3136B1-T7-9	FEDERAL HOME LOAN BANKS FNR 2018-38 VZ	M	1.A	6,451,041	6,452,801	6,170,426	6,450,890		(402)			4.000	4.006	MON	21,509	258,223	08/01/2018	06/25/2048	50,041	XXX
3136B2-7H-9	FEDERAL HOME LOAN BANKS FNR 2018-72 ZB	M	1.A	18,691,967	19,325,604	16,359,047	18,842,767		23,697			3.500	3.754	MON	56,366	663,745	12/01/2025	10/25/2058	132,938	XXX
3136B2-GE-6	FEDERAL HOME LOAN BANKS FNR 2018-45 ZD	M	1.A	10,392,054	11,067,089	9,885,245	10,527,444		14,707			3.500	4.377	MON	32,279	387,641	08/01/2018	06/25/2048	73,351	XXX
3136B2-UE-0	FEDERAL HOME LOAN BANKS FNR 2018-55 LZ	M	1.A	3,182,961	3,497,103	3,223,927	3,254,509		6,741			3.500	4.506	MON	10,200	122,399	10/23/2018	08/01/2048	24,568	XXX
3136B2-YL-0	FEDERAL HOME LOAN BANKS FNR 2018-54 LZ	CF	1.A	2,713,001	2,856,510	2,553,700	2,744,248		3,822			3.500	4.237	MON	8,331	99,978	08/30/2018	08/25/2048	18,883	XXX
3136B3-BL-3	FEDERAL HOME LOAN BANKS FNR 2018-70 CZ	CF	1.A	1,858,266	1,912,347	1,816,400	1,867,608		1,380			4.000	4.438	MON	6,374	76,494	10/17/2018	10/25/2048	14,191	XXX
3136B3-DT-4	FEDERAL HOME LOAN BANKS FNR 2018-73 BZ	M	1.A	3,997,051	4,190,158	3,851,082	4,029,474		2,875			3.500	4.126	MON	12,221	146,655	01/09/2019	10/25/2048	28,526	XXX
3136B3-GN-4	FEDERAL HOME LOAN BANKS FNR 2018-76 ZB	CF	1.A	5,771,934	6,384,551	5,706,940	5,909,753		17,579			3.500	4.349	MON	18,622	223,459	10/03/2018	10/25/2048	44,350	XXX
3136B3-LJ-7	FEDERAL HOME LOAN BANKS FNR 2018-83 ZJ	CF	1.A	2,347,372	2,592,831	2,315,383	2,403,102		6,452			3.500	5.129	MON	7,562	90,749	10/17/2018	11/25/2048	16,412	XXX
3136B3-MM-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZA	M	1.A	6,009,147	6,696,565	5,984,385	6,194,826		17,480			3.500	4.312	MON	19,532	234,509	10/05/2018	11/25/2048	44,872	XXX
3136B3-MV-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZD	CF	1.A	7,314,927	8,105,864	7,466,368	7,511,712		15,773			3.500	4.362	MON	23,642	283,705	10/17/2018	11/25/2048	54,647	XXX
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	CF	1.A	5,743,961	5,856,526	5,543,214	5,778,783		4,284			4.000	4.234	MON	19,522	232,907	06/01/2025	12/25/2048	42,393	XXX
3136B7-JB-8	FEDERAL HOME LOAN BANKS FNR 2019-72 ZL	CF	1.A	920,273	929,917	798,736	923,622		120			3.000	3.065	MON	2,325	27,897	11/19/2019	12/25/2049	5,707	XXX
3136B7-M5-7	FEDERAL HOME LOAN BANKS FNR 2019-77 JZ	0	1.A	816,147	833,012	714,915	823,244		201			3.000	3.159	MON	2,083	24,990	12/12/2019	01/25/2050	5,350	XXX
3136B7-V2-4	FEDERAL HOME LOAN BANKS FNR 2019-82 HZ	M	1.A	4,871,638	4,883,259	4,190,437	4,871,159		74			3.000	3.023	MON	12,208	146,498	12/03/2019	01/25/2050	28,299	XXX
3136B8-HA-0	FEDERAL HOME LOAN BANKS FNR 2020-3 JZ	CF	1.A	2,531,309	2,545,261	2,184,417	2,535,601		123			3.000	3.036	MON	6,363	76,358	01/15/2020	02/25/2050	16,519	XXX
3136B8-HM-4	FEDERAL HOME LOAN BANKS FNR 2020-3 AZ	CF	1.A	776,213	781,354	669,788	778,046		45			3.000	3.058	MON	1,953	23,441	01/15/2020	02/25/2050	4,867	XXX
3136B8-LT-4	FEDERAL HOME LOAN BANKS FNR 2020-7 DZ	M	1.A	5,181,895	5,189,706	4,408,920	5,185,947		(179)			3.000	2.997	MON	12,974	155,693	01/03/2020	02/25/2050	29,827	XXX
3136BA-S2-1	FEDERAL HOME LOAN BANKS 47 GZ N N		1.A	131,191	223,235	135,191	134,933		2,773			2.000	5.450	MON	372	4,417	12/01/2025	07/25/2050	1,069	XXX
3136BD-C7-1	FEDERAL HOME LOAN BANK FNR 2021-4 AZ	CF	1.A	1,578,316	1,665,099	805,878	1,585,846		1,760			2.000	2.223	MON	2,775	32,944	12/01/2025	02/25/2051	49,339	XXX
3136BG-4G-3	FEDERAL HOME LOAN BANKS FNR 2021-65 GZ	CF	1.A	3,219,644	3,528,022	1,696,809	3,244,879		6,510			2.000	2.396	MON	5,880	69,802	12/01/2025	10/25/2051	73,084	XXX
3136BG-5Y-3	FEDERAL HOME LOAN BANKS FNR 2021-66 DZ	CF	1.A	21,085,741	22,585,602	11,885,289	21,227,250		35,347			2.000	2.317	MON	37,643	446,856	12/01/2025	10/25/2051	341,125	XXX
3136BG-AM-3	FEDERAL HOME LOAN BANKS FNR 2021-42 NY	M	1.A	12,676,963	12,772,759	8,496,899	12,688,170		2,742			2.500	2.547	MON	26,610	319,319	06/16/2021	07/25/2051	54,589	XXX
3136BG-N3-1	FEDERAL HOME LOAN BANKS FNR 2021-56 ZK	CF	1.A	40,115,785	40,333,402	27,272,841	40,128,423		(3,147)			2.500	2.547	MON	84,028	994,812	12/01/2025	09/25/2051	167,022	XXX

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3136BG-WS-6	FEDERAL HOME LOAN BANKS FNR 2021-57 TZ	CF	1.A	4,280,158	4,621,887	2,489,413	4,308,160		7,342			2.000	2.332	MON	7,703	91,444	12/01/2025	09/25/2051	94,790	XXX
3136BG-ZR-5	FEDERAL HOME LOAN BANKS FNR 2021-62 GZ	M	1.A	7,714,096	7,718,425	4,660,169	7,714,096					2.500	2.509	MON	16,080	190,373	12/01/2025	09/25/2051	108,230	XXX
3136BH-J3-4	FEDERAL HOME LOAN BANKS FNR 2021-49 CZ	O	1.A	1,692,295	2,651,891	1,567,079	1,733,062		17,955			2.500	4.887	MON	5,525	65,408	12/01/2025	11/25/2050	33,397	XXX
3136BJ-E9-2	FEDERAL HOME LOAN BANKS FNR 2021-73 Z	RA	1.A	1,588,927	1,621,462	867,722	1,590,742		553			2.500	2.595	MON	3,378	39,993	12/01/2025	11/25/2051	20,973	XXX
3136BJ-F5-9	FEDERAL HOME LOAN BANKS FNR 2021-73 DZ	RA	1.A	3,751,058	3,819,906	2,215,721	3,755,576		1,391			2.500	2.591	MON	7,958	94,217	12/01/2025	11/25/2051	52,540	XXX
3136BJ-FU-4	FEDERAL HOME LOAN BANKS FNR 2021-68 Z	RA	1.A	9,208,364	10,165,889	5,169,446	9,303,104		23,515			2.000	2.477	MON	16,943	201,132	12/01/2025	10/25/2051	102,342	XXX
3136BJ-G7-4	FEDERAL HOME LOAN BANKS FNR 2021-73 AZ	M	1.A	1,703,162	1,767,127	1,040,836	1,707,722		1,473			2.500	2.683	MON	3,682	43,586	12/01/2025	11/25/2051	33,572	XXX
3136BJ-JW-6	FEDERAL HOME LOAN BANKS FNR 2021-69 VZ	M	1.A	1,874,334	3,203,407	1,738,966	1,935,627		23,845			2.000	4.659	MON	5,339	63,379	12/01/2025	10/25/2051	38,578	XXX
3136BJ-WW-1	FEDERAL HOME LOAN BANKS FNR 2021-76 PZ	CF	1.A	12,071,916	12,223,041	7,783,975	12,081,936		(569)			2.500	2.605	MON	25,465	301,478	12/01/2025	11/25/2051	50,921	XXX
3136BK-EM-0	FEDERAL HOME LOAN BANKS FNR 2021-82 AZ	CF	1.A	4,542,947	6,286,324	3,540,866	4,591,966		16,914			2.500	3.859	MON	13,097	155,050	12/01/2025	12/25/2051	258,523	XXX
3136BK-TN-2	FEDERAL HOME LOAN BANKS FNR 2021-85 TZ	O	1.A	2,438,922	2,617,795	1,474,965	2,452,631		4,323			2.500	2.856	MON	5,454	64,567	12/01/2025	12/25/2051	1,881	XXX
3136BK-WK-4	FEDERAL HOME LOAN BANKS FNR 2021-95 JZ	CF	1.A	5,669,603	7,920,026	4,510,098	5,770,691		34,033			2.500	4.099	MON	16,500	195,345	12/01/2025	01/25/2052	114,867	XXX
3136BK-X6-4	FEDERAL HOME LOAN BANKS FNR 2021-94 GZ	RA	1.A	2,148,237	2,210,112	1,314,431	2,154,381		1,324			2.500	2.644	MON	4,604	54,512	12/01/2025	01/25/2052	28,497	XXX
3136BK-XK-3	FEDERAL HOME LOAN BANKS FNR 2021-96 CZ		1.A	539,241	773,539	496,128	551,664		5,466			2.500	4.525	MON	1,612	19,079	12/01/2025	01/25/2052	6,826	XXX
3136BK-YR-7	FEDERAL HOME LOAN BANKS FNR 2021-86 ZT	M	1.A	11,487,766	12,574,601	7,148,158	11,572,128		28,726			2.500	2.961	MON	26,197	310,149	12/01/2025	01/25/2052	172,515	XXX
3136BK-YZ-9	FEDERAL HOME LOAN BANKS FNR 2021-86 MZ	M	1.A	18,783,224	20,602,607	13,553,837	18,957,871		58,336			2.500	3.020	MON	42,922	508,158	12/01/2025	01/25/2052	120,403	XXX
3136BL-3W-8	FEDERAL HOME LOAN BANKS FNR 2022-10 DZ	O	1.A	1,358,166	2,200,888	1,297,505	1,366,655		5,954			3.000	5.265	MON	5,502	64,966	12/01/2025	02/25/2052	45,426	XXX
3136BL-FL-9	FEDERAL HOME LOAN BANKS 3 ZW N N		1.A	806,915	1,340,952	822,659	828,540		15,746			2.000	5.261	MON	2,235	26,531	12/01/2025	02/25/2052	3,107	XXX
3136BL-RU-6	FEDERAL HOME LOAN BANKS FNR 2022-7 ZE	CF	1.A	6,617,574	7,300,262	4,708,457	6,663,132		17,590			2.500	3.051	MON	15,209	180,059	12/01/2025	02/25/2052	78,519	XXX
3136BL-TN-0	FEDERAL HOME LOAN BANKS FNR 2022-7 GZ	CF	1.A	12,863,465	14,283,709	8,937,403	12,951,580		34,912			2.500	3.071	MON	29,758	352,304	12/01/2025	02/25/2052	162,643	XXX
3136BM-AH-1	FEDERAL HOME LOAN BANKS FNR 2022-9 Z	M	1.A	3,776,328	4,486,850	3,118,881	3,802,445		14,819			3.000	4.006	MON	11,217	132,443	12/01/2025	03/25/2052	54,783	XXX
3136BM-HC-5	FEDERAL HOME LOAN BANKS FNR 2022-21 BZ	M	1.A	7,227,745	7,980,245	6,275,649	7,264,276		21,366			3.500	4.220	MON	23,276	274,085	12/01/2025	04/25/2052	80,233	XXX
3136BM-PV-4	FEDERAL HOME LOAN BANKS FNR 2022-17 ZJ	M	1.A	2,067,726	2,280,070	1,632,539	2,072,063		3,646			3.500	4.088	MON	6,650	78,310	12/01/2025	04/25/2052	11,163	XXX
3136BM-QE-1	FEDERAL HOME LOAN BANKS FNR 2022-17 ZN	CF	1.A	2,100,617	2,280,070	1,709,254	2,106,586		3,638			3.500	4.013	MON	6,650	78,310	12/01/2025	04/25/2052	11,738	XXX
3136BM-R8-3	FEDERAL HOME LOAN BANKS	CF	1.A	21,289,549	22,499,868	18,564,371	21,351,177		24,757			4.000	4.362	MON	75,000	880,794	12/01/2025	06/25/2052	275,800	XXX
3136BM-W9-5	FEDERAL HOME LOAN BANKS	M	1.A	36,108,199	36,413,355	31,507,129	36,108,199					4.500	4.578	MON	136,550	1,599,349	12/01/2025	06/25/2052	523,167	XXX
3136BN-4A-1	FEDERAL HOME LOAN BANKS FNR 2022-57 LZ	CF	1.A	5,044,640	5,046,002	4,537,618	5,044,640					4.500	4.525	MON	18,923	221,631	12/01/2025	09/25/2052	57,487	XXX
3136BN-GM-2	FEDERAL HOME LOAN BANKS FNR 2022-46 CZ	CF	1.A	3,794,951	3,933,601	3,488,923	3,800,790		3,959			4.500	4.764	MON	14,751	172,772	12/01/2025	07/25/2052	50,620	XXX
3136BN-HB-5	FEDERAL HOME LOAN BANKS FNR 2022-44 EZ	O	1.A	4,722,869	4,763,253	4,416,174	4,723,105		184			5.000	5.095	MON	19,847	231,836	12/01/2025	07/25/2052	49,858	XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3136BN-KF-2	FEDERAL HOME LOAN BANKS FNR 2022-38 DZ	CF	1.A	7,276,905	7,501,256	6,416,364	7,283,175		3,290			4.500	4.721	MON	28,130	329,471	12/01/2025	06/25/2052	96,884	XXX
3136BN-KP-0	FEDERAL HOME LOAN BANKS FNR 2022-38 HZ	CF	1.A	8,045,285	8,058,245	6,843,577	8,045,285					4.500	4.536	MON	30,218	353,935	12/01/2025	07/25/2052	120,894	XXX
3136BN-LA-2	FEDERAL HOME LOAN BANKS FNR 2022-38 CZ	CF	1.A	3,347,583	3,510,708	2,914,821	3,351,166		2,079			4.500	4.816	MON	13,165	154,198	12/01/2025	07/25/2052	52,303	XXX
3136BN-MA-1	FEDERAL HOME LOAN BANKS FNR 2022-37 CZ	CF	1.A	11,157,438	11,702,360	10,109,552	11,181,034		11,491			4.500	4.847	MON	43,884	513,992	12/01/2025	07/25/2052	139,965	XXX
3136BN-N5-1	FEDERAL HOME LOAN BANKS FNR 2022-47 ZA	M	1.A	10,489,940	10,871,682	9,211,652	10,505,190		7,487			4.500	4.766	MON	40,769	477,507	12/01/2025	08/25/2052	130,478	XXX
3136BN-NX-0	FEDERAL HOME LOAN BANKS FNR 2022-37 ZK	CF	1.A	24,332,529	25,160,074	22,245,455	24,362,057		12,862			4.500	4.742	MON	94,350	1,105,082	12/01/2025	07/25/2052	322,535	XXX
3136BN-QR-0	FEDERAL HOME LOAN BANKS FNR 2022-42 AZ	CF	1.A	9,007,548	9,200,048	7,821,780	9,018,162		4,085			4.000	4.161	MON	30,667	360,151	12/01/2025	07/25/2052	88,869	XXX
3136BN-QW-9	FEDERAL HOME LOAN BANKS FNR 2022-42 BZ	CF	1.A	10,831,721	10,876,741	9,017,308	10,831,721					4.500	4.551	MON	40,788	477,729	12/01/2025	07/25/2052	178,876	XXX
3136BN-S2-3	FEDERAL HOME LOAN BANKS FNR 2022-53 Z	CF	1.A	3,815,978	3,917,303	3,212,075	3,817,269		1,011			4.500	4.684	MON	14,690	172,056	12/01/2025	08/25/2052	59,274	XXX
3136BN-W7-7	FEDERAL HOME LOAN BANKS FNR 2022-60 GZ	M	1.A	11,040,962	11,177,036	9,381,881	11,043,472		1,039			4.500	4.606	MON	41,914	490,918	12/01/2025	09/25/2052	131,291	XXX
3136BP-CM-1	FEDERAL HOME LOAN BANKS FNR 2022-77 BZ	M	1.A	56,286,959	57,109,459	58,258,673	56,335,467		29,772			5.500	5.672	MON	261,752	3,049,412	12/01/2025	11/25/2052	544,311	XXX
3136BP-CP-4	FEDERAL HOME LOAN BANKS FNR 2022-65 GZ	CF	1.A	2,141,048	2,255,078	2,136,251	2,145,864		2,748			5.000	5.419	MON	9,396	109,759	12/01/2025	10/25/2052	27,295	XXX
3136BP-CU-3	FEDERAL HOME LOAN BANKS FNR 2022-67 ZA	CF	1.A	5,575,868	5,880,256	5,357,454	5,589,706		7,724			5.000	5.434	MON	24,501	286,202	12/01/2025	10/25/2052	69,169	XXX
3136BP-D4-0	FEDERAL HOME LOAN BANKS FNR 2023-5 CZ	0	1.A	3,387,123	3,455,560	3,258,251	3,389,446		1,876			5.000	5.198	MON	14,398	168,188	12/01/2025	03/25/2053	34,822	XXX
3136BP-DC-2	FEDERAL HOME LOAN BANKS FNR 2022-64 KZ	M	1.A	6,767,985	6,943,014	6,244,734	6,775,640		3,096			4.500	4.702	MON	26,036	304,951	12/01/2025	10/25/2052	79,875	XXX
3136BP-GE-5	FEDERAL HOME LOAN BANKS FNR 2022-77 AZ	M	1.A	13,293,400	14,054,056	13,513,621	13,347,955		22,961			5.000	5.488	MON	58,559	684,036	12/01/2025	11/25/2052	143,038	XXX
3136BP-GW-5	FEDERAL HOME LOAN BANKS FNR 2022-78 AZ	0	1.A	4,618,480	4,759,122	4,817,383	4,627,088		5,801			5.500	5.800	MON	21,813	254,118	12/01/2025	11/25/2052	52,701	XXX
3136BP-KF-7	FEDERAL HOME LOAN BANKS FNR 2022-80 LZ	M	1.A	5,652,453	5,948,902	6,026,874	5,671,176		12,474			5.500	5.986	MON	27,266	317,647	12/01/2025	11/25/2052	65,297	XXX
3136BP-KT-7	FEDERAL HOME LOAN BANKS FNR 2022-76 HZ	RA	1.A	5,512,888	5,855,857	5,445,021	5,530,287		8,963			5.000	5.495	MON	24,399	285,015	12/01/2025	11/25/2052	67,437	XXX
3136BP-L8-2	FEDERAL HOME LOAN BANKS FNR 2023-12 LZ	0	1.A	2,240,579	2,294,148	2,058,135	2,240,579					5.000	5.181	MON	9,559	111,660	12/01/2025	04/25/2053	39,736	XXX
3136BP-MM-0	FEDERAL HOME LOAN BANKS FNR 2022-83 JZ	0	1.A	4,794,953	4,810,656	5,084,233	4,794,953					6.000	6.074	MON	24,053	279,473	12/01/2025	12/25/2052	51,319	XXX
3136BP-MQ-1	FEDERAL HOME LOAN BANKS FNR 2022-83 DZ	M	1.A	14,870,103	14,931,515	15,768,412	14,870,103					6.000	6.083	MON	74,658	867,441	12/01/2025	12/25/2052	152,013	XXX
3136BP-NC-1	FEDERAL HOME LOAN BANKS FNR 2022-88 BZ	M	1.A	8,125,949	8,390,614	8,563,091	8,148,394		12,927			5.500	5.849	MON	38,457	448,024	12/01/2025	12/25/2052	81,618	XXX
3136BP-QA-2	FEDERAL HOME LOAN BANKS FNR 2022-82 GZ	0	1.A	7,108,810	7,215,984	7,371,286	7,117,726		6,758			6.000	6.216	MON	36,080	419,210	12/01/2025	12/25/2052	60,423	XXX
3136BP-ZE-4	FEDERAL HOME LOAN BANKS FNR 2023-8 ZA	M	1.A	4,130,368	4,259,358	3,825,189	4,131,172		804			5.000	5.241	MON	17,747	207,310	12/01/2025	02/25/2053	66,480	XXX
3136BQ-EH-8	FEDERAL HOME LOAN BANKS FNR 2023-37 BZ	M	1.A	6,270,232	6,279,944	6,367,782	6,270,232					5.500	5.547	MON	28,783	335,323	12/01/2025	08/25/2053	82,857	XXX
3136BT-RY-1	FEDERAL HOME LOAN BANK	0	1.A	6,299,183	6,396,683	6,482,948	6,306,589		6,257			5.500	5.742	MON	29,318	341,557	12/01/2025	08/01/2054	48,680	XXX
3137A0-3H-6	FEDERAL HOME LOAN BANKS FHR 3680 ZA	M	1.A	647,552	658,845	640,774	657,777		(2)			4.500	4.538	MON	2,471	29,648	07/08/2010	06/15/2040	1,088	XXX
3137A0-BA-2	FEDERAL HOME LOAN BANKS FHR 3701 Z	M	1.A	984,538	997,946	1,002,640	995,712		(12)			4.500	4.552	MON	3,742	44,907	09/09/2010	07/15/2040	2,653	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3137A4-E7-8	FEDERAL HOME LOAN BANK FHR 3768 ZP	CF	1.A	14,488,829	14,973,875	14,599,543	14,835,463		8,107			4.000	4.193	MON	49,913	598,955	08/09/2011	12/15/2040	177,145	XXX
3137A5-P2-4	FEDERAL HOME LOAN BANKS FHR 3795 VZ	CF	1.A	1,151,627	1,292,482	1,260,612	1,273,089		934			4.000	4.330	MON	4,308	51,701	05/24/2011	01/15/2041	13,390	XXX
3137A6-AX-0	FEDERAL HOME LOAN BANKS FHR 3791 ZL	CF	1.A	724,703	792,464	793,487	778,714		(1,003)			4.500	4.794	MON	2,972	35,661	01/26/2011	01/15/2041	9,729	XXX
3137A7-UU-2	FEDERAL HOME LOAN BANK FHR 3828 LZ	RA	1.A	1,566,876	1,621,822	1,578,297	1,616,247		(28)			4.000	4.062	MON	5,406	64,873	08/10/2011	03/15/2041	103	XXX
3137A9-Y2-6	FEDERAL HOME LOAN BANK FHR 3835 ZV	CF	1.A	2,943,423	3,016,382	2,942,876	3,001,988		(40)			4.000	4.084	MON	10,055	120,660	08/10/2011	04/15/2041	1,024	XXX
3137AF-CN-0	FEDERAL HOME LOAN BANKS FHR 3926 NY	M	1.A	939,913	939,913	900,738	939,913					4.000	4.021	MON	3,133	37,601	10/12/2011	09/15/2041	6,605	XXX
3137AF-PC-0	FEDERAL HOME LOAN BANKS FHR 3919 BY	M	1.A	13,829,634	13,829,634	13,572,403	13,829,634					4.000	4.022	MON	46,099	553,185	10/11/2011	09/15/2041	98,614	XXX
3137AF-TQ-5	FEDERAL HOME LOAN BANKS FHR 3933 DP	0	1.A	160,037	161,500	151,945	160,537		10			4.000	4.124	MON	538	6,460	10/12/2011	10/15/2041	1,161	XXX
3137AN-GA-7	FEDERAL HOME LOAN BANKS FHR 4013 GL	M	1.A	2,460,466	2,424,104	2,281,732	2,440,868		1,180			3.500	3.412	MON	7,070	84,844	05/25/2012	03/15/2042	2,444	XXX
3137AQ-WH-7	FEDERAL HOME LOAN BANKS FHR 4063 KB	M	1.A	1,633,838	1,699,425	1,586,565	1,657,367		1,651			3.000	3.344	MON	4,249	50,983	06/06/2012	06/15/2042		XXX
3137AR-RJ-7	FEDERAL HOME LOAN BANK FHR 4072 Z	CF	1.A	5,095,183	5,099,787	4,808,768	5,097,839		119			3.500	3.532	MON	7,933	178,493	06/18/2012	05/15/2042		XXX
3137AS-RB-2	FHR 4088 Z FHR 4088 Z	CF	1.A	5,775,055	5,775,055	5,419,629	5,775,055					3.500	3.525	MON	16,844	198,897	12/01/2025	08/15/2042	57,540	XXX
3137AS-V5-0	FEDERAL HOME LOAN BANKS FHR 4094 BZ	M	1.A	1,502,527	1,517,665	1,467,024	1,513,577		729			3.000	3.075	MON	3,794	45,530	08/28/2012	08/15/2032	10,764	XXX
3137AX-W3-3	FEDERAL HOME LOAN BANKS FHR 4158 ZT	M	1.A	1,430,321	1,450,772	1,235,609	1,433,522		281			3.000	3.160	MON	3,627	42,824	12/01/2025	01/15/2043	9,498	XXX
3137AY-KG-5	FEDERAL HOME LOAN BANKS FHR 4172 UZ	CF	1.A	645,347	664,902	536,557	649,569		257			3.000	3.309	MON	1,662	19,627	12/01/2025	02/15/2043	2,914	XXX
3137B0-6L-3	FEDERAL HOME LOAN BANKS FHR 4178 NT	RA	1.A	1,437,279	1,526,989	1,346,823	1,456,872		2,710			3.500	4.365	MON	4,454	53,445	02/20/2014	03/15/2043	12	XXX
3137B0-EF-7	FEDERAL HOME LOAN BANKS FHR 4183 NQ	RA	1.A	1,740,000	2,000,000	1,854,762	1,849,716		14,245			3.000	4.005	MON	5,000	60,000	09/25/2013	03/15/2043	105	XXX
3137B0-WJ-9	FEDERAL HOME LOAN BANKS FHR 4182 GY	CF	1.A	17,225,990	21,103,816	18,145,145	18,885,943		210,453			2.500	4.014	MON	43,966	527,595	09/24/2013	01/15/2043	294	XXX
3137B1-3B-6	FEDERAL HOME LOAN BANKS FHR 4182 ZD	CF	1.A	4,220,031	4,384,337	4,164,489	4,243,781		7,034			3.500	4.076	MON	12,788	153,452	05/31/2013	03/15/2043	11,072	XXX
3137B1-3E-0	FEDERAL HOME LOAN BANKS FHR 4182 ZK	CF	1.A	3,618,845	3,623,226	3,038,532	3,618,107		(165)			3.500	3.526	MON	10,568	124,441	12/01/2025	03/15/2043	6,110	XXX
3137B1-BN-1	FEDERAL HOME LOAN BANKS FHR 4192 EM	M	1.A	4,421,406	4,759,000	4,320,187	4,561,556		15,408			3.500	4.042	MON	13,880	166,565	06/24/2013	04/15/2043	23,029	XXX
3137B2-FF-2	FHR 4206 DZ FHR 4206 DZ	M	1.A	538,242	544,156	504,923	541,373		20			3.000	3.238	MON	726	16,062	12/15/2025	05/15/2033	637	XXX
3137B2-LA-6	FEDERAL HOME LOAN BANKS FHR 4214 CY	M	1.A	6,850,929	7,651,997	7,403,376	7,386,985		32,636			3.000	4.280	MON	19,130	230,541	09/25/2013	06/15/2033	64,862	XXX
3137B2-NF-3	FEDERAL HOME LOAN BANKS FHR 4219 JZ	CF	1.A	1,772,683	1,837,910	1,744,596	1,786,790		2,019			3.500	4.136	MON	5,361	64,327	05/30/2013	06/15/2043	187	XXX
3137B3-2Z-0	FEDERAL HOME LOAN BANKS FHR 4213 MZ	CF	1.A	9,705,359	9,689,058	9,305,507	9,574,413		4,103			4.000	4.236	MON	32,297	387,562	06/11/2013	06/15/2043	112,674	XXX
3137B3-4E-5	FEDERAL HOME LOAN BANKS FHR 4215 EY	RA	1.A	5,694,212	6,489,130	6,213,958	6,197,127		62,904			3.000	4.222	MON	16,223	194,674	09/25/2013	06/15/2033	38,878	XXX
3137B3-6D-5	FEDERAL HOME LOAN BANKS FHR 4215 ZK	CF	1.A	3,066,455	3,245,367	3,075,375	3,093,887		6,206			3.500	4.590	MON	9,466	113,594	06/11/2013	06/15/2043	32,114	XXX
3137B3-A3-2	FEDERAL HOME LOAN BANKS FHR 4230 Z	CF	1.A	3,857,156	5,009,144	4,448,791	3,769,650		46,132			2.500	6.515	MON	10,436	125,228	11/07/2013	07/15/2043	38,754	XXX
3137B3-AJ-7	FEDERAL HOME LOAN BANKS FHR 4227 AZ	CF	1.A	10,973,231	11,546,020	10,929,613	11,023,637		26,061			3.500	4.135	MON	33,676	404,111	03/15/2016	07/15/2043	117,751	XXX
3137B3-BH-0	FEDERAL HOME LOAN BANKS FHR 4234 GB	CF	1.A	5,651,944	5,723,488	5,596,764	5,673,785		1,386			4.000	4.131	MON	19,078	228,940	09/25/2013	07/15/2043	1,759	XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ	CF	1.A	1,750,046	1,858,863	1,525,065	1,778,187		956			3.000	4.119	MON	2,478	54,870	12/15/2025	07/15/2043	1,819	XXX
3137B4-KX-3	FEDERAL HOME LOAN BANKS FHR 4253 PB	CF	1.A	3,438,980	3,678,054	3,538,472	3,530,830		8,517			3.500	4.130	MON	10,728	128,732	09/25/2013	08/15/2041	874	XXX
3137B4-RQ-1	FEDERAL HOME LOAN BANKS FHR 4249 GW		1.A	691,924	747,269	716,402	709,875		2,182			3.500	4.229	MON	2,180	26,154	12/03/2013	10/15/2041	177	XXX
3137B5-BL-6	FEDERAL HOME LOAN BANKS FHR 4258 JC	RA	1.A	2,731,178	2,764,000	2,657,990	2,743,684		1,585			4.000	4.110	MON	9,213	110,560	03/20/2014	10/15/2043	630	XXX
3137B5-R9-6	FEDERAL HOME LOAN BANKS FHR 4265 GL	CF	1.A	998,438	1,000,000	925,457	998,623		26			3.000	3.022	MON	2,500	30,000	05/31/2016	04/15/2042	425	XXX
3137B6-LL-3	FEDERAL HOME LOAN BANKS FHR 4285 PB	RA	1.A	1,076,382	1,073,363	1,060,096	1,074,173		(153)			4.000	3.991	MON	3,578	42,935	03/26/2014	11/15/2043	670	XXX
3137BC-VL-9	FEDERAL HOME LOAN BANK FHR 4375 QC	CF	1.A	1,852,220	1,877,746	1,557,480	1,859,327		1,106			3.000	3.106	MON	4,694	56,332	05/18/2016	08/15/2044	655	XXX
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	CF	1.A	1,244,242	1,341,115	1,234,715	1,286,995		5,892			3.000	3.532	MON	3,353	39,913	09/01/2025	11/15/2044	2,583	XXX
3137BH-BN-6	FEDERAL HOME LOAN BANKS FHR 4446 PM	CF	1.A	4,114,054	4,124,365	3,594,879	4,116,244		330			3.000	3.029	MON	10,311	123,731	05/25/2016	09/15/2044	991	XXX
3137BL-EX-2	FEDERAL HOME LOAN BANKS FHR 4510 ZH	M	1.A	11,745,479	11,755,014	10,500,942	11,744,129		(124)			3.000	3.014	MON	29,388	352,792	06/17/2016	09/15/2045	16,270	XXX
3137BR-DQ-5	FEDERAL HOME LOAN BANKS FHR 4609 QZ	CF	1.A	4,088,437	4,303,450	3,694,068	4,159,820		9,647			3.000	3.445	MON	10,759	127,030	12/01/2025	08/15/2046	11,149	XXX
3137BS-YV-9	FEDERAL HOME LOAN BANKS FHR 4630 ZL	CF	1.A	6,485,526	7,228,212	6,471,700	6,754,465		13,999			3.000	4.133	MON	18,071	216,846	12/09/2016	11/15/2046	11,303	XXX
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	CF	1.A	1,901,509	2,134,770	1,911,685	1,996,826		9,697			3.000	4.420	MON	5,337	63,672	07/01/2025	12/15/2046	3,568	XXX
3137BV-BA-3	FEDERAL HOME LOAN BANK FHR 4656 B	RA	1.A	11,728,201	12,315,092	10,743,182	11,815,131		18,806			3.000	3.478	MON	30,788	369,453	01/23/2017	02/15/2047	9,408	XXX
3137BV-QS-8	FEDERAL HOME LOAN BANK FHR 4657 TZ	CF	1.A	1,798,838	1,798,838	1,683,615	1,798,838					3.500	3.497	MON	5,247	62,959	06/09/2017	02/15/2047	1,630	XXX
3137BV-UZ-7	FEDERAL HOME LOAN BANK FHR 4654 LZ	CF	1.A	16,526,606	16,526,606	15,460,144	16,526,606					3.500	3.502	MON	48,203	578,431	06/09/2017	02/15/2047	14,427	XXX
3137BW-RN-6	FEDERAL HOME LOAN BANKS FHR 4664 TZ	RA	1.A	13,550,140	14,574,868	13,022,455	13,915,576		20,705			3.000	3.859	MON	36,437	437,246	06/13/2017	03/15/2047	19,150	XXX
3137BW-SZ-8	FEDERAL HOME LOAN BANKS FHR 4663 HZ	RA	1.A	4,083,571	4,127,658	3,840,084	4,096,289		992			3.500	3.599	MON	12,039	144,468	06/02/2017	03/15/2047	4,235	XXX
3137BW-US-1	FEDERAL HOME LOAN BANKS FHR 4663 TZ	CF	1.A	3,066,115	3,148,379	2,900,274	3,095,082		1,509			3.500	3.791	MON	9,183	110,193	07/11/2017	03/15/2047	3,669	XXX
3137BY-5W-6	FEDERAL HOME LOAN BANKS FHR 4680 BQ	RA	1.A	237,249	244,586	225,736	237,911		227			3.500	4.083	MON	713	8,560	02/07/2019	05/15/2047	190	XXX
3137F1-7F-9	FEDERAL HOME LOAN BANK FHR 4693 TZ	M	1.A	6,232,272	6,639,424	5,791,961	6,356,674		8,883			3.000	3.490	MON	16,599	199,410	06/20/2017	06/15/2047	7,489	XXX
3137F2-ZW-9	FEDERAL HOME LOAN BANKS FHR 4711 CZ	CF	1.A	8,946,329	9,084,978	8,381,628	8,985,820		2,639			3.500	3.723	MON	26,498	317,974	07/26/2017	08/15/2047	9,652	XXX
3137F3-K6-0	FEDERAL HOME LOAN BANKS FHR 4768 ZH	CF	1.A	6,277,670	6,973,319	6,178,312	6,427,618		18,261			3.000	4.354	MON	17,433	209,200	02/02/2018	03/01/2048	8,944	XXX
3137F5-3A-5	FEDERAL HOME LOAN BANK FHR 4791 ZB	M	1.A	3,609,552	3,607,680	3,449,090	3,607,489		(35)			4.000	4.016	MON	12,026	144,307	04/25/2018	03/15/2048	3,088	XXX
3137F6-HZ-3	FEDERAL HOME LOAN BANKS FHR 5035 UH	CF	1.A	3,189,000	3,200,000	1,822,173	3,190,034		208			2.000	2.018	MON	5,333	64,000	10/09/2020	11/25/2050	2,812	XXX
3137FA-5D-6	FEDERAL HOME LOAN BANKS FHR 4710 GZ	CF	1.A	4,420,594	5,134,500	4,373,274	4,551,824		43,667			3.000	4.384	MON	12,836	151,561	12/01/2025	01/15/2047	37,598	XXX
3137FB-NL-6	FEDERAL HOME LOAN BANK FHR 4732 QZ	RA	1.A	3,731,490	4,031,340	3,557,859	3,848,695		13,452			3.000	3.474	MON	10,078	118,998	12/01/2025	11/15/2047	6,632	XXX
3137FB-YC-4	FEDERAL HOME LOAN BANK FHR 4734 Z	M	1.A	6,567,307	7,073,601	6,305,719	6,694,448		14,148			3.000	3.746	MON	17,684	212,364	11/10/2017	12/15/2047	7,519	XXX
3137FC-4R-2	FEDERAL HOME LOAN BANKS FHR 4738 LZ	M	1.A	8,913,602	9,555,438	8,337,751	9,144,069		14,334			3.000	3.484	MON	23,889	286,663	12/08/2017	12/15/2047	15,007	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3137FC-BP-8	FEDERAL HOME LOAN BANKS FHR 4741 GY	0	1.A	967,461	1,000,000	876,254	979,833		1,764			3.000	3.272	MON	2,500	30,000	01/05/2018	12/15/2047	327	XXX
3137FD-7H-9	FEDERAL HOME LOAN BANKS FHR 4748 YZ	CF	1.A	15,178,355	15,906,503	14,655,600	15,526,576		37,302			3.500	3.869	MON	46,394	546,315	12/01/2025	12/15/2047	21,247	XXX
3137FD-DG-4	FEDERAL HOME LOAN BANKS FHR 4750 KZ	M	1.A	3,838,099	3,841,079	3,566,446	3,837,430		(47)			3.500	3.518	MON	11,203	134,438	12/19/2017	01/15/2048	4,080	XXX
3137FG-3P-8	FEDERAL HOME LOAN BANKS FHR 4801 ZN	CF	1.A	15,058,598	15,080,551	14,402,439	15,056,049		64			4.000	4.034	MON	50,269	603,222	05/15/2018	05/15/2048	10,355	XXX
3137FG-5H-4	FEDERAL HOME LOAN BANKS FHR 4796 NZ	M	1.A	14,446,636	14,446,636	13,746,278	14,446,007		(187)			4.000	4.005	MON	48,155	578,615	07/23/2018	05/15/2048	9,128	XXX
3137FJ-C2-3	FEDERAL HOME LOAN BANK FHR 4833 VZ	CF	1.A	1,749,785	1,800,377	1,711,231	1,750,076		1,398			4.000	4.328	MON	6,001	72,015	10/31/2018	09/15/2048	1,002	XXX
3137FQ-HA-4	FEDERAL HOME LOAN BANKS FHR 4933 LZ	0	1.A	1,528,085	1,531,658	1,340,806	1,524,596		103			3.000	3.058	MON	3,829	45,950	12/18/2019	12/25/2049	1,581	XXX
3137FU-B6-0	FEDERAL HOME LOAN BANKS FHR 4994 AZ		1.A	244,549	279,044	167,465	234,074		1,771			2.000	3.220	MON	465	5,521	12/01/2025	06/25/2050	1,187	XXX
3137G1-BK-2	FEDERAL HOME LOAN BANKS FWLS 2017-SC01 1	M	1.A	2,043,137	2,116,212	1,838,013	2,050,654		2,266			3.000	3.618	MON	5,291	63,486	03/09/2017	12/25/2046	11,578	XXX
3137G1-BU-0	FEDERAL HOME LOAN BANKS FWLS 2017-SC02 1	RA	1.A	3,751,931	4,005,397	3,449,809	3,834,232		5,104			3.000	3.484	MON	10,013	120,162	07/19/2017	05/25/2047	1,729	XXX
3137GA-4M-6	FEDERAL HOME LOAN BANKS FHR 3730 PZ	0	1.A	2,041,624	2,067,517	2,030,744	2,048,896		726			4.500	4.650	MON	7,753	90,810	12/01/2025	09/15/2040	11,696	XXX
3137GA-MD-6	FEDERAL HOME LOAN BANKS FHR 3736 ZP	M	1.A	2,847,801	3,044,160	2,969,706	2,995,899		(6,019)			4.000	4.270	MON	10,147	121,766	11/15/2010	10/15/2040	5,282	XXX
3137GA-QM-2	FEDERAL HOME LOAN BANKS FHR 3740 KE	M	1.A	1,313,924	1,313,924	1,271,474	1,313,924					4.000	4.021	MON	4,380	52,558	10/20/2011	10/15/2040	498	XXX
3137H1-5M-4	FEDERAL HOME LOAN BANKS FHR 5123 GZ	CF	1.A	9,555,335	9,598,225	5,765,634	9,556,529		441			2.500	2.528	MON	19,996	236,738	12/01/2025	07/25/2051	111,380	XXX
3137H1-6N-1	FEDERAL HOME LOAN BANKS FHR 5123 MZ	CF	1.A	4,690,327	5,217,524	2,954,376	4,744,267		16,016			2.000	2.527	MON	8,696	103,229	12/01/2025	07/25/2051	30,479	XXX
3137H1-BD-7	FEDERAL HOME LOAN BANKS FHR 5122 Z	CF	1.A	1,293,232	1,310,804	941,279	1,295,524		595			2.500	2.589	MON	2,731	32,331	12/01/2025	07/25/2041	30,518	XXX
3137H2-5X-8	FEDERAL HOME LOAN BANK FHR 5144 BZ	M	1.A	21,118,166	22,891,910	12,689,398	21,285,898		41,731			2.000	2.370	MON	38,153	452,917	12/01/2025	09/25/2051	173,042	XXX
3137H2-7G-3	FEDERAL HOME LOAN BANK FHR 5140 EZ	M	1.A	42,568,301	45,242,430	27,239,879	42,869,561		75,907			2.000	2.304	MON	75,404	895,122	12/01/2025	09/25/2051	234,411	XXX
3137H2-C4-4	FEDERAL HOME LOAN BANK SERIES 5139 CLASS		1.A	246,952	512,514	263,874	251,800		3,031			2.000	5.437	MON	854	10,140	12/01/2025	09/25/2051	9,271	XXX
3137H2-G6-5	FEDERAL HOME LOAN BANK FHR 5146 NB	RA	1.A	2,237,447	2,460,000	1,396,508	2,263,839		6,431			2.000	2.464	MON	4,100	49,200	08/23/2021	08/25/2051	1,847	XXX
3137H2-GK-4	FEDERAL HOME LOAN BANK FHR 5146 UB	RA	1.A	2,041,681	2,245,147	1,270,526	2,065,749		5,963			2.000	2.465	MON	3,742	44,903	08/23/2021	08/25/2051	1,686	XXX
3137H2-GR-9	FEDERAL HOME LOAN BANK FHR 5146 ZJ	CF	1.A	2,069,618	2,289,954	1,118,565	2,089,009		4,868			2.000	2.449	MON	3,817	45,307	12/01/2025	09/25/2051	21,872	XXX
3137H2-RK-2	FEDERAL HOME LOAN BANK FHR 5149 AC	RA	1.A	2,889,900	3,211,000	1,815,137	2,926,806		9,312			2.000	2.516	MON	5,352	64,220	08/26/2021	10/25/2051	2,422	XXX
3137H2-RM-8	FEDERAL HOME LOAN BANK FHR 5149 AE	RA	1.A	1,159,787	1,306,802	728,854	1,175,945		4,087			2.000	2.574	MON	2,178	26,136	09/07/2021	10/25/2051	985	XXX
3137H2-U6-9	FEDERAL HOME LOAN BANK FHR 5149 Z	RA	1.A	13,782,326	15,410,204	7,499,376	13,943,926		45,264			2.000	2.540	MON	25,684	304,891	12/01/2025	10/25/2051	95,756	XXX
3137H2-Z6-4	FEDERAL HOME LOAN BANK FHR 5150 GZ	CF	1.A	7,958,863	8,007,144	5,181,727	7,961,247		(378)			2.500	2.549	MON	16,682	197,494	12/01/2025	10/25/2051	6,202	XXX
3137H3-2U-5	FEDERAL HOME LOAN BANK FHR 5150 Z	M	1.A	3,512,540	6,205,248	3,393,346	3,624,884		43,355			2.000	4.761	MON	10,342	122,771	12/01/2025	10/25/2051	75,768	XXX
3137H3-6S-6	FEDERAL HOME LOAN BANK FHR 5155 LZ	RA	1.A	9,901,272	10,614,240	5,909,616	9,968,536		17,109			2.000	2.321	MON	17,690	210,003	12/01/2025	10/25/2051	77,959	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
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3137H3-JN-3	FEDERAL HOME LOAN BANK FHR 5151 ZB	M	1.A	5,977,973	6,712,058	3,386,408	6,036,281		15,193			2.000	2.499	MON	11,187	132,798	12/01/2025	10/25/2051	93,807	XXX
3137H3-SA-1	FEDERAL HOME LOAN BANK FHR 5159 EZ	RA	1.A	1,911,804	1,941,945	1,122,673	1,913,802		641			2.500	2.582	MON	4,046	47,898	12/01/2025	11/25/2051	13,817	XXX
3137H3-SK-9	FEDERAL HOME LOAN BANK FHR 5159 GZ	RA	1.A	2,181,748	2,450,956	1,265,497	2,207,483		7,214			2.000	2.553	MON	4,085	48,492	12/01/2025	05/25/2051	19,645	XXX
3137H3-UL-4	FEDERAL HOME LOAN BANK FHR 5159 QZ	RA	1.A	1,928,863	1,970,765	1,313,801	1,932,458		1,174			2.500	2.616	MON	4,106	48,608	12/01/2025	08/25/2051	10,606	XXX
3137H3-UT-7	FEDERAL HOME LOAN BANK FHR 5159 UZ	RA	1.A	2,061,930	2,112,802	1,358,821	2,066,180		1,237			2.500	2.629	MON	4,402	52,112	12/01/2025	09/25/2051	12,662	XXX
3137H3-V7-4	FEDERAL HOME LOAN BANK FHR 5159 ZW	RA	1.A	1,487,952	1,718,741	831,524	1,506,088		5,186			2.000	2.630	MON	2,865	34,005	12/01/2025	04/25/2051	25,504	XXX
3137H3-W3-2	FEDERAL HOME LOAN BANK FHR 5160 DZ	RA	1.A	2,021,782	2,173,657	1,267,923	2,040,697		6,254			2.000	2.392	MON	3,623	43,006	12/01/2025	11/25/2051	13,175	XXX
3137H4-VA-5	FEDERAL HOME LOAN BANKS FHR 5180 CZ	M	1.A	5,364,235	5,437,272	3,399,915	5,370,272		2,157			2.500	2.578	MON	11,328	134,109	12/01/2025	11/25/2050	31,062	XXX
3137H5-6N-2	FEDERAL HOME LOAN BANKS FHR 5178 ZT	M	1.A	13,992,976	14,099,133	8,541,283	13,998,020		1,640			2.500	2.542	MON	29,373	347,751	12/01/2025	12/25/2051	102,449	XXX
3137H5-DN-4	FEDERAL HOME LOAN BANKS FHR 5180 KZ	RA	1.A	2,668,514	2,704,072	1,662,845	2,671,356		853			2.500	2.575	MON	5,633	66,695	12/01/2025	01/25/2052	12,490	XXX
3137H5-EQ-6	FEDERAL HOME LOAN BANKS FHR 5192 GZ		1.A	85,103	132,331	79,226	86,909		790			2.500	4.753	MON	276	3,264	12/01/2025	02/25/2052	1,746	XXX
3137H5-FE-2	FEDERAL HOME LOAN BANKS FHR 5190 BZ	CF	1.A	6,757,923	6,980,462	4,281,843	6,773,094		5,740			2.500	2.682	MON	14,543	172,171	12/01/2025	01/25/2052	32,108	XXX
3137H5-FH-5	FEDERAL HOME LOAN BANKS FHR 5190 CZ	CF	1.A	5,682,671	5,952,565	3,482,524	5,696,889		5,745			2.500	2.736	MON	12,401	146,818	12/01/2025	01/25/2052	41,570	XXX
3137H5-FL-6	FEDERAL HOME LOAN BANKS FHR 5190 DZ	CF	1.A	4,188,103	4,339,355	2,555,628	4,197,176		3,535			2.500	2.691	MON	9,040	107,029	12/01/2025	01/25/2052	24,448	XXX
3137H5-HU-4	FEDERAL HOME LOAN BANKS FHR 5190 Z	M	1.A	5,082,980	5,602,101	3,097,676	5,106,131		10,037			2.500	2.973	MON	11,671	138,174	12/01/2025	01/25/2052	51,431	XXX
3137H5-HW-0	FEDERAL HOME LOAN BANKS FHR 5190 ZL	O	1.A	1,851,508	1,872,320	1,251,946	1,852,047		295			3.000	3.070	MON	4,681	55,267	12/01/2025	02/25/2052	11,064	XXX
3137H5-J4-0	FEDERAL HOME LOAN BANKS FHR 5197 AZ	CF	1.A	9,738,017	10,200,517	6,171,262	9,762,352		9,846			2.500	2.736	MON	21,251	251,593	12/01/2025	02/25/2052	71,236	XXX
3137H5-JG-3	FEDERAL HOME LOAN BANKS FHR 5188 GZ	O	1.A	3,386,413	4,796,896	3,459,914	3,403,385		(34,245)			3.000	6.480	MON	11,992	141,595	12/01/2025	01/25/2052	13,745	XXX
3137H5-MR-5	FEDERAL HOME LOAN BANKS FHR 5191 BZ	M	1.A	3,755,285	4,023,208	2,350,507	3,768,078		5,090			2.500	2.832	MON	8,382	99,231	12/01/2025	11/25/2051	43,272	XXX
3137H5-RY-5	FEDERAL HOME LOAN BANKS FHR 5194 EZ	M	1.A	4,379,453	4,739,390	3,067,258	4,406,475		9,803			2.500	2.957	MON	9,874	116,896	12/01/2025	02/25/2052	21,312	XXX
3137H5-UE-5	FEDERAL HOME LOAN BANKS FHR 5189 CZ	CF	1.A	14,820,597	15,305,281	9,887,625	14,854,270		12,694			2.500	2.683	MON	31,886	377,501	12/01/2025	02/25/2052	68,646	XXX
3137H5-VT-1	FEDERAL HOME LOAN BANKS FHR 5189 ZT	M	1.A	21,484,390	22,055,171	13,463,006	21,513,460		11,540			2.500	2.636	MON	45,948	543,985	12/01/2025	01/25/2052	164,775	XXX
3137H5-ZN-0	FEDERAL HOME LOAN BANKS FHR 5202 BZ	CF	1.A	935,310	1,121,712	770,259	942,951		4,161			3.000	4.091	MON	2,804	33,111	12/01/2025	03/25/2052	4,720	XXX
3137H6-CX-1	Freddie Mac FHR 5200 ZA	M	1.A	3,913,691	4,253,067	2,572,702	3,931,247		7,207			2.500	2.921	MON	8,861	104,901	12/01/2025	03/25/2052	30,251	XXX
3137H6-PV-1	Freddie Mac FHR 5206 Z	M	1.A	1,894,080	2,237,830	1,566,631	1,916,478		10,262			3.000	4.126	MON	5,595	66,057	12/01/2025	03/25/2052	6,022	XXX
3137H6-ZE-8	Freddie Mac FHR 5213 Z	M	1.A	10,132,595	10,155,395	7,659,920	10,132,595		(78)			3.500	3.525	MON	29,620	348,791	12/01/2025	04/25/2052	4,863	XXX
3137H7-5P-4	FEDERAL HOME LOAN BANKS	M	1.A	12,561,641	12,960,469	10,995,675	12,591,435		11,848			4.000	4.243	MON	43,202	507,359	12/01/2025	05/25/2052	117,810	XXX
3137H7-AY-9	FEDERAL HOME LOAN BANKS FHR 5222 EY		1.A	190,190	230,000	186,113	192,778		1,189			4.000	5.418	MON	767	9,200	08/10/2023	05/25/2052	1,217	XXX
3137H7-F2-4	FEDERAL HOME LOAN BANKS FHR 5221 ZE	CF	1.A	11,459,726	12,503,915	9,675,054	11,530,708		25,878			3.500	4.048	MON	36,470	429,452	12/01/2025	05/25/2052	135,922	XXX
3137H7-N2-5	FEDERAL HOME LOAN BANKS FHR 5233 DZ	CF	1.A	9,668,169	9,694,663	9,365,762	9,668,169					4.500	4.539	MON	36,355	425,810	12/01/2025	10/25/2044	33,191	XXX
3137H7-SH-7	FEDERAL HOME LOAN BANKS	RA	1.A	3,305,190	3,461,518	2,801,275	3,311,091		2,474			4.000	4.288	MON	11,538	135,507	12/01/2025	06/25/2052	48,687	XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3137H7-WB-5	FEDERAL HOME LOAN BANKS	RA	1.A	6,131,482	6,401,967	5,278,627	6,153,305		7,987			4.000	4.324	MON	21,340	250,616	12/01/2025	06/25/2052	58,634	XXX
3137H7-WG-4	FEDERAL HOME LOAN BANKS FHR 5230 AZ	0	1.A	3,169,484	3,400,241	2,772,336	3,191,330		8,745			3.500	4.008	MON	9,917	116,783	12/01/2025	09/25/2046	46,240	XXX
3137H7-ZJ-5	FEDERAL HOME LOAN BANKS FHR 5237 CZ	RA	1.A	5,810,795	5,851,180	5,310,560	5,810,795					4.500	4.574	MON	21,942	256,996	12/01/2025	06/25/2052	57,970	XXX
3137H8-AD-3	FEDERAL HOME LOAN BANKS FHR 5236 BZ	0	1.A	4,743,061	4,763,253	4,590,685	4,743,061					5.000	5.063	MON	19,847	231,836	12/01/2025	07/25/2052	58,246	XXX
3137H8-KX-8	FEDERAL HOME LOAN BANKS FHR 5249 EZ	CF	1.A	6,807,684	6,995,184	6,094,687	6,814,189		3,508			4.500	4.707	MON	26,232	307,243	12/01/2025	08/25/2052	87,713	XXX
3137H9-B4-0	FEDERAL HOME LOAN BANKS FHR 5267 GZ	CF	1.A	7,011,120	7,056,307	6,499,917	7,011,120					5.000	5.081	MON	29,401	343,443	12/01/2025	09/25/2052	69,927	XXX
3137H9-BE-8	FEDERAL HOME LOAN BANKS FHR 5267 JZ	M	1.A	17,472,256	17,640,768	16,511,812	17,473,626		1,206			5.000	5.107	MON	73,503	858,607	12/01/2025	10/25/2052	182,442	XXX
3137H9-CR-8	FEDERAL HOME LOAN BANKS FHR 5272 CZ	M	1.A	23,230,764	23,795,608	24,456,150	23,282,786		26,407			5.500	5.785	MON	109,063	1,270,588	12/01/2025	11/25/2052	202,918	XXX
3137H9-DY-2	FEDERAL HOME LOAN BANKS FHR 5270 DZ	M	1.A	10,466,902	10,651,295	11,265,449	10,477,273		10,064			6.000	6.227	MON	53,256	618,783	12/01/2025	11/25/2052	113,855	XXX
3137H9-GB-9	FEDERAL HOME LOAN BANKS FHR 5275 AZ	M	1.A	5,734,055	5,948,902	6,054,798	5,751,943		10,835			5.500	5.895	MON	27,266	317,647	12/01/2025	11/25/2052	56,066	XXX
3137H9-GM-5	FEDERAL HOME LOAN BANKS FHR 5275 KZ	M	1.A	14,205,788	14,277,365	14,569,351	14,205,788					5.500	5.580	MON	65,438	762,353	12/01/2025	11/25/2052	134,868	XXX
3137H9-KU-2	FEDERAL HOME LOAN BANKS FHR 5282 MZ	0	1.A	1,146,209	1,184,352	1,208,394	1,149,234		1,730			5.500	5.849	MON	5,428	63,240	12/01/2025	12/25/2052	12,129	XXX
3137H9-RC-5	FEDERAL HOME LOAN BANKS FHR 5295 ZA	0	1.A	3,409,623	3,455,560	3,302,707	3,409,623					5.000	5.133	MON	14,398	168,188	12/01/2025	03/25/2053	41,778	XXX
3137H9-RD-3	FEDERAL HOME LOAN BANKS FHR 5295 ZJ	0	1.A	5,509,326	5,549,023	5,642,541	5,509,326					5.500	5.601	MON	25,433	296,295	12/01/2025	03/25/2053	49,938	XXX
3137HA-DG-8	Freddie Mac FHR 5329 JZ	M	1.A	9,234,926	9,244,976	9,607,120	9,234,926					6.000	6.042	MON	46,225	537,084	12/01/2025	08/25/2053	125,903	XXX
3137HA-GE-0	Freddie Mac FHR 5330 ZA	CF	1.A	4,996,439	5,016,206	5,221,093	4,996,439					6.000	6.081	MON	25,081	291,415	12/01/2025	08/25/2053	70,298	XXX
3137HA-K6-2	Freddie Mac FHR 5338 CZ	M	1.A	10,751,955	10,776,606	11,215,516	10,751,955					6.000	6.059	MON	53,883	626,063	12/01/2025	09/25/2053	151,960	XXX
3137HA-LL-8	Freddie Mac FHR 5333 LZ	CF	1.A	6,899,635	7,032,162	7,433,009	6,907,281		7,646			6.000	6.251	MON	35,161	408,531	12/01/2025	09/25/2053	101,276	XXX
3137HA-RC-2	Freddie Mac FHR 5348 HZ	0	1.A	3,308,120	3,432,456	3,576,001	3,331,510		17,946			6.000	6.653	MON	17,162	199,407	12/01/2025	10/25/2053	37,713	XXX
3137HB-XZ-2	FEDERAL HOME LOAN BANKS 5386 HZ N N	CF	1.A	4,936,670	5,004,554	5,082,024	4,939,684		3,014			5.500	5.687	MON	22,938	267,223	12/01/2025	03/25/2054	6,600	XXX
3137HH-NC-1	FEDERAL HOME LOAN BANK STRU BNP-8251 DZ	0	1.A	4,910,311	5,040,936	5,099,240	4,916,395		6,030			5.500	5.834	MON	23,104	269,165	12/01/2025	09/01/2054	37,897	XXX
3137HJ-6R-3	FEDERAL HOME LOAN BANK	0	1.A	4,643,264	5,006,265	5,045,544	4,655,842		12,579			5.500	6.298	MON	22,945	245,594	12/01/2025	02/25/2055	57,073	XXX
3137HJ-6U-6	FEDERAL HOME LOAN BANK	0	1.A	3,905,415	4,206,352	4,241,812	3,919,373		13,958			5.500	6.388	MON	19,279	206,352	12/01/2025	10/01/2053	28,909	XXX
3138EP-AH-7	FEDERAL HOME LOAN BANKS FN AL6307		1.A	185,265	171,427	171,959	183,148		(344)			4.500	3.073	MON	643	7,714	09/10/2015	02/01/2045	1,759	XXX
3138W9-4X-5	FEDERAL HOME LOAN BANKS FN AS0837		1.A	133,026	120,699	123,356	131,964		(312)			5.000	3.322	MON	503	6,036	09/10/2015	10/01/2043	825	XXX
3138WB-RJ-6	FEDERAL HOME LOAN BANKS FN AS2288		1.A	42,706	38,748	39,030	42,112		(98)			5.000	3.174	MON	161	1,937	09/10/2015	04/01/2044	1,332	XXX
3138WF-TE-6	FEDERAL HOME LOAN BANKS FN AS5948		1.A	109,530	105,603	100,501	108,831		(110)			3.500	3.026	MON	308	3,696	12/14/2015	10/01/2045	578	XXX
3138WF-U9-5	FEDERAL HOME LOAN BANKS FN AS6007		1.A	103,330	100,454	95,308	102,826		(85)			3.500	3.036	MON	293	3,516	12/23/2015	10/01/2045	550	XXX
3138WG-DJ-0	FEDERAL HOME LOAN BANKS FN AS6404		1.A	124,598	121,125	115,008	123,966		(77)			3.500	3.082	MON	353	4,239	12/23/2015	12/01/2045	686	XXX
3138YW-KA-4	FEDERAL HOME LOAN BANKS FN AZ4788		1.A	82,592	78,044	75,561	81,802		(128)			4.000	3.162	MON	260	3,122	12/23/2015	10/01/2045	440	XXX
31392C-T6-1	FEDERAL HOME LOAN BANKS FNW 2002-W3 A4	M	1.A	1,316,793	1,311,108	1,339,926	1,311,414		(533)			6.500	6.472	MON	7,102	85,222	05/06/2002	11/25/2041	12,297	XXX
31392J-AQ-2	FEDERAL HOME LOAN BANKS FNW 2003-W2 2A9	M	1.A	2,572,128	2,551,003	2,583,311	2,555,038		(511)			5.900	5.829	MON	12,542	150,509	10/25/2002	07/25/2042	4,406	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31392R-EQ-0	FEDERAL HOME LOAN BANK FHR 2467 PG	RA	1.A	82,513	84,915	86,289	84,103		72			6.000	6.369	MON	425	5,095	07/16/2002	07/15/2032	40	XXX
31393C-RV-7	FEDERAL HOME LOAN BANKS FNR 2003-47 ZA	CF	1.A	629,037	686,063	690,867	683,213		40			5.250	5.330	MON	3,002	36,022	12/15/2003	06/25/2033	874	XXX
31393D-FZ-9	FEDERAL HOME LOAN BANKS FNR 2003-65 NZ	CF	1.A	1,257,441	1,344,537	1,369,357	1,336,043		549			5.000	5.158	MON	5,602	67,227	12/16/2003	07/25/2033	4,080	XXX
31393U-4J-9	FEDERAL HOME LOAN BANKS FNW 2004-W1 1A7	CF	1.A	7,321,173	7,321,173	7,611,677	7,321,173					5.681	5.720	MON	34,660	415,916	01/08/2004	11/25/2043	59,279	XXX
31393U-AK-9	FEDERAL HOME LOAN BANKS FNW 2003-W17 1A7	M	1.A	3,860,373	3,863,823	3,932,626	3,861,837		100			5.750	5.792	MON	18,514	222,170	11/03/2003	08/25/2033	342	XXX
31393U-NR-0	FEDERAL HOME LOAN BANKS FNW 2003-W18 1A7	M	1.A	5,579,900	5,579,900	5,580,972	5,579,900					5.807	5.845	MON	27,002	324,025	11/17/2003	08/25/2043	838	XXX
31393W-PZ-6	FEDERAL HOME LOAN BANKS FHR 2653 MZ	M	1.A	1,328,185	1,468,856	1,500,140	1,464,114		169			5.000	5.089	MON	6,120	73,443	07/25/2003	07/15/2033	1,767	XXX
31393W-SZ-3	FEDERAL HOME LOAN BANKS FHR 2645 PE	M	1.A	161,693	183,481	183,359	177,211		473			5.000	6.181	MON	765	9,174	08/05/2003	07/15/2033	38	XXX
31393X-4P-9	FEDERAL HOME LOAN BANK FNR 2004-36 PD	O	1.A	191,221	193,641	194,643	192,464		(48)			5.500	5.634	MON	888	10,650	09/03/2004	05/25/2034	73	XXX
31393X-GN-1	FEDERAL HOME LOAN BANK FNW 2004-W2 1A4	M	1.A	752,678	756,624	759,431	754,273		(128)			6.000	6.057	MON	3,783	45,397	03/04/2004	02/25/2044	109	XXX
31393X-RS-8	FEDERAL HOME LOAN BANK FNR 2004-25 PD	O	1.A	164,661	166,745	167,598	165,738		(47)			5.500	5.634	MON	764	9,171	09/03/2004	04/25/2034	64	XXX
31393Y-2X-2	FEDERAL HOME LOAN BANKS FNR 2004-55 ZA	CF	1.A	383,716	444,661	437,125	441,511		154			4.500	4.677	MON	1,667	20,010	10/27/2004	07/25/2034	902	XXX
31394A-R6-5	FEDERAL HOME LOAN BANKS FNR 2004-74 ZB	CF	1.A	418,984	486,988	476,510	483,229		181			4.500	4.704	MON	1,826	21,915	10/26/2004	10/25/2034	1,007	XXX
31394B-YX-6	FEDERAL HOME LOAN BANK FNR 2004-91 ZK	M	1.A	1,721,840	1,998,439	2,006,295	1,983,203		784			4.500	4.692	MON	7,494	89,930	11/02/2004	12/25/2034	3,793	XXX
31394C-2J-0	FEDERAL HOME LOAN BANKS FNR 2005-23 ZC	O	1.A	244,105	241,464	243,196	241,464					5.500	5.516	MON	1,107	13,281	03/04/2009	04/25/2035	207	XXX
31394H-AG-6	FEDERAL HOME LOAN BANK FHR 2664 ZE	M	1.A	1,598,836	1,708,660	1,779,914	1,703,274		137			5.500	5.596	MON	7,831	93,976	09/10/2003	08/15/2033	1,868	XXX
31394L-J9-4	FEDERAL HOME LOAN BANKS FHR 2691 ZH	CF	1.A	1,065,930	1,109,369	1,156,243	1,092,483		1,607			5.500	6.027	MON	5,085	61,015	12/01/2005	10/15/2033	1,916	XXX
31394V-4H-0	FEDERAL HOME LOAN BANK FNR 2006-18 PE	M	1.A	1,239,207	1,282,373	1,330,826	1,263,928		(602)			5.500	5.819	MON	5,878	70,530	03/15/2006	03/25/2036	302	XXX
31394V-HQ-6	FEDERAL HOME LOAN BANK FNR 2005-114 PQ	RA	1.A	784,597	811,313	813,369	804,306		316			5.500	5.818	MON	3,719	44,622	02/01/2006	01/25/2036	242	XXX
31394V-YH-7	FEDERAL HOME LOAN BANK FNR 2006-4 ME	M	1.A	1,588,551	1,576,236	1,669,996	1,576,236					6.000	5.968	MON	7,881	94,885	03/09/2006	02/25/2036	359	XXX
31395A-DR-3	FEDERAL HOME LOAN BANK FHR 2815 PB	M	1.A	2,390,489	2,305,753	2,407,536	2,328,182		5,246			6.000	5.759	MON	11,529	138,345	08/10/2004	06/15/2034	448	XXX
31395C-XH-9	FEDERAL HOME LOAN BANK FHR 2827 PG	M	1.A	1,625,682	1,602,397	1,676,865	1,603,839		(2,876)			6.000	5.914	MON	8,012	96,144	08/02/2004	07/15/2034	269	XXX
31395F-2F-0	FEDERAL HOME LOAN BANKS FHR 2835 NZ	M	1.A	482,388	477,575	481,458	477,575					5.500	5.523	MON	2,189	26,267	03/10/2009	08/15/2034	606	XXX
31395F-T7-9	FEDERAL HOME LOAN BANKS FHR 2857 MG	M	1.A	180,373	192,014	191,836	188,101		(214)			5.000	5.536	MON	800	9,601	10/08/2004	09/15/2034	41	XXX
31395H-4Z-0	FEDERAL HOME LOAN BANKS FHR 2866 DB	M	1.A	614,251	602,207	612,965	604,313		(294)			6.000	5.889	MON	3,011	36,132	03/23/2005	04/15/2034	163	XXX
31395H-VM-9	FEDERAL HOME LOAN BANKS FHR 2896 BZ	M	1.A	227,405	231,585	230,411	230,925		17			5.000	5.079	MON	965	11,579	11/30/2009	11/15/2034	261	XXX
31395J-3S-3	FEDERAL HOME LOAN BANKS FHR 2885 LZ	M	1.A	1,849,044	1,841,631	1,935,275	1,841,631					6.000	6.045	MON	9,208	110,498	04/14/2005	11/15/2034	6,418	XXX
31395J-E8-5	FEDERAL HOME LOAN BANKS FHR 2882 AB	M	1.A	958,170	904,787	920,208	916,719		(2,172)			6.000	5.560	MON	4,524	54,287	01/11/2005	11/15/2034	234	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31395T-QN-7	FEDERAL HOME LOAN BANK FHR 2962 GB	M	1.A	2,711,430	2,564,000	2,659,899	2,600,120		(5,901)			6.000	5.617	MON	12,820	153,840	07/21/2005	04/15/2035	311	XXX
31396F-XA-6	FEDERAL HOME LOAN BANK FHR 3081 EZ	M	1.A	61,872	73,871	73,818	73,445		12			5.000	5.138	MON	308	3,694	09/23/2008	12/15/2035	29	XXX
31396H-M4-8	FEDERAL HOME LOAN BANK FHR 3110 CQ	M	1.A	2,411,097	2,500,165	2,595,952	2,466,524		(2,112)			5.500	5.825	MON	11,459	137,509	02/01/2006	02/15/2036	311	XXX
31396H-MW-6	FEDERAL HOME LOAN BANK FHR 3110 HE	M	1.A	1,449,366	1,487,125	1,560,312	1,472,373		(234)			5.500	5.778	MON	6,816	81,792	03/16/2006	02/15/2036	235	XXX
31396K-6A-5	FEDERAL HOME LOAN BANKS FNR 2006-98 B	0	1.A	223	239	238	232					5.500	6.202	MON	1	13	11/01/2012	10/25/2036		XXX
31396N-HB-5	FEDERAL HOME LOAN BANK FHR 3136 PE	CF	1.A	370,124	377,829	402,194	374,621		19			6.000	6.258	MON	1,889	22,670	06/01/2006	04/15/2036	245	XXX
31396N-SH-0	FEDERAL HOME LOAN BANK FHR 3159 TE	0	1.A	303,191	308,390	314,591	306,083		192			5.500	5.713	MON	1,413	16,962	12/27/2006	05/15/2036	54	XXX
31396P-R6-0	FEDERAL HOME LOAN BANK FNR 2007-19 TC		1.A	49,328	51,384	51,805	50,379		(34)			6.000	6.417	MON	257	3,083	07/17/2007	03/25/2037	14	XXX
31396P-SS-1	FEDERAL HOME LOAN BANK FNR 2007-7 QC	RA	1.A	481,303	492,381	500,011	486,846		(483)			5.500	5.722	MON	2,257	27,081	02/21/2007	02/25/2037	120	XXX
31396U-VU-1	FEDERAL HOME LOAN BANK FHR 3184 AE	RA	1.A	598,583	580,092	612,576	586,125		349			6.000	5.782	MON	2,900	34,805	11/22/2006	07/15/2036	104	XXX
31396V-ZJ-0	FEDERAL HOME LOAN BANK FNR 2007-41 KZ	M	1.A	334,384	350,447	359,224	348,574		4			6.000	6.110	MON	1,752	21,027	11/09/2007	05/25/2037	111	XXX
31396W-2U-9	FEDERAL HOME LOAN BANKS FNR 2007-75 ED	0	1.A	154,908	154,908	159,347	154,908					6.000	5.968	MON	775	9,295	11/01/2012	08/25/2037	18	XXX
31396W-3F-1	FEDERAL HOME LOAN BANKS FNR 2007-75 BZ	0	1.A	224,537	264,965	263,151	263,261		65			5.000	5.154	MON	1,104	13,248	09/19/2008	08/25/2037	67	XXX
31396W-5Y-8	FEDERAL HOME LOAN BANKS FNR 2007-78 PE	0	1.A	4,288	4,306	4,412	4,288					6.000	6.079	MON	22	258	11/01/2012	08/25/2037	1	XXX
31396W-G9-1	FEDERAL HOME LOAN BANKS FNR 2007-65 GZ	M	1.A	1,657,299	1,867,255	1,904,710	1,850,142		1,295			5.000	5.262	MON	7,780	93,363	10/08/2008	07/25/2037	2,012	XXX
31396W-GL-4	FEDERAL HOME LOAN BANKS FNR 2007-55 PH	0	1.A	297,396	292,820	303,205	296,140		(142)			6.000	5.887	MON	1,464	17,569	11/01/2012	06/25/2047	9	XXX
31396W-T4-8	FEDERAL HOME LOAN BANKS FNR 2007-74 QD	0	1.A	68,599	66,783	68,361	67,391		1			6.000	5.794	MON	334	4,007	01/04/2008	08/25/2037	41	XXX
31396W-Z4-1	FEDERAL HOME LOAN BANKS FNR 2007-76 PE	0	1.A	113,677	110,600	113,377	112,650		(154)			6.000	5.628	MON	553	6,636	11/01/2012	08/25/2037	23	XXX
31396X-ED-2	FEDERAL HOME LOAN BANKS FNR 2007-80 TE	M	1.A	1,799,644	1,841,881	1,946,006	1,822,071		958			6.000	6.212	MON	9,209	110,513	11/01/2012	08/25/2037	469	XXX
31396X-RS-5	FEDERAL HOME LOAN BANKS FNR 2007-90 B	0	1.A	52,826	53,517	54,776	53,096		18			6.000	6.187	MON	268	3,211	03/07/2008	09/25/2037	5	XXX
31396Y-UU-4	FEDERAL HOME LOAN BANKS FNR 2008-11 GT	0	1.A	3,369	3,318	3,409	3,356		(2)			6.000	5.680	MON	17	199	11/01/2012	03/25/2038	1	XXX
31397A-SH-7	FEDERAL HOME LOAN BANK FHR 3217 PE	RA	1.A	813,489	798,150	850,267	803,227		1,045			6.000	5.887	MON	3,991	47,889	10/04/2006	09/15/2036	156	XXX
31397B-DP-3	FEDERAL HOME LOAN BANKS FHR 3210 PE	M	1.A	1,888,782	1,865,607	1,970,178	1,868,813		(2,395)			6.000	5.907	MON	9,328	111,936	04/11/2007	09/15/2036	330	XXX
31397E-VT-9	FEDERAL HOME LOAN BANKS FHRR R010 ZA	0	1.A	533,323	528,243	538,111	528,243					5.500	5.535	MON	2,421	29,053	03/05/2009	02/15/2037	320	XXX
31397G-GV-6	FEDERAL HOME LOAN BANKS FHR 3298 WL	0	1.A	126,339	125,399	128,774	125,637		1			6.000	5.987	MON	627	7,524	01/08/2008	04/15/2037	12	XXX
31397G-KM-1	FEDERAL HOME LOAN BANKS FHR 3304 KZ	0	1.A	130,894	136,790	140,313	136,401		4			6.000	6.085	MON	684	8,207	11/09/2007	04/15/2037	29	XXX
31397G-PF-1	FEDERAL HOME LOAN BANKS FHR 3303 PD	M	1.A	615,984	647,077	672,783	633,163		689			5.500	5.976	MON	2,966	35,589	11/01/2012	04/15/2037	99	XXX
31397G-SP-6	FEDERAL HOME LOAN BANKS FHR 3297 ZL	M	1.A	240,174	319,476	311,010	316,641		195			4.500	4.770	MON	1,198	14,376	09/23/2008	04/15/2037	49	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31397H-AA-6	FEDERAL HOME LOAN BANKS FHR 3311 ZL	M	1.A	54,008	72,110	68,233	71,858		4			4.500	4.585	MON	270	3,245	09/23/2008	05/15/2037	10	XXX
31397H-B9-8	FEDERAL HOME LOAN BANKS FHR 3312 HP	CF	1.A	583,236	626,084	634,736	607,193		(1,363)			5.500	6.141	MON	2,870	34,435	06/11/2007	05/15/2037	103	XXX
31397H-BW-7	FEDERAL HOME LOAN BANKS FHR 3312 LC	0	1.A	52,440	54,116	53,932	53,885		70			5.500	5.905	MON	248	2,976	05/18/2007	05/15/2027	82	XXX
31397H-SA-7	FEDERAL HOME LOAN BANKS FHR 3338 AH	0	1.A	10,564	10,428	10,823	10,521		(10)			6.000	5.784	MON	52	626	11/01/2012	06/15/2037	4	XXX
31397J-A6-1	FEDERAL HOME LOAN BANKS FHR 3336 VZ	M	1.A	30,539	40,774	38,582	40,636		2			4.500	4.583	MON	153	1,835	09/23/2008	06/15/2037	6	XXX
31397J-W4-2	FEDERAL HOME LOAN BANKS FHR 3349 PE	M	1.A	923,363	898,992	951,258	907,132		(1,292)			6.000	5.761	MON	4,495	53,940	01/25/2008	07/15/2037	154	XXX
31397K-D4-0	FEDERAL HOME LOAN BANK FHR 3355 ZH	M	1.A	251,884	326,893	318,049	320,099		90			4.500	5.037	MON	1,226	14,710	09/23/2008	08/15/2037	73	XXX
31397P-RT-9	FEDERAL HOME LOAN BANKS FHR 3406 B	0	1.A	49,235	49,010	49,821	49,128		(17)			6.000	5.980	MON	245	2,941	11/01/2012	01/15/2038	4	XXX
31397Q-G5-1	FEDERAL HOME LOAN BANKS FNR 2011-18 ZE	M	1.A	982,356	1,068,940	1,068,965	1,054,889		(416)			4.500	4.704	MON	4,009	48,102	02/01/2011	03/25/2041	1,105	XXX
31397Q-J3-3	FEDERAL HOME LOAN BANKS FNR 2011-18 KY	RA	1.A	202,402	214,679	211,516	208,824		196			4.000	4.550	MON	716	8,587	06/09/2011	03/25/2041	122	XXX
31397U-EH-8	FEDERAL HOME LOAN BANKS FNR 2011-47 LW	CF	1.A	435,021	466,511	444,581	453,923		2,510			4.000	4.628	MON	1,555	18,716	06/08/2011	06/25/2041	148	XXX
31397U-K6-5	FEDERAL HOME LOAN BANKS FNR 2011-65 C	0	1.A	1,129,184	1,192,298	1,156,959	1,140,409		1,808			4.000	4.653	MON	3,974	47,692	06/07/2011	07/25/2041	842	XXX
31397U-ZQ-5	FEDERAL HOME LOAN BANKS FNR 2011-58 HL	M	1.A	939,942	988,416	959,210	961,126		1,213			4.000	4.415	MON	3,295	39,537	06/08/2011	07/25/2041	666	XXX
31397W-J7-1	FEDERAL HOME LOAN BANKS FHR 3474 Z	0	1.A	296,953	303,669	309,917	303,162		(1)			5.500	5.551	MON	1,392	16,702	09/16/2008	07/15/2038	120	XXX
31397W-X9-1	FEDERAL HOME LOAN BANKS FHR 3473 AY	0	1.A	151,614	157,113	156,783	154,800		153			5.000	5.435	MON	655	7,856	09/16/2008	07/15/2038	31	XXX
31398F-5A-5	FEDERAL HOME LOAN BANKS FNR 2009-99 HZ	M	1.A	152,016	155,049	154,031	154,702		(10)			5.000	5.024	MON	646	7,767	03/18/2010	12/25/2039	77	XXX
31398F-YE-5	FEDERAL HOME LOAN BANKS FNR 2009-93 VZ	M	1.A	349,989	372,839	361,596	371,589		8			4.500	4.548	MON	1,398	16,778	11/30/2009	11/25/2039	427	XXX
31398G-BZ-1	FEDERAL HOME LOAN BANKS FNR 2009-102 EZ	M	1.A	102,797	104,912	104,237	104,695		(6)			5.000	5.024	MON	437	5,245	03/17/2010	12/25/2039	46	XXX
31398G-KS-7	FEDERAL HOME LOAN BANKS FNR 2009-114 EZ	M	1.A	503,150	518,952	501,029	517,593		(8)			4.500	4.532	MON	1,946	23,353	07/09/2010	01/25/2040	503	XXX
31398G-MM-8	FEDERAL HOME LOAN BANKS FNR 2009-115 HZ	M	1.A	70,854	72,338	71,871	72,176		(4)			5.000	5.025	MON	301	3,617	03/18/2010	01/25/2040	33	XXX
31398G-PX-1	FEDERAL HOME LOAN BANKS FNR 2009-108 ZH	0	1.A	353,406	368,243	365,769	367,183		(6)			5.000	5.040	MON	1,534	18,412	04/20/2010	01/25/2040	182	XXX
31398G-TW-9	FEDERAL HOME LOAN BANKS FNR 2009-109 LZ	M	1.A	168,670	176,348	175,213	175,824		(5)			5.000	5.045	MON	735	8,817	02/05/2010	01/25/2040	92	XXX
31398G-U7-2	FEDERAL HOME LOAN BANKS FNR 2010-4 GZ	M	1.A	71,129	72,706	72,229	72,532		(6)			5.000	5.034	MON	303	3,635	03/17/2010	02/25/2040	40	XXX
31398G-Y4-5	FEDERAL HOME LOAN BANKS FNR 2010-10 BZ	0	1.A	297,102	303,704	301,233	302,563		7			5.000	5.062	MON	1,265	15,185	03/18/2010	02/25/2040	231	XXX
31398L-YL-6	FEDERAL HOME LOAN BANKS FHR 3623 CZ	M	1.A	2,160,877	2,215,505	2,266,909	2,164,279		2,564			5.000	5.472	MON	9,231	110,857	03/18/2010	01/15/2040	1,665	XXX
31398L-ZZ-4	FEDERAL HOME LOAN BANKS FHR 3621 HZ	M	1.A	1,460,564	1,482,027	1,516,972	1,478,418		26			5.000	5.061	MON	6,175	74,101	03/17/2010	01/15/2040	782	XXX
31398M-YC-4	FEDERAL HOME LOAN BANKS FNR 2010-19 Z	M	1.A	756,402	768,736	762,507	766,276		(9)			5.000	5.046	MON	3,203	38,485	03/17/2010	03/25/2040	431	XXX
31398M-ZX-7	FEDERAL HOME LOAN BANKS FNR 2010-23 LZ	M	1.A	363,857	368,575	365,553	363,893		209			5.000	5.244	MON	1,536	18,429	03/17/2010	03/25/2040	439	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
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31398S-RK-1	FEDERAL HOME LOAN BANKS FNR 2010-143 Z	CF	1.A	668,324	682,446	662,785	680,869		(7)			4.000	4.027	MON	2,275	27,298	08/10/2011	12/25/2040	866	XXX
31398S-WG-4	FEDERAL HOME LOAN BANKS FNR 2010-139 HA	CF	1.A	1,406,190	1,490,064	1,432,314	1,454,715		561			4.000	4.492	MON	4,967	59,603	06/07/2011	11/25/2040	325	XXX
31398T-SC-6	FEDERAL HOME LOAN BANKS FNR 2010-93 KZ	M	1.A	506,458	532,337	508,414	529,718		50			4.500	4.589	MON	1,996	23,955	07/13/2010	08/25/2040	692	XXX
31398W-3B-8	FEDERAL HOME LOAN BANKS FHR 3629 CZ	M	1.A	1,009,284	1,037,101	1,061,938	1,033,724		105			5.000	5.087	MON	4,321	51,855	04/16/2010	01/15/2040	500	XXX
3140FX-EK-4	FEDERAL HOME LOAN BANKS FN BF0137	M	1.A	10,398,924	10,605,561	9,280,184	10,417,252		2,753			3.000	3.206	MON	26,514	318,218	05/10/2017	08/01/2056	45,125	XXX
3140J6-F2-8	FEDERAL HOME LOAN BANKS FN BM1984		1.A	101,263	100,423	94,393	101,189		(22)			3.500	3.375	MON	293	3,515	02/06/2018	11/01/2047	565	XXX
3140J8-X5-7	FEDERAL HOME LOAN BANKS FN BM4299	0	1.A	49,188	46,726	46,409	48,340		(23)			3.000	0.386	MON	117	1,402	08/21/2020	03/01/2030	2,309	XXX
3140JA-DV-7	FEDERAL HOME LOAN BANKS FN BM5515	0	1.A	302,719	283,023	284,651	291,856		(2,409)			4.000	1.561	MON	943	11,321	08/21/2020	02/01/2029	7,654	XXX
3140Q7-D9-5	FEDERAL HOME LOAN BANKS FN CA0127		1.A	209,058	201,131	194,451	208,271		(171)			4.000	3.366	MON	670	8,045	02/06/2018	08/01/2047	1,210	XXX
3140Q8-AH-8	FEDERAL HOME LOAN BANKS FN CA0907		1.A	134,064	133,190	125,484	133,987		(25)			3.500	3.404	MON	388	4,662	02/14/2019	12/01/2047	744	XXX
3140Q8-RK-3	FEDERAL HOME LOAN BANKS FN CA1389		1.A	93,050	90,587	90,000	92,926		(56)			4.500	4.058	MON	340	4,076	11/26/2018	03/01/2048	558	XXX
3140Q8-WZ-4	FEDERAL HOME LOAN BANKS FN CA1563		1.A	77,676	75,643	74,849	77,583		(45)			4.500	4.029	MON	284	3,404	11/26/2018	04/01/2048	482	XXX
3140QN-Q3-9	FEDERAL HOME LOAN BANKS FN CB3173	M	1.A	18,067,486	20,018,935	18,648,840	18,153,218		20,697			3.500	5.048	MON	58,389	700,915	10/12/2022	03/01/2052	108,761	XXX
3140QN-VY-5	FEDERAL HOME LOAN BANKS FN CB3330		1.A	744,842	838,668	786,553	748,638		1,040			3.500	5.375	MON	2,446	29,353	11/09/2022	04/01/2052	4,663	XXX
3140QP-FZ-5	FEDERAL HOME LOAN BANKS FN CB3783		1.A	363,949	373,700	358,129	364,280		123			4.000	4.424	MON	1,246	14,948	04/06/2023	06/01/2052	2,291	XXX
3140QS-AM-3	FEDERAL HOME LOAN BANKS FN CB6311		1.A	1,188,882	1,200,417	1,200,978	1,189,142		55			5.000	5.151	MON	5,002	60,021	05/01/2023	05/01/2053	8,337	XXX
3140XG-JR-1	FEDERAL HOME LOAN BANKS FN FS1171		1.A	1,682,256	2,086,520	1,863,208	1,694,286		4,559			3.000	6.461	MON	5,216	62,596	10/23/2023	01/01/2052	12,185	XXX
3140XG-LJ-6	FEDERAL HOME LOAN BANKS FN FS1228		1.A	140,132	168,326	150,728	140,968		316			3.000	5.977	MON	421	5,050	11/09/2023	03/01/2052	984	XXX
3140XL-F5-2	FEDERAL HOME LOAN BANKS N N	0	1.A	3,305,836	3,303,255	3,362,020	3,305,320		(165)			5.500	5.495	MON	15,140	181,679	06/23/2023	05/01/2053	24,636	XXX
3140XL-P2-8	FEDERAL HOME LOAN BANKS FN FS4940		1.A	54,122	58,888	59,292	54,249		39			5.000	6.337	MON	245	2,944	10/19/2023	06/01/2053	410	XXX
3140XL-RG-5	FEDERAL HOME LOAN BANKS FN FS4986		1.A	586,581	727,895	652,313	591,123		2,512			3.000	5.896	MON	1,820	21,837	10/26/2023	05/01/2052	4,120	XXX
31413J-B4-5	FEDERAL HOME LOAN BANKS		1.A	9,096	9,024	9,254	9,042		(2)			6.783	6.746	MON	51	612	10/25/2007	09/01/2037	54	XXX
31418A-TT-5	FEDERAL HOME LOAN BANKS FN MA1461	CF	1.A	288,305	290,896	264,326	288,440		69			3.000	3.119	MON	727	8,727	05/10/2017	06/01/2043	1,603	XXX
31418A-VT-2	FEDERAL HOME LOAN BANKS FN MA1525		1.A	124,127	120,549	114,888	123,660		(120)			3.500	3.059	MON	352	4,219	12/23/2015	08/01/2043	692	XXX
31418C-3J-1	FEDERAL HOME LOAN BANKS FN MA3500	CF	1.A	296,515	298,099	280,648	296,557		25			4.000	4.060	MON	994	11,924	10/10/2018	10/01/2048	1,549	XXX
31418C-4D-3	FEDERAL HOME LOAN BANKS FN MA3519		1.A	95,001	93,813	92,269	94,826		(61)			4.000	3.715	MON	313	3,752	11/26/2018	11/01/2038	751	XXX
31418C-5E-0	FEDERAL HOME LOAN BANKS FN MA3544		1.A	116,346	114,892	112,978	116,109		(79)			4.000	3.746	MON	383	4,596	11/26/2018	12/01/2038	887	XXX
31418C-AF-1	FEDERAL HOME LOAN BANKS FN MA2705		1.A	557,772	537,733	488,643	554,787		(523)			3.000	2.497	MON	1,344	16,132	08/09/2016	08/01/2046	2,729	XXX
31418C-EQ-3	FEDERAL HOME LOAN BANKS FN MA2842	M	1.A	1,140,209	1,141,127	1,014,234	1,135,474		93			3.000	3.062	MON	2,853	34,292	11/14/2016	12/01/2046	5,732	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31418C-YT-5	FEDERAL HOME LOAN BANKS FN MA3421	RA	1.A	196,472	197,152	185,611	196,132		15			4.000	4.067	MON	657	7,886	10/10/2018	07/01/2048	1,061	XXX
31418C-ZL-1	FEDERAL HOME LOAN BANKS FN MA3446	M	1.A	943,209	945,824	890,456	942,939		12			4.000	4.038	MON	3,153	37,833	10/10/2018	08/01/2048	4,954	XXX
31418D-KJ-0	FEDERAL HOME LOAN BANKS FN MA3896		1.A	141,546	139,944	132,894	141,262		(130)			2.500	2.197	MON	292	3,499	01/09/2020	01/01/2035	1,294	XXX
31418D-LL-4	FEDERAL HOME LOAN BANKS FN MA3930		1.A	141,451	139,829	133,642	141,163		(131)			2.500	2.203	MON	291	3,496	01/09/2020	02/01/2035	1,276	XXX
31418D-MD-1	FEDERAL HOME LOAN BANKS FN MA3955		1.A	215,690	210,077	199,623	214,844		(424)			2.500	1.846	MON	438	5,252	03/11/2020	03/01/2035	1,935	XXX
31418D-NA-6	FEDERAL HOME LOAN BANKS FN MA3984		1.A	217,622	211,958	201,274	216,786		(421)			2.500	1.833	MON	442	5,299	03/11/2020	04/01/2035	1,957	XXX
31418E-CS-7	FEDERAL HOME LOAN BANKS FN MA4580	0	1.A	4,384,412	4,409,820	4,086,889	4,385,240		238			3.500	3.576	MON	12,862	154,344	03/25/2022	04/01/2052	23,760	XXX
31418E-D8-0	FEDERAL HOME LOAN BANKS FN MA4626	M	1.A	38,508,569	38,644,843	36,881,092	38,510,827		540			4.000	4.046	MON	128,816	1,545,794	06/02/2022	06/01/2052	217,075	XXX
31418E-KV-1	FEDERAL HOME LOAN BANKS FN MA4807	M	1.A	14,556,475	14,683,679	14,987,485	14,559,167		531			5.500	5.656	MON	67,300	807,602	10/06/2022	11/01/2052	102,835	XXX
31418E-V9-8	FEDERAL HOME LOAN BANKS FN MA5139		1.A	4,737,004	4,747,814	4,884,386	4,737,004					6.000	6.029	MON	23,739	284,869	10/12/2023	09/01/2053	45,724	XXX
31418E-W4-8	FEDERAL HOME LOAN BANKS FN MA5166		1.A	4,952,602	4,996,785	5,140,518	4,953,063		135			6.000	6.213	MON	24,984	299,807	10/12/2023	10/01/2053	48,957	XXX
31418E-XT-2	FEDERAL HOME LOAN BANKS FN MA5189	CF	1.A	89,174,239	90,320,891	90,291,989	89,199,569		10,408			5.000	5.177	MON	376,337	4,516,221	12/20/2023	11/01/2053	596,569	XXX
31418E-XU-9	FEDERAL HOME LOAN BANKS FN MA5190	CF	1.A	85,975,735	85,657,864	87,088,351	85,963,070		(4,343)			5.500	5.428	MON	392,599	4,711,401	12/20/2023	11/01/2053	655,790	XXX
31418E-ZK-9	FEDERAL HOME LOAN BANKS FN MA5245	RA	1.A	83,786,624	84,855,928	84,763,435	83,811,153		11,221			5.000	5.171	MON	353,566	4,244,344	12/20/2023	01/01/2054	560,622	XXX
31418E-ZL-7	FEDERAL HOME LOAN BANKS FN MA5246	CF	1.A	99,134,710	98,729,764	100,242,304	99,119,738		(4,356)			5.500	5.420	MON	452,511	5,430,169	12/20/2023	01/01/2054	753,184	XXX
34074N-EP-0	FLORIDA HSG FIN CORP FLSHSG		1.A FE	2,750,000	2,750,000	2,788,335	2,750,000					5.050	5.050	JJ	76,767		05/21/2025	07/01/2050	2,819,438	XXX
34074N-EQ-8	FLORIDA HSG FIN CORP FLSHSG		1.A FE	2,650,000	2,650,000	2,675,835	2,650,000					5.125	5.125	JJ	75,074		05/21/2025	01/01/2056	2,717,906	XXX
35563P-AQ-2	FEDERAL HOME LOAN BANKS SCRT 2017-1 HB	M	1.A	41,522,175	45,000,000	36,960,435	42,765,890		112,085			3.000	3.395	MON	112,500	1,350,000	10/11/2017	01/25/2056	39,134	XXX
35563P-BD-0	FEDERAL HOME LOAN BANKS SCRT 2017-2 MB	M	1.A	43,907,131	47,590,098	37,541,354	44,866,076		138,896			3.000	3.452	MON	118,975	1,427,703	11/01/2025	08/25/2056	59,112	XXX
35563P-BG-3	FEDERAL HOME LOAN BANKS SCRT 2017-2 HB	CF	1.A	24,858,144	27,000,000	22,046,634	25,580,414		67,857			3.000	3.477	MON	67,500	810,000	10/11/2017	08/25/2056	25,310	XXX
35563P-BS-7	FEDERAL HOME LOAN BANKS SCRT 2017-3 MT	M	1.A	6,906,307	6,955,526	6,142,182	6,909,035		953			3.000	3.063	MON	17,389	208,666	10/04/2017	07/25/2056	6,408	XXX
35563P-BU-2	FEDERAL HOME LOAN BANKS SCRT 2017-3 MB	M	1.A	18,755,369	20,000,000	15,979,200	19,128,218		26,367			3.000	3.352	MON	50,000	600,000	10/04/2017	07/25/2056	16,605	XXX
35563P-BZ-1	FEDERAL HOME LOAN BANKS SCRT 2017-3 HB	CF	1.A	12,583,283	13,228,000	11,041,729	12,770,133		21,027			3.250	3.531	MON	35,826	429,910	10/04/2017	07/25/2056	12,574	XXX
35563P-DD-8	FEDERAL HOME LOAN BANKS SCRT 2017-4 HT	M	1.A	3,397,028	3,404,995	3,112,581	3,396,430		39			3.250	3.276	MON	9,222	110,662	12/07/2017	06/25/2057	3,895	XXX
35563P-E4-7	FEDERAL HOME LOAN BANKS SCRT 2022-2 MB	M	1.A	13,417,593	17,000,000	11,800,397	13,894,345		154,128			3.000	4.845	MON	42,500	510,000	09/08/2022	04/25/2062		XXX
35563P-GE-3	FEDERAL HOME LOAN BANKS SCRT 2018-3 HZ	CF	1.A	11,923,535	13,737,339	9,811,730	12,238,278		40,768			3.000	3.612	MON	34,343	438,747	12/01/2025	08/25/2057	141,323	XXX
35563P-GH-6	FEDERAL HOME LOAN BANKS SCRT 2018-3 MB	CF	1.A	8,507,725	9,000,000	7,575,300	8,827,992		7,549			3.500	3.677	MON	26,250	315,000	08/09/2018	08/25/2057	5,117	XXX
35563P-GK-9	FEDERAL HOME LOAN BANKS SCRT 2018-3 MZ	CF	1.A	17,727,496	19,179,321	14,819,670	17,993,048		30,493			3.500	3.955	MON	55,940	712,583	12/01/2025	08/25/2057	125,910	XXX
35563P-HB-8	FEDERAL HOME LOAN BANKS SCRT 2018-4 HB	CF	1.A	13,115,988	15,000,000	11,413,635	13,158,253		6,014			3.000	4.135	MON	37,500	187,500	11/08/2018	03/25/2058	12,342	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
35563P-HG-7	FEDERAL HOME LOAN BANKS SCRT 2018-4 MB	M	1.A	11,709,320	13,000,000	10,818,249	12,551,263		20,497			3.500	3.801	MON	37,917	455,000	11/08/2018	03/25/2058	8,859	XXX
35563P-HJ-1	FEDERAL HOME LOAN BANKS SCRT 2018-4 MZ	0	1.A	1,129,990	1,284,627	982,083	1,157,081		3,210			3.500	4.183	MON	3,747	44,121	12/01/2025	03/25/2058	6,152	XXX
35563P-JJ-9	FEDERAL HOME LOAN BANKS SCRT 2019-1 MZ	CF	1.A	3,592,306	3,809,244	2,932,577	3,629,203		4,257			3.500	3.860	MON	11,110	130,830	12/01/2025	07/25/2058	16,110	XXX
35563P-LF-4	FEDERAL HOME LOAN BANKS SCRT 2019-3 HZ	CF	1.A	1,448,131	1,454,382	1,064,377	1,448,628		12			3.000	3.036	MON	3,636	42,931	12/01/2025	10/25/2058	7,234	XXX
35563P-MP-1	FEDERAL HOME LOAN BANKS SCRT 2019-4 MZ	CF	1.A	16,390,572	16,540,435	11,001,258	16,411,763		1,792			3.000	3.056	MON	41,351	519,539	12/01/2025	02/25/2059	65,860	XXX
35564C-AB-3	FEDERAL HOME LOAN BANKS SLST 2018-1 A2	CF	1.A	6,860,036	7,000,000	6,879,880	6,951,916		11,718			3.500	3.716	MON	20,417	245,000	07/31/2018	06/25/2028	39,773	XXX
3622AA-HH-0	Government National Mortgage A G2 784832	0	1.A	564,950	531,520	462,588	560,183		(1,167)			2.500	1.692	MON	1,107	13,288	08/21/2020	10/20/2045	2,948	XXX
38375B-C3-4	GNR 2012-H31 AI GNR 2012-H31 AI	0	1.A	51,688		34,961	51,688		381	6,691		1.603	31.268	MON	1,793	20,989	11/25/2015	11/20/2062	45	XXX
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	CF	1.B FE	4,900,000	4,900,000	5,013,043	4,900,000					5.951	5.951	JJ	145,800	22,680	05/14/2025	07/01/2040	5,045,800	XXX
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	0	1.B FE	1,950,000	1,950,000	1,979,504	1,950,000					6.194	6.194	JJ	60,392	9,394	05/14/2025	07/01/2050	2,010,392	XXX
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSO IDGEN	0	1.B FE	8,500,000	8,500,000	8,816,370	8,500,000					5.250	5.250	JJ	187,177		07/23/2025	01/01/2051	8,723,125	XXX
491309-PQ-7	KENTUCKY HSG CORP KYSSFH 4.9 07/01/2045	0	1.A FE	1,170,000	1,170,000	1,199,028	1,170,000					4.900	4.850	JJ	32,628		05/07/2025	07/01/2045	1,198,373	XXX
566736-KX-1	MARICOPA CNTY & PHOENIX ARIZ I MARDEV		1.B FE	1,890,000	1,890,000	1,927,649	1,890,000					4.950	4.950	MS	31,185	25,728	05/09/2025	09/01/2045	1,936,778	XXX
566736-KY-9	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	0	1.B FE	995,000	995,000	1,001,746	995,000					5.000	5.000	MS	16,583	13,681	05/09/2025	09/01/2050	1,019,875	XXX
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	0	1.B FE	995,000	995,000	1,001,219	995,000					5.050	5.050	MS	16,749	13,818	05/09/2025	09/01/2055	1,020,124	XXX
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG	0	1.B FE	1,000,000	1,000,000	1,015,957	1,000,000					6.199	6.199	MS	20,663	12,570	05/21/2025	09/01/2045	1,030,995	XXX
57419U-VG-0	MD DEPT HSG COMM DEV 2023F MCDHSG		1.B FE	7,365,000	7,365,000	7,472,971	7,365,000					6.249	6.249	MS	153,413	93,326	05/21/2025	09/01/2051	7,595,119	XXX
57419U-WK-0	MD DEPT HSG COMM DEV 2023F MCDHSG		1.B FE	4,000,000	4,000,000	4,084,304	4,000,000					5.100	5.100	MS	68,000	41,367	05/21/2025	03/01/2052	4,102,000	XXX
60637G-KM-0	MISSOURI ST HSG DEV COMMN MOSSFH	0	1.B FE	12,160,000	12,160,000	12,464,122	12,160,000					5.100	5.099	MN	103,360	168,821	06/25/2025	11/01/2050	12,470,080	XXX
60637G-KN-8	MISSOURI ST HSG DEV COMMN MOSSFH		1.B FE	10,990,000	10,990,000	11,136,618	10,990,000					5.150	5.150	MN	94,331	154,074	06/25/2025	11/01/2055	11,272,993	XXX
60637G-ME-6	MISSOURI ST HSG DEV COMMN MOSSFH	0	1.B FE	8,010,000	8,010,000	8,096,003	8,010,000					5.000	5.000	MN	102,350		09/10/2025	11/01/2050	8,210,250	XXX
60637G-MF-3	MISSOURI ST HSG DEV COMMN MOSSFH		1.B FE	9,850,000	9,850,000	9,898,561	9,850,000					5.050	5.050	MN	127,120		09/10/2025	11/01/2055	10,098,713	XXX
647201-6Z-0	NEW MEXICO MORTGAGE FINANCE AU NMSHSG		1.B FE	1,000,000	1,000,000	1,019,915	1,000,000					5.200	5.200	MS	17,911		08/01/2025	09/01/2055	1,026,000	XXX
67756U-DP-0	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	5,700,000	5,700,000	5,845,441	5,700,000					5.250	5.250	MS	114,713		07/17/2025	09/01/2055	5,849,625	XXX
67886M-2D-0	OKLAHOMA HSG FIN AGY SINGLE FA OKSSFM	0	1.A FE	775,000	775,000	791,167	775,000					5.000	5.000	MS	12,917	10,656	04/30/2025	03/01/2049	794,375	XXX
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	0	1.A FE	2,000,000	2,000,000	2,013,980	2,000,000					5.000	5.000	JJ	55,278		05/14/2025	01/01/2055	2,050,000	XXX
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG	0	1.A FE	12,500,000	12,500,000	12,757,375	12,500,000					5.100	5.100	MN	106,250	237,292	05/30/2025	05/01/2052	12,818,750	XXX
88046K-QR-0	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	1,000,000	1,000,000	1,018,120	1,000,000					4.900	4.900	JJ	28,856		04/30/2025	07/01/2045	1,024,500	XXX
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	0	1.B FE	3,000,000	3,000,000	3,069,000	3,000,000					4.900	4.900	JJ	82,075		05/07/2025	07/01/2045	3,073,500	XXX

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882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	0	1.B FE	2,000,000	2,000,000	2,021,660	2,000,000					5.000	5.000	JJ	55,833		05/07/2025	07/01/2050	2,050,000	XXX
882750-G6-3	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	CF	1.B FE	5,200,000	5,200,000	5,252,468	5,200,000					5.050	5.050	JJ	146,618		05/07/2025	07/01/2055	5,331,300	XXX
1039999999	- ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)			2,708,007,203	2,819,537,163	2,468,244,695	2,728,356,670		3,021,416	6,691		XXX	XXX	XXX	11,246,392	103,388,946	XXX	XXX	177,617,743	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - 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		1.B FE	2,386,273	2,386,273	2,445,286	2,386,273					3.750	3.741	N/A	7,706	90,728	11/20/2018	12/01/2033	17,810	XXX
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	CF	1.B FE	2,756,798	2,687,625	2,592,698	2,731,095		(4,085)			3.650	3.317	MON	8,447	99,461	07/29/2019	07/01/2036	17,872	XXX
20364N-AN-7	CMNTY DEV ADMIN MD MF DEV REVE 20364NAN7		1.B FE	2,985,000	2,985,000	2,844,168	2,985,000					4.150	4.150	MON	10,667	125,598	07/27/2022	03/01/2043	2,994,635	XXX
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	CF	1.A	5,838,025	5,838,025	4,721,445	5,838,025					2.150	2.140	MON	10,808	127,872	11/03/2020	11/01/2038	34,084	XXX
24879A-AA-3	DNNMFH 3.98 06/01/2042 DNNMFH 3.98 06/01	CF	1.B FE	2,990,126	2,990,126	2,845,763	2,990,126					3.980	3.981	MON	10,248	120,660	05/05/2022	06/01/2042	36,141	XXX
299352-AB-0	EVANSVILLE IND IN EVAMFH 3 06/01/2034	CF	1.B FE	4,776,142	4,776,142	4,556,057	4,776,142					3.000	2.928	MON	12,338	145,274	05/15/2019	06/01/2034		XXX
30309H-AC-1	FEDERAL HOME LOAN BANKS OT FEDMFH 3.4 01	M	1.A	9,984,530	9,818,914	9,340,046	9,907,324		(12,135)			3.400	3.234	MON	27,820	333,843	03/19/2019	01/25/2036		XXX
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	M	1.A	8,639,761	8,643,285	7,149,933	8,640,230		116			2.180	2.193	MON	3,140	188,430	09/29/2021	01/25/2051	49,506	XXX
3132WR-RN-5	FEDERAL HOME LOAN BANKS FR WA0503	M	1.A	33,635,944	33,542,053	30,875,460	33,572,442		(5,504)			3.830	3.816	MON	107,055	1,284,887	03/05/2021	03/01/2044		XXX
3132WR-RU-9	FEDERAL HOME LOAN BANKS FR WA0509	0	1.A	3,087,465	3,176,813	2,759,158	3,095,097		2,156			4.000	4.252	MON	10,589	127,072	05/17/2022	04/01/2052	15,752	XXX
3132WW-A9-3	FEDERAL HOME LOAN BANKS FR WA2531	RA	1.A	2,134,679	2,210,223	1,965,574	2,141,649		1,979			4.100	4.403	MON	7,803	91,878	07/19/2022	05/01/2052		XXX
3132WW-AA-0	FEDERAL HOME LOAN BANKS FR WA2500	M	1.A	4,086,078	4,249,311	3,677,736	4,145,247		3,867			3.260	3.533	MON	11,929	140,452	11/27/2018	09/01/2045		XXX
3132XE-CP-4	FEDERAL HOME LOAN BANKS FR WN0077	M	1.A	39,709,492	47,000,000	36,840,480	40,910,145		345,777			2.770	4.887	MON	112,108	1,319,982	05/17/2022	03/01/2040	278,547	XXX
3132XE-CZ-2	FEDERAL HOME LOAN BANKS FR WN0087	RA	1.A	18,632,813	22,500,000	17,771,625	19,343,748		199,748			2.400	3.939	MON	46,500	547,500	06/07/2022	11/01/2037		XXX
3132XE-DB-4	FEDERAL HOME LOAN BANKS FR WN0097	RA	1.A	12,155,207	12,473,875	11,474,593	12,215,311		17,796			3.670	4.045	MON	39,421	464,149	07/12/2022	05/01/2037	91,600	XXX
3132Y7-GN-9	FEDERAL HOME LOAN BANKS FR WE2005	M	1.A	26,337,883	27,868,134	26,529,070	26,937,060		100,844			3.180	4.092	MON	73,851	886,354	10/25/2018	09/01/2033	204,594	XXX
3132YB-XA-9	FEDERAL HOME LOAN BANKS N N	0	1.A	1,739,855	1,891,789	1,806,715	1,761,178		7,911			3.850	5.012	MON	6,272	73,845	05/16/2023	05/01/2039	27,601	XXX
3132YB-XQ-4	FEDERAL HOME LOAN BANKS FR WE6087	M	1.A	8,326,924	9,705,835	9,469,207	8,530,568		98,240			3.790	6.619	MON	31,676	372,960	10/24/2023	09/01/2035	90,905	XXX
3132YB-XR-2	FEDERAL HOME LOAN BANKS FR WE6088	M	1.A	3,731,035	4,796,831	4,307,171	3,836,958		50,688			3.260	6.807	MON	13,466	158,581	10/20/2023	02/01/2040	33,015	XXX
313637-3C-2	FEDERAL HOME LOAN BANKS FN 109795	RA	1.A	19,484,609	19,250,000	18,470,183	19,377,855		(19,695)			3.730	3.616	MON	61,830	727,998	08/24/2018	09/01/2033		XXX
313637-PM-6	FEDERAL HOME LOAN BANKS FN 109428	CF	1.A	2,705,052	2,706,321	2,602,235	2,705,889		(644)			3.740	3.730	MON	8,716	102,622	07/31/2018	08/01/2033		XXX
313637-PR-5	FEDERAL HOME LOAN BANKS FN 109432	RA	1.A	5,177,572	5,174,338	5,068,160	5,172,486		(2,171)			3.650	3.623	MON	16,263	191,486	07/23/2018	08/01/2030		XXX
313637-PZ-7	FEDERAL HOME LOAN BANKS FN 109440	RA	1.A	3,963,179	3,921,512	3,864,180	3,936,135		(4,490)			3.775	3.645	MON	12,748	150,093	07/23/2018	08/01/2030		XXX
313637-Q5-2	FEDERAL HOME LOAN BANKS FN 109476	CF	1.A	12,003,732	11,940,299	11,851,225	11,937,762		(9,582)			3.750	3.684	MON	38,557	453,980	07/26/2018	08/01/2028		XXX
313637-R6-9	FEDERAL HOME LOAN BANKS FN 109509	M	1.A	8,237,945	8,141,268	8,117,495	8,149,201		(9,389)			3.870	3.758	MON	27,131	319,443	07/27/2018	09/01/2028		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
313637-S8-4	FEDERAL HOME LOAN BANKS FN 109543	RA	1.A	3,526,534	3,515,000	3,425,297	3,514,649		(1,731)			3.860	3.830	MON	11,683	137,563	06/15/2018	08/01/2030		XXX
313637-UY-4	FEDERAL HOME LOAN BANKS FN 109599	M	1.A	22,705,991	22,691,809	22,192,135	22,671,238		(5,859)			3.595	3.585	MON	70,247	827,163	08/09/2018	10/01/2030		XXX
313637-VY-3	FEDERAL HOME LOAN BANKS FN 109631	RA	1.A	7,292,278	7,272,959	7,101,462	7,276,017		(3,646)			3.710	3.668	MON	23,235	273,574	08/30/2018	10/01/2030		XXX
313637-WE-6	FEDERAL HOME LOAN BANKS FN 109645	RA	1.A	40,367,341	40,042,000	39,152,267	40,143,376		(38,823)			3.730	3.639	MON	128,613	1,514,311	08/10/2018	09/01/2030		XXX
313637-Y5-3	FEDERAL HOME LOAN BANKS FN 109732	RA	1.A	16,749,200	16,640,000	15,780,211	16,687,942		(9,781)			3.780	3.726	MON	54,163	637,728	08/20/2018	09/01/2033		XXX
313637-YT-1	FEDERAL HOME LOAN BANKS FN 109722	RA	1.A	15,648,021	15,546,000	15,229,017	15,576,627		(12,896)			3.690	3.615	MON	49,397	581,615	08/20/2018	09/01/2030		XXX
313637-Z9-4	FEDERAL HOME LOAN BANKS FN 109768	RA	1.A	8,015,000	8,000,000	7,276,880	8,011,332		(2,120)			3.910	3.897	MON	26,936	317,144	08/17/2018	09/01/2038		XXX
3136AC-GN-5	FEDERAL HOME LOAN BANKS FNA 2013-M3 AL	CF	1.A	241,077	265,558	251,321	235,375		3,087			3.380	5.742	MON	748	9,101	11/25/2013	01/25/2033		XXX
31377U-4N-0	FEDERAL HOME LOAN BANKS FN 387929	RA	1.A	9,417,741	9,270,000	8,952,410	9,349,325		(11,869)			3.800	3.652	MON	30,334	357,153	07/12/2018	09/01/2033		XXX
31377U-5M-1	FEDERAL HOME LOAN BANKS FN 387952	RA	1.A	8,716,742	8,681,474	7,985,480	8,706,122		(2,633)			3.880	3.843	MON	29,006	341,520	08/21/2018	09/01/2038		XXX
31377U-6E-8	FEDERAL HOME LOAN BANKS FN 387969	M	1.A	6,022,500	6,000,000	5,958,420	5,995,325		(3,472)			3.650	3.611	MON	18,858	222,042	07/17/2018	08/01/2028		XXX
31377U-6Q-1	FEDERAL HOME LOAN BANKS FN 387979	RA	1.A	4,590,000	4,500,000	4,344,435	4,549,719		(6,648)			3.840	3.662	MON	14,880	175,200	07/17/2018	08/01/2033		XXX
31377U-7L-1	FEDERAL HOME LOAN BANKS FN 387999	RA	1.A	32,140,000	32,000,000	31,296,960	32,040,015		(22,994)			3.610	3.549	MON	99,476	1,171,244	07/13/2018	08/01/2030		XXX
31377U-X6-5	FEDERAL HOME LOAN BANKS FN 387801	RA	1.A	15,531,480	15,497,580	15,230,556	15,501,626		(8,144)			3.620	3.578	MON	48,309	568,804	05/10/2018	07/01/2030		XXX
31377U-X7-3	FEDERAL HOME LOAN BANKS FN 387802	RA	1.A	12,015,469	12,000,000	11,836,920	11,998,656		(5,656)			3.680	3.650	MON	38,027	447,733	05/23/2018	07/01/2030		XXX
31377U-YA-5	FEDERAL HOME LOAN BANKS FN 387805	RA	1.A	21,226,215	20,798,188	19,579,206	21,120,680		(20,963)			3.900	3.709	MON	69,847	822,395	06/28/2018	08/01/2038		XXX
31377U-Z6-3	FEDERAL HOME LOAN BANKS FN 387865		1.A	2,175,053	2,176,073	2,082,676	2,175,708		(516)			3.720	3.711	MON	6,971	82,074	07/02/2018	08/01/2033		XXX
3137FG-6S-9	FEDERAL HOME LOAN BANKS FHMS K155 A2	M	1.A	23,245,525	23,000,000	22,746,816	23,073,386		(21,592)			3.750	3.661	MON	71,875	862,500	06/07/2018	11/25/2032	179,810	XXX
3137FG-6T-7	FEDERAL HOME LOAN BANKS FHMS K155 A3	0	1.A	1,003,583	1,000,000	962,974	1,000,746		(396)			3.750	3.726	MON	3,125	37,500	06/07/2018	04/25/2033	7,661	XXX
3137FG-ZZ-1	FEDERAL HOME LOAN BANKS FHMS K156 A2	M	1.A	31,243,381	31,000,000	30,520,337	31,062,449		(27,961)			3.700	3.619	MON	95,583	1,147,000	08/14/2018	01/25/2033		XXX
3137FH-Q7-1	FEDERAL HOME LOAN BANK FHMS K157 A3	M	1.A	22,497,036	22,200,000	21,602,087	22,333,381		(21,748)			3.990	3.887	MON	73,815	885,780	09/20/2018	08/01/2033	170,721	XXX
3137FJ-Y6-0	FEDERAL HOME LOAN BANK FHMS K158 A2	CF	1.A	20,814,507	21,000,000	20,820,597	20,892,208		9,901			3.900	3.991	MON	68,250	819,000	11/07/2018	12/25/2030	188,050	XXX
3137FJ-Y7-8	FEDERAL HOME LOAN BANK FHMS K158 A3	CF	1.A	29,423,580	30,000,000	29,014,950	29,654,626		35,413			3.900	4.092	MON	97,500	1,170,000	11/07/2018	10/25/2033	230,468	XXX
3137H2-NY-6	FEDERAL HOME LOAN BANK FHMS K-1521 A2	0	1.A	32,937,500	34,000,000	27,171,644	33,180,571		63,978			2.184	2.442	MON	61,880	742,560	01/19/2022	08/25/2036	249,659	XXX
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust	0	1.B FE	3,655,817	3,899,218	3,801,776	3,687,492		12,163			4.144	4.891	MON	13,008	158,352	05/09/2023	01/25/2040	27,322	XXX
3137HA-MK-9	Freddie Mac FHLMC FRETE 2023-ML17-AUS	0	1.B FE	6,122,208	7,743,857	6,687,130	6,372,635		169,488			3.084	5.521	MON	19,296	234,558	09/12/2023	04/25/2043	44,410	XXX
3138L6-CG-1	FEDERAL HOME LOAN BANKS FN AM5470	M	1.A	1,374,497	1,365,324	1,371,249	1,365,819		(1,208)			4.010	3.856	MON	4,715	55,522	02/12/2014	03/01/2029	10,482	XXX
3138L6-LM-8	FEDERAL HOME LOAN BANKS FN AM5731	CF	1.A	6,092,934	5,968,665	5,514,450	6,033,421		(3,701)			3.990	3.854	MON	19,846	238,167	05/15/2014	06/01/2044		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3138L7-JC-1	FEDERAL HOME LOAN BANKS FN AM6558	M	1.A	10,681,808	10,943,416	10,465,408	10,785,068		11,020			3.700	3.925	MON	34,867	410,606	10/29/2018	09/01/2034		XXX
3138L8-NU-4	FEDERAL HOME LOAN BANKS FN AM7602	CF	1.A	1,939,478	1,897,670	1,687,389	1,925,503		(1,446)			3.450	3.279	MON	5,638	66,379	08/10/2017	02/01/2045		XXX
3138L9-4A-7	FEDERAL HOME LOAN BANKS FN AM8916	RA	1.A	1,717,266	1,785,260	1,594,576	1,745,336		3,164			3.160	3.488	MON	4,858	57,198	04/29/2019	06/01/2035		XXX
3138L9-DG-4	FEDERAL HOME LOAN BANKS FN AM8202	CF	1.A	2,022,409	2,016,109	1,761,817	2,023,780		(544)			3.300	3.254	MON	5,729	67,456	08/10/2017	03/01/2045		XXX
3138L9-L6-7	FEDERAL HOME LOAN BANKS FN AM8448	RA	1.A	1,629,574	1,684,858	1,411,018	1,647,739		1,512			3.450	3.706	MON	5,005	58,935	04/29/2019	05/01/2045		XXX
3138LC-3H-6	FEDERAL HOME LOAN BANKS FN AN0799	O	1.A	1,503,868	1,543,418	1,480,678	1,522,115		1,964			3.620	3.849	MON	4,811	56,648	08/01/2018	01/01/2033		XXX
3138LC-5C-5	FN AN0842 FN AN0842	CF	1.A	1,624,381	1,607,288	1,522,729	1,624,381					3.650	3.361	MON	5,052	59,481	12/11/2015	01/01/2034		XXX
3138LC-5N-1	FEDERAL HOME LOAN BANKS FN AN0852	CF	1.A	2,168,811	2,124,983	1,973,961	2,154,120		(1,433)			4.060	3.912	MON	7,429	87,473	01/05/2016	02/01/2046		XXX
3138LC-P7-4	FEDERAL HOME LOAN BANKS FN AN0445	M	1.A	13,216,229	12,949,153	11,902,084	13,105,956		(8,113)			3.980	3.843	MON	42,948	515,492	11/16/2015	12/01/2045		XXX
3138LC-QA-6	FEDERAL HOME LOAN BANKS FN AN0448	M	1.A	39,563,513	38,724,071	35,513,071	39,307,861		(28,404)			3.880	3.712	MON	129,381	1,523,604	01/21/2022	01/01/2046		XXX
3138LC-QD-0	FEDERAL HOME LOAN BANKS FN AN0451	RA	1.A	3,263,897	3,227,587	3,047,165	3,244,338		(2,418)			3.630	3.534	MON	10,089	118,789	11/20/2015	12/01/2033		XXX
3138LC-VN-2	FEDERAL HOME LOAN BANKS FN AN0620	CF	1.A	17,547,744	17,124,971	15,894,713	17,405,990		(13,423)			4.010	3.826	MON	59,133	696,249	12/07/2015	01/01/2046		XXX
3138LD-JE-4	FEDERAL HOME LOAN BANKS FN AN1160	RA	1.A	1,927,984	1,889,023	1,737,864	1,910,257		(1,856)			3.500	3.334	MON	5,693	67,034	02/18/2016	03/01/2036		XXX
3138LD-K4-4	FEDERAL HOME LOAN BANKS FN AN1214	CF	1.A	9,996,468	9,794,431	8,640,941	9,896,967		(5,308)			3.560	3.442	MON	29,057	348,682	02/29/2016	04/01/2046		XXX
3138LE-DU-2	FEDERAL HOME LOAN BANKS FN AN1914	CF	1.A	859,414	854,341	752,811	858,024		(233)			3.500	3.453	MON	2,575	30,317	05/19/2016	07/01/2046		XXX
3138LE-MK-4	FEDERAL HOME LOAN BANKS FN AN2161	CF	1.A	2,936,534	2,899,386	2,478,163	2,919,629		(1,240)			3.350	3.264	MON	8,364	98,478	06/16/2016	08/01/2046		XXX
3138LE-QX-2	FEDERAL HOME LOAN BANKS FN AN2269		1.A	7,122,820	6,978,880	5,750,597	7,073,680		(4,584)			3.240	3.095	MON	19,471	229,256	06/27/2016	08/01/2046		XXX
3138LF-5Y-0	FEDERAL HOME LOAN BANKS FN AN3562		1.A	320,875	313,336	286,035	317,783		(350)			3.630	3.449	MON	979	11,532	12/02/2016	01/01/2037		XXX
3138LF-DQ-8	FEDERAL HOME LOAN BANKS FN AN2810	CF	1.A	1,694,299	1,725,722	1,519,515	1,707,016		1,052			2.990	3.128	MON	4,443	52,316	08/10/2017	09/01/2036		XXX
3138LF-MY-1	FEDERAL HOME LOAN BANKS FN AN3074	CF	1.A	930,025	935,875	807,585	932,185		66			3.290	3.331	MON	2,651	31,218	09/22/2017	10/01/2046		XXX
3138LG-AW-6	FEDERAL HOME LOAN BANKS FN AN3620		1.A	256,017	266,902	248,171	261,977		615			2.750	3.107	MON	632	7,442	12/02/2016	11/01/2031		XXX
3138LG-FL-5	FEDERAL HOME LOAN BANKS FN AN3770	CF	1.A	905,023	895,370	806,065	900,842		(622)			3.120	3.016	MON	2,406	28,323	11/03/2016	12/01/2034		XXX
3138LG-SU-1	FEDERAL HOME LOAN BANKS FN AN4130	O	1.A	628,721	622,111	574,601	626,322		(373)			3.440	3.342	MON	1,843	21,698	12/01/2016	01/01/2037		XXX
3138LG-SY-9	FEDERAL HOME LOAN BANKS FN AN4131	O	1.A	630,642	624,011	576,218	628,232		(375)			3.440	3.343	MON	1,848	21,764	12/01/2016	01/01/2037		XXX
3138LH-L8-5	FEDERAL HOME LOAN BANKS FN AN4850	M	1.A	2,379,901	2,317,846	2,103,399	2,357,125		(1,748)			3.850	3.670	MON	7,684	90,516	02/03/2017	03/01/2047		XXX
3138LH-MA-9	FEDERAL HOME LOAN BANKS FN AN4852	CF	1.A	5,424,530	5,260,151	4,792,102	5,376,527		(5,028)			3.890	3.655	MON	17,620	207,462	02/03/2017	03/01/2047		XXX
3138LJ-2A-7	FEDERAL HOME LOAN BANKS FN AN6168	RA	1.A	4,020,955	4,373,946	4,094,670	4,124,004		30,588			3.130	4.124	MON	11,789	138,806	10/17/2018	07/01/2032		XXX
3138LJ-2G-4	FEDERAL HOME LOAN BANKS FN AN6174	RA	1.A	53,567,569	53,484,000	46,592,587	53,549,274		(14,204)			3.210	3.192	MON	147,839	1,740,681	06/26/2017	07/01/2037		XXX
3138LJ-4H-0	FEDERAL HOME LOAN BANKS FN AN6223	CF	1.A	935,175	903,005	796,821	926,012		(974)			3.660	3.400	MON	2,846	33,509	06/28/2017	08/01/2047		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
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3138LJ-4K-3	FEDERAL HOME LOAN BANKS FN AN6225	CF	1.A	935,175	903,005	800,451	926,012		(974)			3.660	3.400	MON	2,846	33,509	06/28/2017	08/01/2047		XXX
3138LJ-WD-8	FEDERAL HOME LOAN BANKS FN AN6043	RA	1.A	13,024,375	13,000,000	11,696,230	13,015,276		(3,443)			3.290	3.273	MON	36,830	433,640	06/13/2017	07/01/2037		XXX
3138LJ-XQ-8	FEDERAL HOME LOAN BANKS FN AN6086	CF	1.A	7,835,255	7,709,968	6,892,403	7,789,065		(6,049)			3.380	3.244	MON	22,440	264,216	06/15/2017	08/01/2037		XXX
3138LJ-YE-4	FEDERAL HOME LOAN BANKS FN AN6108	CF	1.A	3,884,210	3,835,073	3,414,749	3,864,793		(2,408)			3.340	3.236	MON	11,030	129,870	06/20/2017	08/01/2037		XXX
3138LK-4T-1	FEDERAL HOME LOAN BANKS FN AN7133	M	1.A	5,028,125	5,000,000	4,792,600	5,006,561		(3,851)			3.060	2.989	MON	13,175	155,125	10/18/2017	12/01/2029		XXX
3138LK-5F-0	FEDERAL HOME LOAN BANKS FN AN7145	M	1.A	5,028,125	5,000,000	4,787,150	5,006,585		(3,837)			3.030	2.959	MON	13,046	153,604	10/16/2017	12/01/2029		XXX
3138LK-EG-8	FEDERAL HOME LOAN BANKS FN AN6434	CF	1.A	1,738,327	1,703,198	1,481,697	1,728,970		(1,136)			3.490	3.335	MON	5,119	60,267	09/14/2017	10/01/2047		XXX
3138LK-JK-4	FEDERAL HOME LOAN BANKS FN AN6565		1.A	1,004,038	983,748	841,852	998,389		(653)			3.420	3.268	MON	2,897	34,111	08/28/2017	09/01/2047		XXX
3138LK-KQ-9	FEDERAL HOME LOAN BANKS FN AN6602	RA	1.A	1,886,178	1,885,000	1,746,226	1,884,739		(489)			3.210	3.197	MON	5,210	61,349	10/11/2017	11/01/2032		XXX
3138LL-5E-1	VELOCITY HOLDINGS FN AN8044	M	1.A	14,315,817	14,253,458	14,009,011	14,309,553		(6,264)			3.040	2.752	MON	37,312	439,323	12/08/2017	01/01/2028		XXX
3138LL-5F-8	FN AN8045 FN AN8045	M	1.A	2,691,226	2,641,694	2,612,424	2,658,776		(12,916)			3.210	2.685	MON	7,302	85,976	12/07/2017	08/01/2027		XXX
3138LL-BC-8	FEDERAL HOME LOAN BANKS FN AN7234	M	1.A	13,928,968	13,892,067	13,671,739	13,879,989		(8,339)			3.010	2.960	MON	36,007	423,959	09/29/2017	12/01/2027		XXX
3138LL-CK-9	FEDERAL HOME LOAN BANKS FN AN7273	CF	1.A	1,502,949	1,527,627	1,335,841	1,510,320		488			3.510	3.629	MON	4,617	54,364	06/12/2018	11/01/2047		XXX
3138LL-DJ-1	FEDERAL HOME LOAN BANKS FN AN7304	M	1.A	12,857,668	12,849,637	12,388,464	12,845,007		(4,528)			2.980	2.952	MON	32,974	388,313	10/19/2017	12/01/2029		XXX
3138LL-KJ-3	FEDERAL HOME LOAN BANKS FN AN7496	M	1.A	25,140,625	25,000,000	24,629,250	24,988,769		(21,441)			3.110	3.037	MON	66,951	788,299	10/26/2017	12/01/2027		XXX
3138LL-KR-5	FEDERAL HOME LOAN BANKS FN AN7503	RA	1.A	4,803,076	4,706,014	4,209,624	4,766,024		(4,322)			3.510	3.345	MON	14,224	167,475	10/25/2017	11/01/2037		XXX
3138LL-XU-4	FEDERAL HOME LOAN BANKS FN AN7890	M	1.A	5,028,125	5,000,000	4,922,150	4,997,879		(4,265)			3.060	2.987	MON	13,175	155,125	11/29/2017	12/01/2027		XXX
3138LL-Z6-5	FEDERAL HOME LOAN BANKS FN AN7964	M	1.A	4,768,734	4,742,060	4,667,088	4,740,930		(3,783)			3.070	2.996	MON	12,536	147,603	12/04/2017	01/01/2028		XXX
3138LL-Z7-3	FEDERAL HOME LOAN BANKS FN AN7965		1.A	232,703	237,490	223,485	235,153		238			3.310	3.556	MON	677	7,970	03/28/2018	01/01/2033		XXX
3138LM-4B-6	FEDERAL HOME LOAN BANKS FN AN8917	CF	1.A	7,463,103	7,435,221	7,036,990	7,446,672		(3,174)			3.590	3.550	MON	22,985	270,632	03/14/2018	04/01/2033		XXX
3138LM-6P-3	FEDERAL HOME LOAN BANKS FN AN8977	M	1.A	21,926,175	21,994,909	20,994,580	21,955,302		(1,334)			3.580	3.596	MON	67,805	798,354	07/17/2018	05/01/2033		XXX
3138LM-6W-8	FEDERAL HOME LOAN BANKS FN AN8984	CF	1.A	2,765,444	2,762,423	2,739,357	2,759,428		(1,352)			3.510	3.477	MON	8,349	98,308	03/21/2018	04/01/2028		XXX
3138LM-7F-4	FEDERAL HOME LOAN BANKS FN AN8993	M	1.A	19,898,020	19,885,592	17,774,537	19,905,125		(2,520)			3.780	3.773	MON	64,728	762,116	03/23/2018	04/01/2048		XXX
3138LM-EL-3	FEDERAL HOME LOAN BANKS FN AN8238	M	1.A	15,065,625	15,000,000	14,759,100	14,993,369		(11,423)			3.110	3.047	MON	40,171	472,979	01/03/2018	03/01/2028		XXX
3138LM-FN-8	FN AN8272 FN AN8272	M	1.A	10,128,125	10,000,000	9,858,700	10,020,486		(18,380)			3.170	2.990	MON	27,297	321,403	12/28/2017	02/01/2028		XXX
3138LM-GP-2	FEDERAL HOME LOAN BANKS FN AN8305	M	1.A	11,126,016	11,100,000	10,940,826	11,084,365		(3,304)			3.130	3.117	MON	29,918	352,255	01/02/2018	02/01/2028		XXX
3138LM-HB-2	FEDERAL HOME LOAN BANKS FN AN8325	CF	1.A	1,717,683	1,705,690	1,566,745	1,712,510		(635)			3.560	3.506	MON	5,229	61,566	01/19/2018	02/01/2038		XXX
3138LM-KK-8	FEDERAL HOME LOAN BANKS FN AN8397	M	1.A	4,073,355	4,070,811	3,559,802	4,074,955		(506)			3.540	3.531	MON	12,409	146,151	01/18/2018	03/01/2048		XXX
3138LM-KL-6	FEDERAL HOME LOAN BANKS FN AN8398	CF	1.A	858,897	858,361	747,358	859,038		(100)			3.500	3.493	MON	2,587	30,460	01/18/2018	02/01/2048		XXX
3138LM-PN-7	FEDERAL HOME LOAN BANKS FN AN8528	RA	1.A	9,592,577	9,537,439	8,958,517	9,562,849		(5,116)			3.430	3.367	MON	28,170	331,678	02/01/2018	03/01/2033		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3138LM-Q6-3	FEDERAL HOME LOAN BANKS FN AN8576	M	1.A	21,176,972	21,111,000	19,012,778	21,157,398		(7,031)			3.510	3.483	MON	63,808	751,288	02/07/2018	04/01/2038		XXX
3138LM-Q8-9	FEDERAL HOME LOAN BANKS FN AN8578	RA	1.A	11,509,856	11,474,000	10,333,599	11,499,233		(3,823)			3.510	3.483	MON	34,680	408,331	02/07/2018	04/01/2038		XXX
3138LM-RA-3	FEDERAL HOME LOAN BANKS FN AN8580	RA	1.A	23,472,122	23,399,000	21,182,647	23,450,366		(7,789)			3.510	3.483	MON	70,723	832,712	02/07/2018	04/01/2038		XXX
3138LM-RB-1	FEDERAL HOME LOAN BANKS FN AN8581	M	1.A	4,897,256	4,882,000	4,399,024	4,892,710		(1,633)			3.510	3.483	MON	14,756	173,738	02/07/2018	04/01/2038		XXX
3138LM-TV-5	FEDERAL HOME LOAN BANKS FN AN8663	RA	1.A	12,775,860	12,744,000	12,148,091	12,757,233		(5,452)			3.560	3.529	MON	39,067	459,988	02/15/2018	03/01/2033		XXX
3138LM-XD-0	FEDERAL HOME LOAN BANKS FN AN8775	M	1.A	15,082,842	15,073,422	14,328,644	15,076,659		(4,068)			3.520	3.501	MON	45,689	538,108	03/19/2018	05/01/2033		XXX
3138LM-XX-6	FEDERAL HOME LOAN BANKS FN AN8793	M	1.A	3,870,562	3,866,937	3,829,428	3,860,999		(1,188)			3.485	3.473	MON	11,605	136,634	02/28/2018	04/01/2028		XXX
3138LM-YG-2	FEDERAL HOME LOAN BANKS FN AN8810	O	1.A	2,377,102	2,100,000	2,001,006	2,285,041		(22,794)			3.610	2.284	MON	6,528	76,863	11/22/2021	05/01/2033		XXX
3138LM-YK-3	FEDERAL HOME LOAN BANKS FN AN8813	RA	1.A	5,213,476	5,133,269	4,902,117	5,169,831		(5,237)			3.720	3.580	MON	16,444	193,610	02/28/2018	04/01/2033		XXX
3138LM-Z7-1	FEDERAL HOME LOAN BANKS FN AN8865	RA	1.A	8,547,813	8,500,000	8,294,895	8,512,838		(7,039)			3.540	3.466	MON	25,911	305,079	02/28/2018	05/01/2030		XXX
3138LN-2T-7	FEDERAL HOME LOAN BANKS FN AN9785	RA	1.A	10,184,041	10,120,000	9,734,226	10,154,651		(6,595)			3.775	3.712	MON	32,897	387,336	06/11/2018	07/01/2033		XXX
3138LN-6W-6	FEDERAL HOME LOAN BANKS FN AN9884	RA	1.A	10,348,078	10,340,000	8,586,129	10,348,894		(1,070)			4.020	4.027	MON	35,794	421,441	07/26/2018	09/01/2048		XXX
3138LN-B6-7	FEDERAL HOME LOAN BANKS FN AN9060	CF	1.A	6,057,188	6,000,000	5,744,580	6,029,402		(5,162)			3.650	3.560	MON	18,858	222,042	04/05/2018	05/01/2033		XXX
3138LN-EG-2	FEDERAL HOME LOAN BANKS FN AN9134	RA	1.A	8,700,434	8,695,000	8,294,508	8,694,349		(2,630)			3.800	3.788	MON	28,452	334,999	04/30/2018	06/01/2033		XXX
3138LN-F6-3	FEDERAL HOME LOAN BANKS FN AN9188	CF	1.A	6,402,997	6,397,000	6,085,274	6,398,957		(2,017)			3.580	3.563	MON	19,721	232,193	04/13/2018	05/01/2033		XXX
3138LN-FF-3	FEDERAL HOME LOAN BANKS FN AN9165	CF	1.A	2,566,298	2,547,984	2,368,555	2,561,114		(1,110)			3.880	3.814	MON	8,513	100,235	04/20/2018	05/01/2038		XXX
3138LN-G8-8	FEDERAL HOME LOAN BANKS FN AN9222	CF	1.A	758,072	743,208	687,014	753,408		(443)			4.250	4.110	MON	2,632	31,586	06/13/2018	05/01/2048		XXX
3138LN-H3-8	FEDERAL HOME LOAN BANKS FN AN9249	M	1.A	23,632,188	23,500,000	22,496,550	23,568,842		(14,296)			3.680	3.623	MON	74,469	876,811	04/23/2018	05/01/2033		XXX
3138LN-JX-0	FEDERAL HOME LOAN BANKS FN AN9277	RA	1.A	10,015,625	10,000,000	8,839,600	10,014,101		(2,293)			3.560	3.547	MON	30,656	360,944	03/29/2018	05/01/2038		XXX
3138LN-KS-9	FEDERAL HOME LOAN BANKS FN AN9304	M	1.A	13,195,242	13,187,000	12,591,211	13,188,622		(4,133)			3.620	3.605	MON	41,107	484,000	05/04/2018	06/01/2033		XXX
3138LN-L7-4	FEDERAL HOME LOAN BANKS FN AN9349	M	1.A	7,654,688	7,500,000	7,211,100	7,580,783		(11,003)			3.970	3.794	MON	25,640	301,885	04/26/2018	07/01/2033		XXX
3138LN-L9-0	FEDERAL HOME LOAN BANKS FN AN9351	RA	1.A	24,639,153	24,433,000	23,389,222	24,541,194		(19,363)			3.720	3.639	MON	78,267	921,531	05/01/2018	06/01/2033		XXX
3138LN-M3-2	FEDERAL HOME LOAN BANKS FN AN9377	M	1.A	20,361,165	19,989,789	18,306,449	20,278,148		(12,057)			4.020	3.874	MON	69,198	815,152	05/01/2018	06/01/2048		XXX
3138LN-M7-3	FEDERAL HOME LOAN BANKS FN AN9381	RA	1.A	7,038,281	7,000,000	6,633,200	7,016,411		(3,920)			3.730	3.681	MON	22,484	264,726	05/02/2018	06/01/2033		XXX
3138LN-N2-3	FEDERAL HOME LOAN BANKS FN AN9408	RA	1.A	10,078,125	10,000,000	9,567,800	10,033,536		(7,209)			3.750	3.619	MON	32,292	380,208	05/14/2018	07/01/2033	72,722	XXX
3138LN-NE-7	FEDERAL HOME LOAN BANKS FN AN9388	CF	1.A	15,460,109	15,378,411	14,748,358	15,422,303		(9,573)			3.670	3.549	MON	48,600	572,226	05/03/2018	06/01/2033		XXX
3138LN-NF-4	FEDERAL HOME LOAN BANKS FN AN9389	O	1.A	858,895	854,356	819,353	856,795		(532)			3.670	3.549	MON	2,700	31,790	05/03/2018	06/01/2033		XXX
3138LN-NM-9	FEDERAL HOME LOAN BANKS FN AN9395	RA	1.A	12,759,654	12,897,700	12,316,013	12,820,138		4,576			3.610	3.697	MON	40,094	472,074	04/25/2018	06/01/2033		XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3138LN-NV-9	FEDERAL HOME LOAN BANKS FN AN9403	RA	1.A	24,211,441	24,023,756	23,115,417	24,101,854		(16,243)			3.750	3.507	MON	77,577	913,403	05/14/2018	07/01/2033	229,991	XXX
3138LN-PL-9	FEDERAL HOME LOAN BANKS FN AN9426	RA	1.A	8,755,469	8,750,000	7,476,788	8,759,462		(1,166)			4.040	4.043	MON	30,440	358,410	06/21/2018	08/01/2048		XXX
3138LN-RL-7	FEDERAL HOME LOAN BANKS FN AN9490	CF	1.A	898,365	888,921	809,440	896,517		(349)			4.050	3.969	MON	3,100	36,501	08/21/2018	09/01/2048		XXX
3138LN-RS-2	FEDERAL HOME LOAN BANKS FN AN9496	0	1.A	5,039,063	5,000,000	4,810,950	5,015,886		(3,496)			3.750	3.624	MON	16,146	190,104	05/14/2018	07/01/2033	36,361	XXX
3138LN-RW-3	FEDERAL HOME LOAN BANKS FN AN9500	RA	1.A	11,650,313	11,560,000	11,122,916	11,596,729		(8,082)			3.750	3.624	MON	37,329	439,521	05/14/2018	07/01/2033	84,067	XXX
3138LN-T7-6	FEDERAL HOME LOAN BANKS FN AN9573	M	1.A	3,998,849	3,976,481	3,500,815	3,994,492		(1,068)			4.040	3.998	MON	13,834	162,881	05/21/2018	07/01/2048		XXX
3138LN-UR-0	FEDERAL HOME LOAN BANKS FN AN9591	RA	1.A	11,951,519	11,918,000	11,711,819	11,924,815		(7,205)			3.750	3.704	MON	38,485	460,511	05/21/2018	08/01/2030		XXX
3138LN-US-8	FEDERAL HOME LOAN BANKS FN AN9592	M	1.A	19,050,469	19,000,000	18,270,400	19,026,719		(8,090)			3.810	3.779	MON	62,336	733,954	05/21/2018	08/01/2033		XXX
3138LN-UZ-2	FEDERAL HOME LOAN BANKS FN AN9599	CF	1.A	1,674,519	1,634,176	1,536,697	1,657,619		(1,364)			4.250	4.060	MON	5,788	69,452	05/24/2018	06/01/2043		XXX
3138LN-VL-2	FEDERAL HOME LOAN BANKS FN AN9618	M	1.A	13,059,414	13,000,000	12,467,780	13,042,769		(8,271)			3.760	3.700	MON	42,091	495,589	06/11/2018	07/01/2033		XXX
3138LN-X9-7	FEDERAL HOME LOAN BANKS FN AN9703	RA	1.A	3,012,656	3,000,000	2,876,940	3,006,766		(1,562)			3.730	3.685	MON	9,636	113,454	06/20/2018	07/01/2033		XXX
3138LN-XB-2	FEDERAL HOME LOAN BANKS FN AN9673	RA	1.A	10,280,430	10,250,000	9,815,400	10,262,328		(4,452)			3.850	3.820	MON	33,982	400,106	07/18/2018	08/01/2033		XXX
3138LN-XM-8	FEDERAL HOME LOAN BANKS FN AN9683	0	1.A	4,933,691	4,959,847	4,859,707	4,946,056		422			3.530	3.567	MON	15,077	177,514	04/24/2018	06/01/2030		XXX
3138LN-ZC-8	FEDERAL HOME LOAN BANKS FN AN9738	M	1.A	6,003,750	6,000,000	5,881,980	5,997,897		(2,453)			3.570	3.546	MON	18,445	217,175	05/31/2018	07/01/2030		XXX
3138LP-A9-7	FEDERAL HOME LOAN BANKS FN AN9931	RA	1.A	1,356,600	1,327,634	1,175,576	1,346,617		(784)			4.240	4.097	MON	4,847	57,074	01/09/2019	08/01/2048		XXX
3138LP-AC-0	FEDERAL HOME LOAN BANKS FN AN9902	RA	1.A	23,148,481	23,101,704	21,585,308	23,141,785		(5,581)			3.810	3.786	MON	75,793	892,400	06/15/2018	09/01/2038		XXX
3138LP-AL-0	FEDERAL HOME LOAN BANKS FN AN9910	CF	1.A	1,745,062	1,741,446	1,627,329	1,744,646		(430)			3.810	3.785	MON	5,713	67,271	06/15/2018	09/01/2038		XXX
3138LP-AR-7	FEDERAL HOME LOAN BANKS FN AN9915	RA	1.A	13,592,351	13,520,524	13,036,624	13,559,165		(7,344)			3.790	3.728	MON	44,126	519,545	06/11/2018	08/01/2033		XXX
3138LP-BB-1	FEDERAL HOME LOAN BANKS FN AN9933	RA	1.A	3,474,020	3,386,190	3,012,219	3,443,122		(2,293)			4.280	4.111	MON	12,480	146,942	06/19/2018	08/01/2048		XXX
3138LP-CV-6	FEDERAL HOME LOAN BANKS FN AN9983	CF	1.A	6,141,787	6,105,535	5,876,883	6,124,960		(3,563)			3.850	3.782	MON	20,242	238,328	06/21/2018	07/01/2033		XXX
3140HR-3B-7	FEDERAL HOME LOAN BANKS FN BL0793	M	1.A	16,839,533	16,760,952	16,071,574	16,857,472		(7,655)			4.150	4.080	MON	59,897	705,307	11/06/2018	12/01/2038		XXX
3140HR-5F-6	FEDERAL HOME LOAN BANKS FN BL0845	RA	1.A	4,531,150	4,472,449	4,401,561	4,506,357		(4,444)			4.150	4.013	MON	15,983	188,185	11/14/2018	12/01/2033		XXX
3140HR-5T-6	FEDERAL HOME LOAN BANKS FN BL0857	RA	1.A	2,750,584	2,695,000	2,664,277	2,727,607		(4,108)			4.225	4.037	MON	9,805	115,445	11/13/2018	12/01/2033		XXX
3140HR-6G-3	FEDERAL HOME LOAN BANKS FN BL0870	M	1.A	13,844,914	13,569,288	11,909,899	13,792,254		(6,725)			4.280	4.155	MON	50,010	588,863	11/14/2018	12/01/2048		XXX
3140HR-AV-5	FEDERAL HOME LOAN BANKS FN BL0019	RA	1.A	11,018,906	11,000,000	10,456,160	11,008,610		(4,014)			3.780	3.758	MON	35,805	421,575	08/27/2018	10/01/2033		XXX
3140HR-B3-6	FEDERAL HOME LOAN BANKS FN BL0057	CF	1.A	3,384,894	3,333,845	3,102,709	3,369,650		(2,488)			3.970	3.838	MON	11,397	134,192	08/27/2018	09/01/2038		XXX
3140HR-B4-4	FEDERAL HOME LOAN BANKS FN BL0058	CF	1.A	1,178,552	1,160,778	1,079,477	1,173,221		(870)			3.970	3.840	MON	3,968	46,733	08/27/2018	09/01/2038		XXX
3140HR-C6-8	FEDERAL HOME LOAN BANKS FN BL0092	RA	1.A	9,164,821	9,426,631	9,015,536	9,278,910		13,921			3.690	3.941	MON	29,953	352,674	10/19/2018	10/01/2033		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140HR-FS-7	FEDERAL HOME LOAN BANKS FN BL0176	RA	1.A	3,134,739	3,124,000	3,009,568	3,129,990		(1,451)			3.840	3.803	MON	10,330	121,628	09/12/2018	11/01/2033		XXX
3140HR-G4-9	FEDERAL HOME LOAN BANKS FN BL0218	M	1.A	14,656,033	14,560,479	14,354,303	14,596,137		(12,096)			3.800	3.712	MON	47,645	561,010	09/14/2018	12/01/2030		XXX
3140HR-HF-3	FEDERAL HOME LOAN BANKS FN BL0229	RA	1.A	11,558,271	11,551,052	11,256,500	11,554,484		(3,374)			4.000	3.983	MON	39,787	468,459	11/14/2018	12/01/2033		XXX
3140HR-HV-8	FEDERAL HOME LOAN BANKS FN BL0243	RA	1.A	10,056,426	10,246,140	9,861,602	10,137,466		9,195			3.800	3.965	MON	33,528	394,761	10/10/2018	11/01/2033		XXX
3140HR-JJ-3	FEDERAL HOME LOAN BANKS FN BL0264	M	1.A	21,742,079	21,640,639	21,582,425	21,637,469		(17,184)			3.830	3.762	MON	71,372	840,348	09/20/2018	11/01/2028		XXX
3140HR-LD-3	FEDERAL HOME LOAN BANKS FN BL0323	M	1.A	4,140,547	3,800,000	3,241,248	4,085,674		(9,463)			4.210	3.665	MON	13,776	162,202	09/29/2021	10/01/2048		XXX
3140HR-LT-8	FEDERAL HOME LOAN BANKS FN BL0337	CF	1.A	997,028	977,778	941,962	991,400		(882)			4.360	4.191	MON	3,671	43,223	10/09/2018	10/01/2038		XXX
3140HR-MZ-3	FEDERAL HOME LOAN BANKS FN BL0375	CF	1.A	1,139,265	1,110,801	1,046,226	1,132,841		(864)			4.370	4.176	MON	4,180	49,216	09/26/2018	10/01/2048		XXX
3140HR-N2-5	FEDERAL HOME LOAN BANKS FN BL0408	O	1.A	1,518,344	1,502,381	1,417,903	1,513,977		(838)			4.140	4.046	MON	5,356	63,062	10/01/2018	11/01/2038		XXX
3140HR-NK-5	FEDERAL HOME LOAN BANKS FN BL0393	M	1.A	3,898,484	3,700,000	3,218,556	3,861,554		(6,236)			4.210	3.870	MON	13,414	157,933	09/29/2021	11/01/2048		XXX
3140HR-PV-9	FEDERAL HOME LOAN BANKS FN BL0435	M	1.A	11,967,332	11,900,393	11,223,260	11,930,652		(2,916)			4.220	4.190	MON	41,850	502,197	10/23/2018	06/01/2044		XXX
3140HR-QU-0	FEDERAL HOME LOAN BANKS FN BL0466	RA	1.A	5,125,511	5,271,931	5,042,022	5,189,316		7,785			3.690	3.941	MON	16,752	197,236	10/19/2018	10/01/2033		XXX
3140HR-RR-6	FEDERAL HOME LOAN BANKS FN BL0495	M	1.A	20,087,288	19,974,929	19,984,717	19,975,823		(18,564)			3.950	3.873	MON	67,943	799,968	10/11/2018	11/01/2028		XXX
3140HR-SE-4	FEDERAL HOME LOAN BANKS FN BL0516	M	1.A	16,135,078	16,125,000	15,089,291	16,139,088		(3,562)			4.085	4.080	MON	56,722	667,855	10/24/2018	12/01/2038		XXX
3140HR-UP-6	FEDERAL HOME LOAN BANKS FN BL0589	RA	1.A	8,640,330	8,592,000	8,612,019	8,587,328		(5,586)			4.020	3.977	MON	29,743	350,196	10/04/2018	01/01/2029		XXX
3140HR-WP-4	FEDERAL HOME LOAN BANKS FN BL0653	CF	1.A	4,663,522	4,660,245	4,532,275	4,666,661		(2,273)			4.080	4.039	MON	16,373	192,779	11/01/2018	12/01/2032		XXX
3140HR-WX-7	FEDERAL HOME LOAN BANKS FN BL0661	CF	1.A	16,238,120	16,200,151	15,770,847	16,258,383		(9,685)			3.990	3.918	MON	55,661	655,364	10/09/2018	11/01/2033		XXX
3140HR-X4-0	FEDERAL HOME LOAN BANKS FN BL0698	RA	1.A	13,897,219	13,675,000	13,439,106	13,801,439		(17,426)			4.110	3.960	MON	48,398	569,849	10/26/2018	11/01/2033		XXX
3140HR-YH-0	FEDERAL HOME LOAN BANKS FN BL0711	O	1.A	870,068	848,649	834,986	863,018		(1,159)			4.320	4.027	MON	3,157	37,171	12/27/2018	11/01/2038		XXX
3140HR-YY-3	FEDERAL HOME LOAN BANKS FN BL0726	M	1.A	12,473,625	12,400,000	12,194,656	12,433,571		(9,546)			4.010	3.940	MON	42,818	504,146	10/25/2018	01/01/2032		XXX
3140HR-ZK-2	FEDERAL HOME LOAN BANKS FN BL0745	M	1.A	6,186,632	6,165,446	6,053,851	6,171,190		(2,586)			4.090	4.029	MON	21,714	255,695	11/02/2018	01/01/2034	47,895	XXX
3140HR-ZN-6	FEDERAL HOME LOAN BANKS FN BL0748	CF	1.A	17,458,806	17,398,997	17,082,857	17,471,916		(11,246)			4.090	4.010	MON	61,278	721,503	11/02/2018	01/01/2034		XXX
3140HR-ZX-4	FEDERAL HOME LOAN BANKS FN BL0757	M	1.A	8,199,633	8,146,174	8,131,673	8,166,091		(6,733)			4.110	4.024	MON	28,831	339,475	11/02/2018	02/01/2031		XXX
3140HS-2E-0	FEDERAL HOME LOAN BANKS FN BL1672	RA	1.A	5,903,408	5,841,344	5,792,277	5,867,576		(6,672)			3.960	3.827	MON	19,919	234,530	12/12/2018	02/01/2031		XXX
3140HS-4F-5	FEDERAL HOME LOAN BANKS FN BL1721	O	1.A	1,628,182	1,595,280	1,564,140	1,610,409		(3,052)			3.770	3.528	MON	5,179	60,977	01/14/2019	03/01/2031		XXX
3140HS-BB-6	FEDERAL HOME LOAN BANKS FN BL0933	RA	1.A	1,295,264	1,292,840	1,207,228	1,229,993		3,405			4.210	4.762	MON	4,687	55,184	11/09/2018	12/01/2038		XXX
3140HS-BH-3	FEDERAL HOME LOAN BANKS FN BL0939	O	1.A	1,470,447	1,469,528	1,407,573	1,463,839		18,142			4.300	5.643	MON	5,441	64,067	11/19/2018	12/01/2036		XXX
3140HS-CA-7	FEDERAL HOME LOAN BANKS FN BL0964	CF	1.A	1,778,071	1,765,383	1,734,506	1,772,763		(1,180)			4.240	4.159	MON	6,446	75,892	11/21/2018	12/01/2033		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrat-ive Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140HS-CK-5	FEDERAL HOME LOAN BANKS FN BL0973	CF	1.A	1,779,353	1,763,918	1,736,225	1,770,341		(1,091)			4.270	4.198	MON	6,486	76,365	11/21/2018	12/01/2033		XXX
3140HS-CW-9	FEDERAL HOME LOAN BANKS FN BL0984	0	1.A	916,388	911,262	849,041	915,838		(242)			4.270	4.227	MON	3,351	39,451	11/20/2018	12/01/2048		XXX
3140HS-DF-5	FEDERAL HOME LOAN BANKS FN BL1001	0	1.A	1,781,172	1,750,000	1,750,770	1,763,546		(3,105)			4.180	3.986	MON	6,299	74,166	11/26/2018	02/01/2031		XXX
3140HS-DM-0	FEDERAL HOME LOAN BANKS FN BL1007	RA	1.A	7,045,938	7,000,000	6,828,080	7,026,855		(4,724)			4.030	3.965	MON	24,292	286,018	11/26/2018	12/01/2033		XXX
3140HS-DR-9	FEDERAL HOME LOAN BANKS FN BL1011	M	1.A	25,015,625	25,000,000	24,381,500	25,008,466		(8,006)			4.020	4.007	MON	86,542	1,018,958	11/26/2018	12/01/2033		XXX
3140HS-DU-2	FEDERAL HOME LOAN BANKS FN BL1014	M	1.A	11,700,000	11,700,000	11,705,616	11,700,000					3.955	3.895	MON	39,847	469,162	11/28/2018	12/01/2028		XXX
3140HS-DV-0	FEDERAL HOME LOAN BANKS FN BL1015	0	1.A	3,020,500	3,020,500	2,995,853	3,020,500					3.955	3.895	MON	10,287	121,120	11/28/2018	12/01/2028		XXX
3140HS-DW-8	FEDERAL HOME LOAN BANKS FN BL1016	RA	1.A	10,140,000	10,140,000	10,116,779	10,140,000					3.955	3.895	MON	34,534	406,607	11/28/2018	12/01/2028		XXX
3140HS-ED-9	FEDERAL HOME LOAN BANKS FN BL1031	CF	1.A	3,464,835	3,458,350	3,383,028	3,467,643		(1,823)			4.050	3.996	MON	12,061	142,009	11/27/2018	12/01/2033		XXX
3140HS-GS-4	FEDERAL HOME LOAN BANKS FN BL1108	RA	1.A	30,196,875	30,000,000	29,305,200	30,111,086		(19,876)			4.060	3.997	MON	104,883	1,234,917	11/30/2018	02/01/2034		XXX
3140HS-HC-8	FEDERAL HOME LOAN BANKS FN BL1126	M	1.A	3,391,657	3,389,538	3,379,742	3,385,062		(1,308)			4.000	3.984	MON	11,675	137,465	12/03/2018	01/01/2029		XXX
3140HS-HZ-7	FEDERAL HOME LOAN BANKS FN BL1147	0	1.A	958,149	933,357	927,972	948,286		(1,683)			4.320	4.045	MON	3,472	40,881	11/01/2018	12/01/2033		XXX
3140HS-J7-7	FEDERAL HOME LOAN BANKS FN BL1185	M	1.A	16,030,000	16,000,000	15,474,240	16,014,424		(6,086)			3.900	3.877	MON	53,733	632,667	12/11/2018	02/01/2034		XXX
3140HS-KB-6	FEDERAL HOME LOAN BANKS FN BL1189	RA	1.A	75,304,688	75,000,000	72,756,000	75,152,436		(36,809)			3.960	3.921	MON	255,750	3,011,250	12/06/2018	02/01/2034		XXX
3140HS-N7-2	FEDERAL HOME LOAN BANKS FN BL1313	RA	1.A	7,952,647	7,791,939	7,583,816	7,884,483		(10,864)			3.985	3.780	MON	26,738	314,821	12/18/2018	01/01/2034		XXX
3140HS-NV-9	FEDERAL HOME LOAN BANKS FN BL1303	RA	1.A	874,282	844,207	839,429	864,144		(1,017)			4.750	4.452	MON	3,453	40,657	12/14/2018	01/01/2044		XXX
3140HS-RD-5	FEDERAL HOME LOAN BANKS FN BL1383	M	1.A	11,938,004	11,713,794	11,568,426	11,810,438		(21,179)			3.860	3.635	MON	38,935	458,432	12/26/2018	01/01/2031		XXX
3140HS-RS-2	FEDERAL HOME LOAN BANKS FN BL1396	0	1.A	1,747,979	1,704,306	1,628,260	1,735,449		(1,903)			4.280	4.063	MON	6,281	73,957	12/21/2018	01/01/2039		XXX
3140HS-RV-5	FEDERAL HOME LOAN BANKS FN BL1399	CF	1.A	13,734,319	13,655,368	13,429,235	13,686,742		(11,259)			3.785	3.699	MON	44,507	524,043	12/21/2018	01/01/2031		XXX
3140HS-RY-9	FEDERAL HOME LOAN BANKS FN BL1402	RA	1.A	21,777,807	21,901,000	21,730,829	21,823,025		6,381			3.680	3.743	MON	69,402	817,151	12/18/2018	02/01/2029		XXX
3140HS-T4-3	FEDERAL HOME LOAN BANKS FN BL1470	CF	1.A	1,380,042	1,332,570	1,263,223	1,330,844		(10,060)			4.690	3.929	MON	5,208	62,498	01/03/2019	02/01/2049		XXX
3140HS-TL-5	FEDERAL HOME LOAN BANKS FN BL1454	M	1.A	3,610,195	3,544,838	3,507,085	3,574,717		(6,388)			3.870	3.633	MON	11,813	139,155	12/27/2018	01/01/2031		XXX
3140HS-U4-1	FEDERAL HOME LOAN BANKS FN BL1502	M	1.A	7,614,142	7,478,591	6,808,659	7,574,985		(4,042)			4.080	3.951	MON	25,427	305,127	01/08/2019	02/01/2049		XXX
3140HS-UE-9	FEDERAL HOME LOAN BANKS FN BL1480	M	1.A	18,153,047	18,250,000	17,969,680	18,202,315		897			3.520	3.552	MON	55,318	651,322	01/04/2019	02/01/2029		XXX
3140HS-UG-4	FEDERAL HOME LOAN BANKS FN BL1482	RA	1.A	2,008,750	2,000,000	1,962,400	2,001,989		(1,132)			3.890	3.847	MON	6,699	78,881	01/04/2019	06/01/2031		XXX
3140HS-VM-0	FEDERAL HOME LOAN BANKS FN BL1519	M	1.A	5,103,125	5,000,000	4,806,700	5,060,450		(7,483)			3.870	3.686	MON	16,663	196,188	01/08/2019	02/01/2034		XXX
3140HS-VR-9	FEDERAL HOME LOAN BANKS FN BL1523	RA	1.A	1,174,357	1,181,000	1,171,824	1,177,630		102			3.680	3.719	MON	3,742	44,064	12/18/2018	02/01/2029		XXX
3140HS-VT-5	FEDERAL HOME LOAN BANKS FN BL1525	RA	1.A	13,530,461	13,607,000	13,501,274	13,568,167		1,179			3.680	3.719	MON	43,119	507,692	12/18/2018	02/01/2029		XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140HS-VU-2	FEDERAL HOME LOAN BANKS FN BL1526	0	1.A	3,034,688	3,000,000	2,940,180	3,014,538		(3,753)			3.730	3.600	MON	9,636	113,454	12/27/2018	02/01/2031		XXX
3140HS-WM-9	FEDERAL HOME LOAN BANKS FN BL1551	RA	1.A	8,978,049	8,907,761	8,507,892	8,946,525		(6,036)			3.710	3.627	MON	28,458	335,068	01/11/2019	02/01/2034		XXX
3140HS-WW-7	FEDERAL HOME LOAN BANKS FN BL1560	M	1.A	14,706,176	14,623,917	14,512,921	14,652,503		(10,962)			3.980	3.906	MON	50,119	590,167	11/19/2018	02/01/2031		XXX
3140HS-X6-3	FEDERAL HOME LOAN BANKS FN BL1600	CF	1.A	2,375,104	2,355,228	2,303,107	2,363,907		(2,289)			3.660	3.549	MON	7,423	87,399	01/17/2019	03/01/2031		XXX
3140HS-XN-6	FEDERAL HOME LOAN BANKS FN BL1584	CF	1.A	1,870,162	1,850,501	1,776,166	1,861,047		(1,461)			3.890	3.785	MON	6,199	72,984	01/08/2019	02/01/2034		XXX
3140HS-YQ-8	FEDERAL HOME LOAN BANKS FN BL1618	RA	1.A	6,009,375	6,000,000	5,749,260	6,005,297		(2,266)			3.750	3.726	MON	19,375	228,125	01/18/2019	03/01/2034		XXX
3140HS-ZJ-3	FEDERAL HOME LOAN BANKS FN BL1644	M	1.A	6,515,297	6,495,000	6,156,546	6,507,332		(2,940)			3.660	3.623	MON	20,470	241,019	01/24/2019	03/01/2034		XXX
3140HT-2V-0	FEDERAL HOME LOAN BANKS FN BL2587	CF	1.A	907,112	893,156	795,630	903,095		(424)			3.960	3.853	MON	2,947	35,369	04/24/2019	06/01/2049		XXX
3140HT-5Y-1	FEDERAL HOME LOAN BANKS FN BL2662	RA	1.A	21,239,608	21,184,000	19,678,241	21,219,936		(8,193)			3.430	3.399	MON	62,569	736,703	05/02/2019	09/01/2034		XXX
3140HT-C4-9	FEDERAL HOME LOAN BANKS FN BL1890	M	1.A	13,010,371	12,812,183	12,039,736	12,931,319		(13,719)			3.500	3.344	MON	38,615	454,654	04/16/2019	05/01/2034		XXX
3140HT-CK-3	FEDERAL HOME LOAN BANKS FN BL1873	RA	1.A	11,116,875	11,000,000	9,393,010	11,096,219		(4,242)			4.080	4.023	MON	38,647	455,033	02/21/2019	04/01/2049		XXX
3140HT-EC-9	FEDERAL HOME LOAN BANKS FN BL1930	M	1.A	2,453,766	2,439,283	2,262,215	2,449,383		(1,033)			3.760	3.702	MON	7,898	92,998	02/25/2019	03/01/2037		XXX
3140HT-F2-0	FEDERAL HOME LOAN BANKS FN BL1984	RA	1.A	9,503,488	9,417,100	8,825,894	9,476,271		(8,626)			3.590	3.489	MON	29,112	342,769	09/29/2021	05/01/2034		XXX
3140HT-F3-8	FEDERAL HOME LOAN BANKS FN BL1985	RA	1.A	10,791,144	10,699,700	10,097,414	10,762,341		(9,306)			3.590	3.495	MON	33,077	389,454	09/29/2021	05/01/2034		XXX
3140HT-F4-6	FEDERAL HOME LOAN BANKS FN BL1986	RA	1.A	10,709,520	10,628,350	9,947,710	10,683,958		(8,530)			3.590	3.504	MON	32,856	386,857	09/29/2021	05/01/2034		XXX
3140HT-F7-9	FEDERAL HOME LOAN BANKS FN BL1989	RA	1.A	2,801,750	2,800,000	2,531,760	2,802,122		(560)			3.920	3.916	MON	9,452	111,284	03/01/2019	04/01/2039		XXX
3140HT-FB-0	FEDERAL HOME LOAN BANKS FN BL1961	RA	1.A	9,159,551	9,000,000	8,498,700	9,102,371		(12,587)			3.620	3.450	MON	28,055	330,325	09/29/2021	04/01/2034		XXX
3140HT-FN-4	FEDERAL HOME LOAN BANKS FN BL1972	M	1.A	2,011,250	2,000,000	1,890,660	2,006,824		(1,158)			3.630	3.574	MON	6,252	73,608	02/28/2019	04/01/2034		XXX
3140HT-FX-2	FEDERAL HOME LOAN BANKS FN BL1981	M	1.A	16,543,539	16,593,000	15,551,291	16,553,538		(307)			3.590	3.615	MON	51,295	603,962	10/03/2022	05/01/2034		XXX
3140HT-FY-0	FEDERAL HOME LOAN BANKS FN BL1982	M	1.A	10,127,326	10,121,000	9,551,289	10,125,379		(2,886)			3.590	3.576	MON	31,288	368,390	03/01/2019	05/01/2034		XXX
3140HT-HJ-1	FEDERAL HOME LOAN BANKS FN BL2032	M	1.A	5,053,125	5,000,000	4,740,650	5,032,229		(4,395)			3.675	3.576	MON	15,823	186,302	03/01/2019	04/01/2034		XXX
3140HT-LY-3	FEDERAL HOME LOAN BANKS FN BL2142	M	1.A	21,039,375	21,000,000	19,475,400	21,024,950		(7,355)			3.350	3.324	MON	60,579	713,271	04/18/2019	05/01/2034		XXX
3140HT-M6-3	FEDERAL HOME LOAN BANKS FN BL2180	RA	1.A	5,861,319	5,854,915	5,450,692	5,858,754		(1,579)			3.370	3.348	MON	16,991	200,051	04/22/2019	06/01/2034		XXX
3140HT-N7-0	FEDERAL HOME LOAN BANKS FN BL2213	M	1.A	6,101,730	6,097,919	5,670,698	6,100,230		(1,452)			3.340	3.322	MON	17,538	206,499	04/01/2019	05/01/2034		XXX
3140HT-NB-1	FEDERAL HOME LOAN BANKS FN BL2185	M	1.A	3,600,398	3,527,636	3,214,664	3,585,911		(2,285)			4.070	3.913	MON	12,363	145,569	03/18/2019	05/01/2049		XXX
3140HT-QS-1	FEDERAL HOME LOAN BANKS FN BL2264	RA	1.A	6,111,438	6,100,000	5,344,027	6,109,755		(1,490)			3.610	3.595	MON	18,963	223,269	03/27/2019	04/01/2039		XXX
3140HT-R2-7	FEDERAL HOME LOAN BANKS FN BL2304	RA	1.A	6,366,455	6,240,666	5,764,628	6,315,798		(8,239)			3.435	3.237	MON	18,459	217,344	03/29/2019	05/01/2034		XXX
3140HT-S5-9	FEDERAL HOME LOAN BANKS FN BL2339	M	1.A	18,044,810	18,118,416	16,849,040	18,075,435		247			3.340	3.365	MON	52,111	613,592	04/16/2019	05/01/2034		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140HT-SB-6	FEDERAL HOME LOAN BANKS FN BL2313	CF	1.A	3,583,335	3,561,078	3,327,044	3,575,370		(2,048)			3.360	3.286	MON	10,303	121,314	04/01/2019	05/01/2034		XXX
3140HT-U4-9	FEDERAL HOME LOAN BANKS FN BL2402	RA	1.A	1,015,625	1,000,000	932,500	1,009,569		(1,175)			3.465	3.324	MON	2,984	35,131	04/09/2019	05/01/2034		XXX
3140HT-UT-4	FEDERAL HOME LOAN BANKS FN BL2393	CF	1.A	1,223,892	1,192,587	1,131,526	1,212,239		(2,065)			3.590	3.322	MON	3,687	43,409	04/09/2019	05/01/2034		XXX
3140HT-X4-6	FEDERAL HOME LOAN BANKS FN BL2498	M	1.A	19,059,375	19,000,000	17,645,300	19,036,532		(8,085)			3.400	3.364	MON	55,628	654,972	04/17/2019	06/01/2034		XXX
3140HT-XX-2	FEDERAL HOME LOAN BANKS FN BL2493	RA	1.A	894,229	876,158	831,667	887,554		(1,228)			3.590	3.374	MON	2,709	31,891	04/15/2019	05/01/2034		XXX
3140HT-YC-7	FEDERAL HOME LOAN BANKS FN BL2506	M	1.A	4,319,974	4,264,009	3,675,278	4,308,326		(1,874)			3.830	3.730	MON	14,063	165,580	04/12/2019	05/01/2049		XXX
3140HT-YD-5	FEDERAL HOME LOAN BANKS FN BL2507	M	1.A	9,519,761	9,396,432	8,099,067	9,494,091		(4,129)			3.830	3.730	MON	30,990	364,882	04/12/2019	05/01/2049		XXX
3140HT-ZW-2	FEDERAL HOME LOAN BANKS FN BL2556	RA	1.A	3,906,012	3,902,354	3,633,209	3,904,547		(1,019)			3.370	3.349	MON	11,324	133,336	04/22/2019	06/01/2034		XXX
3140HU-B7-0	FEDERAL HOME LOAN BANKS FN BL2761	M	1.A	3,210,528	3,145,649	2,808,052	3,193,079		(1,883)			3.950	3.807	MON	10,700	125,979	05/13/2019	06/01/2049		XXX
3140HU-B9-6	FEDERAL HOME LOAN BANKS FN BL2763	M	1.A	2,366,241	2,307,121	2,067,896	2,348,960		(1,620)			3.990	3.818	MON	7,927	93,333	05/13/2019	06/01/2049		XXX
3140HU-H4-1	FEDERAL HOME LOAN BANKS FN BL2950	M	1.A	24,801,263	24,724,000	23,008,896	24,769,990		(10,826)			3.370	3.333	MON	71,748	844,771	04/25/2019	06/01/2034		XXX
3140HU-H5-8	FEDERAL HOME LOAN BANKS FN BL2951	M	1.A	25,585,706	25,506,000	23,736,649	25,553,444		(11,168)			3.370	3.333	MON	74,017	871,490	04/25/2019	06/01/2034		XXX
3140HU-MM-5	FEDERAL HOME LOAN BANKS FN BL3063	CF	1.A	926,289	926,000	805,898	926,519		(170)			3.370	3.364	MON	2,687	31,640	05/06/2019	06/01/2039		XXX
3140HU-MN-3	FEDERAL HOME LOAN BANKS FN BL3064	RA	1.A	5,309,659	5,308,000	4,619,552	5,310,973		(975)			3.370	3.364	MON	15,404	181,364	05/06/2019	06/01/2039		XXX
3140HU-NA-0	FEDERAL HOME LOAN BANKS FN BL3084	RA	1.A	25,939,103	25,931,000	22,567,749	25,945,523		(4,764)			3.370	3.364	MON	75,250	886,012	05/06/2019	06/01/2039		XXX
3140HU-NB-8	FEDERAL HOME LOAN BANKS FN BL3085	RA	1.A	1,955,611	1,955,000	1,701,437	1,956,095		(359)			3.370	3.364	MON	5,673	66,799	05/06/2019	06/01/2039		XXX
3140HW-AV-4	FEDERAL HOME LOAN BANKS FN BL4519	M	1.A	1,320,313	1,300,000	1,236,651	1,306,949		(2,151)			2.640	2.466	MON	2,955	34,797	10/10/2019	12/01/2029		XXX
3140HW-AW-2	FEDERAL HOME LOAN BANKS FN BL4520	M	1.A	1,550,040	1,526,193	1,505,849	1,527,193		(3,461)			2.530	2.299	MON	3,325	39,149	10/10/2019	12/01/2026		XXX
3140HW-UD-2	FEDERAL HOME LOAN BANKS FN BL5079	M	1.A	5,290,462	5,278,915	4,710,112	5,280,031		(744)			2.940	2.924	MON	12,933	155,200	11/07/2019	02/01/2040		XXX
3140HW-ZH-8	FEDERAL HOME LOAN BANKS FN BL5243	0	1.A	1,390,043	1,390,043	1,188,639	1,390,043					3.020	3.009	MON	3,615	42,562	11/30/2023	01/01/2038	11,084	XXX
3140HW-ZJ-4	FEDERAL HOME LOAN BANKS FN BL5244	0	1.A	408,264	408,264	348,180	408,264					3.020	3.009	MON	1,062	12,501	11/30/2023	01/01/2038	3,255	XXX
3140HX-4D-9	FEDERAL HOME LOAN BANKS FN BL6219	RA	1.A	1,644,414	1,750,000	1,312,535	1,654,360		4,183			2.400	2.841	MON	3,617	42,583	10/04/2022	03/01/2040		XXX
3140HX-FF-2	FEDERAL HOME LOAN BANKS FN BL5565	0	1.A	1,001,875	1,000,000	807,720	1,001,750		(222)			2.990	2.973	MON	2,575	30,315	12/19/2019	01/01/2040		XXX
3140HY-EA-2	FEDERAL HOME LOAN BANKS FN BL6428	CF	1.A	1,241,767	1,216,673	940,488	1,236,154		(768)			2.600	2.454	MON	2,724	32,073	03/12/2020	04/01/2050		XXX
3140J2-CR-5	FEDERAL HOME LOAN BANKS FN BL9079	RA	1.A	541,178	522,562	390,417	537,473		(573)			2.490	2.241	MON	1,084	13,012	10/09/2020	11/01/2050		XXX
3140J2-DE-3	FEDERAL HOME LOAN BANKS FN BL9100	CF	1.A	1,491,948	1,454,672	1,054,550	1,486,518		(1,230)			2.240	2.054	MON	2,806	33,037	10/13/2020	11/01/2050		XXX
3140J2-UD-6	FEDERAL HOME LOAN BANKS FN BL9579	RA	1.A	4,817,695	5,250,000	3,604,860	4,906,314		17,598			1.980	2.522	MON	8,951	105,394	04/01/2021	02/01/2041		XXX
3140LA-3W-3	FEDERAL HOME LOAN BANKS FN BS0812	CF	1.A	918,855	913,716	665,446	918,406		(214)			2.270	2.224	MON	1,786	21,029	12/28/2020	02/01/2051		XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140LA-4W-2	FEDERAL HOME LOAN BANKS FN BS0836	CF	1.A	1,297,645	1,280,834	938,131	1,295,462		(586)			2.320	2.222	MON	2,559	30,128	12/28/2020	02/01/2051		XXX
3140LA-5G-6	FEDERAL HOME LOAN BANKS FN BS0846	CF	1.A	796,560	776,658	574,782	793,508		(643)			2.390	2.200	MON	1,598	18,822	12/30/2020	02/01/2051	3,150	XXX
3140LA-5K-7	FEDERAL HOME LOAN BANKS FN BS0849	M	1.A	2,800,165	2,743,579	1,986,927	2,789,509		(1,753)			2.360	2.214	MON	5,576	65,666	12/31/2020	08/01/2050		XXX
3140LA-CF-0	FEDERAL HOME LOAN BANKS FN BS0069	CF	1.A	791,619	771,840	548,593	788,496		(642)			2.310	2.121	MON	1,535	18,077	11/24/2020	12/01/2050	3,083	XXX
3140LA-E2-7	FEDERAL HOME LOAN BANKS FN BS0152	M	1.A	8,005,122	8,815,000	6,947,719	8,210,515		53,875			1.610	3.047	MON	12,221	143,893	01/18/2022	12/01/2035	58,954	XXX
3140LA-FN-0	FEDERAL HOME LOAN BANKS FN BS0172	CF	1.A	770,262	743,765	518,010	766,885		(706)			2.470	2.241	MON	1,582	18,627	12/01/2020	01/01/2056	2,733	XXX
3140LA-Q9-9	FEDERAL HOME LOAN BANKS FN BS0479	CF	1.A	1,466,597	1,468,433	1,081,543	1,466,597					2.280	2.289	MON	2,883	33,945	08/26/2021	01/01/2051	5,979	XXX
3140LB-NF-6	FEDERAL HOME LOAN BANKS FN BS1289	M	1.A	6,910,493	6,888,965	4,829,234	6,906,074		(960)			2.170	2.146	MON	12,873	151,567	01/22/2021	03/01/2051	27,067	XXX
3140LB-QD-8	FEDERAL HOME LOAN BANKS FN BS1351	RA	1.A	2,906,736	2,950,000	2,086,122	2,914,463		1,861			2.150	2.305	MON	5,462	64,306	09/29/2021	03/01/2041	15,444	XXX
3140LB-XN-8	FEDERAL HOME LOAN BANKS FN BS1584	CF	1.A	855,976	826,531	634,520	851,761		(929)			2.760	2.494	MON	1,964	23,131	02/24/2021	04/01/2051	3,498	XXX
3140LC-BT-7	FEDERAL HOME LOAN BANKS FN BS1849	M	1.A	4,694,875	4,600,000	3,310,758	4,678,022		(3,730)			2.810	2.684	MON	11,131	131,055	03/26/2021	05/01/2051		XXX
3140LC-F8-9	FEDERAL HOME LOAN BANKS FN BS1990	M	1.A	13,831,934	14,420,000	11,696,927	13,982,430		37,970			2.070	2.430	MON	25,704	302,640	01/18/2022	06/01/2036		XXX
3140LD-2R-9	FEDERAL HOME LOAN BANKS FN BS3483	RA	1.A	4,712,944	4,710,000	3,396,475	4,711,016		(478)			2.260	2.247	MON	9,166	107,924	09/20/2021	10/01/2041	24,411	XXX
3140LD-3D-9	FEDERAL HOME LOAN BANKS FN BS3495	CF	1.A	674,516	663,527	527,412	671,871		(660)			2.560	2.352	MON	1,463	17,222	09/24/2021	05/01/2039	4,042	XXX
3140LD-C7-2	FEDERAL HOME LOAN BANKS FN BS2793	CF	1.A	1,051,463	1,025,192	764,483	1,048,053		(840)			2.580	2.389	MON	2,278	26,817	09/07/2021	10/01/2051	4,244	XXX
3140LD-E9-6	FEDERAL HOME LOAN BANKS FN BS2859		1.A	60,128	60,000	46,984	60,071		(14)			2.060	2.020	MON	106	1,253	07/27/2021	09/01/2036	388	XXX
3140LD-KR-9	FEDERAL HOME LOAN BANKS FN BS3003	CF	1.A	3,416,189	3,347,153	2,487,136	3,406,918		(2,243)			2.470	2.316	MON	7,119	83,823	08/10/2021	09/01/2051	13,719	XXX
3140LD-LZ-0	FEDERAL HOME LOAN BANKS FN BS3043		1.A	1,054,112	1,027,776	801,097	1,047,909		(1,491)			2.340	2.034	MON	2,071	24,384	08/13/2021	09/01/2039	6,020	XXX
3140LD-MK-2	FEDERAL HOME LOAN BANKS FN BS3061	CF	1.A	840,260	811,355	603,981	836,476		(917)			2.590	2.323	MON	1,751	21,014	08/16/2021	10/01/2051	3,372	XXX
3140LD-NJ-4	FEDERAL HOME LOAN BANKS FN BS3092	CF	1.A	746,179	720,511	562,769	742,025		(1,003)			2.450	2.140	MON	1,520	17,898	08/17/2021	09/01/2046	3,389	XXX
3140LD-QS-1	FEDERAL HOME LOAN BANKS FN BS3164	CF	1.A	1,103,113	1,080,821	802,153	1,100,115		(724)			2.460	2.306	MON	2,290	26,958	08/24/2021	09/01/2051	4,424	XXX
3140LD-RL-5	FEDERAL HOME LOAN BANKS FN BS3190	RA	1.A	4,836,473	4,739,218	3,447,705	4,823,649		(3,168)			2.490	2.336	MON	10,162	119,645	08/25/2021	09/01/2051	19,288	XXX
3140LD-TX-7	FEDERAL HOME LOAN BANKS FN BS3265	RA	1.A	18,890,625	18,750,000	13,345,875	18,857,861		(8,006)			2.290	2.204	MON	36,974	435,339	08/31/2021	10/01/2041	97,450	XXX
3140LD-UJ-6	FEDERAL HOME LOAN BANKS FN BS3284	RA	1.A	31,269,531	31,250,000	23,204,688	31,254,531		(3,643)			2.150	2.134	MON	57,856	681,207	09/01/2021	10/01/2038	183,018	XXX
3140LD-UN-7	FEDERAL HOME LOAN BANKS FN BS3288	RA	1.A	12,886,645	12,840,000	8,901,587	12,874,152		(3,082)			2.160	2.115	MON	23,882	281,196	09/02/2021	11/01/2041	65,718	XXX
3140LD-W7-0	FEDERAL HOME LOAN BANKS FN BS3369	RA	1.A	9,335,655	9,324,000	6,639,434	9,330,632		(1,233)			2.310	2.291	MON	18,547	218,376	09/08/2021	10/01/2041	48,550	XXX
3140LD-XM-6	FEDERAL HOME LOAN BANKS FN BS3383	RA	1.A	5,246,550	5,240,000	3,731,299	5,243,727		(693)			2.310	2.291	MON	10,423	122,725	09/08/2021	10/01/2041	27,284	XXX
3140LD-YN-3	FEDERAL HOME LOAN BANKS FN BS3416	M	1.A	3,491,606	3,630,000	2,940,590	3,525,467		8,713			2.090	2.422	MON	6,533	76,921	01/18/2022	10/01/2036		XXX

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140LD-YP-8	FEDERAL HOME LOAN BANKS FN BS3417	M	1.A	8,823,488	8,796,000	6,250,350	8,815,660		(1,934)			2.265	2.226	MON	17,156	201,996	09/17/2021	10/01/2041	45,610	XXX
3140LD-ZM-4	FEDERAL HOME LOAN BANKS FN BS3447	RA	1.A	23,473,125	23,400,000	16,613,766	23,452,302		(5,144)			2.265	2.226	MON	45,640	537,371	09/17/2021	10/01/2041	121,336	XXX
3140LD-ZS-1	FEDERAL HOME LOAN BANKS FN BS3452	RA	1.A	22,883,796	22,531,737	14,282,418	22,836,442		(11,675)			2.435	2.318	MON	47,245	556,268	09/22/2021	10/01/2051	102,834	XXX
3140LE-6F-9	FEDERAL HOME LOAN BANKS FN BS4469	M	1.A	5,077,386	5,118,575	4,234,648	5,086,585		1,668			2.260	2.328	MON	9,961	117,286	01/11/2022	01/01/2037		XXX
3140LE-N6-0	FEDERAL HOME LOAN BANKS FN BS4012	M	1.A	13,850,291	13,833,000	9,948,417	13,842,948		(1,862)			2.410	2.391	MON	28,707	338,006	11/02/2021	12/01/2041	72,696	XXX
3140LE-Q7-5	FEDERAL HOME LOAN BANKS FN BS4077	0	1.A	1,148,543	1,119,847	838,432	1,144,981		(915)			2.645	2.453	MON	2,551	30,031	11/10/2021	12/01/2051	4,660	XXX
3140LE-RF-6	FEDERAL HOME LOAN BANKS FN BS4085	0	1.A	1,601,746	1,577,104	1,176,997	1,598,497		(816)			2.620	2.502	MON	3,443	41,320	11/12/2021	12/01/2051	6,587	XXX
3140LE-UN-5	FEDERAL HOME LOAN BANKS FN BS4188	0	1.A	5,785,088	5,668,181	4,447,028	5,765,620		(6,199)			2.520	2.285	MON	12,300	144,822	11/19/2021	12/01/2041	31,483	XXX
3140LE-V5-3	FEDERAL HOME LOAN BANKS FN BS4235	0	1.A	726,669	706,683	600,694	721,873		(1,416)			2.590	2.173	MON	1,576	18,557	11/24/2021	12/01/2036	4,940	XXX
3140LE-WG-8	FEDERAL HOME LOAN BANKS FN BS4246	M	1.A	5,965,650	5,892,000	4,851,885	5,944,834		(5,344)			2.370	2.185	MON	12,025	141,580	11/24/2021	12/01/2036	38,928	XXX
3140LF-CG-7	FNMA	0	1.A	4,784,647	4,787,008	3,784,656	4,784,647					2.550	2.569	MON	10,511	109,243	03/03/2025	01/01/2040		XXX
3140LF-DL-5	FEDERAL HOME LOAN BANKS FN BS4606	M	1.A	4,058,535	4,056,000	2,890,387	4,058,546		(492)			2.360	2.353	MON	8,243	97,051	12/20/2021	01/01/2042		XXX
3140LF-GN-8	FEDERAL HOME LOAN BANKS FN BS4704	RA	1.A	5,154,188	5,100,000	4,174,554	5,139,458		(4,035)			2.610	2.450	MON	11,462	134,959	01/26/2022	03/01/2037	34,266	XXX
3140LF-K3-7	FEDERAL HOME LOAN BANKS FN BS4813	M	1.A	5,158,287	5,054,047	3,941,702	5,145,883		(3,347)			2.940	2.783	MON	12,382	148,589	01/20/2022	03/01/2052	22,035	XXX
3140LF-LC-6	FEDERAL HOME LOAN BANKS FN BS4822	CF	1.A	3,506,668	3,499,014	2,646,325	3,506,063		(433)			2.690	2.673	MON	8,105	95,431	01/24/2022	02/01/2052		XXX
3140LF-LZ-5	FEDERAL HOME LOAN BANKS FN BS4843	RA	1.A	2,017,500	2,000,000	1,630,100	2,013,369		(1,247)			2.570	2.495	MON	4,426	52,114	01/25/2022	02/01/2037		XXX
3140LF-MS-0	FEDERAL HOME LOAN BANKS FN BS4868	M	1.A	2,757,806	2,702,076	2,122,502	2,751,323		(1,782)			2.930	2.774	MON	6,817	80,282	01/26/2022	03/01/2052	11,748	XXX
3140LF-Q9-8	FEDERAL HOME LOAN BANKS FN BS4979	M	1.A	4,881,721	4,892,423	4,135,663	4,881,724		3			3.150	3.171	MON	13,271	104,453	04/30/2025	03/01/2040		XXX
3140LF-QE-7	FEDERAL HOME LOAN BANKS FN BS4952	RA	1.A	1,591,734	1,575,000	1,196,449	1,588,400		(917)			3.010	2.890	MON	4,082	48,066	02/08/2022	04/01/2042	8,744	XXX
3140LF-TP-9	FEDERAL HOME LOAN BANKS FN BS5057	0	1.A	2,226,805	2,225,414	2,117,615	2,223,893		(224)			3.920	3.925	MON	7,512	88,448	05/12/2022	06/01/2042		XXX
3140LG-2Q-4	FEDERAL HOME LOAN BANKS FN BS6182	RA	1.A	6,385,810	6,306,000	6,077,534	6,372,125		(5,292)			4.320	4.209	MON	23,458	276,203	06/27/2022	08/01/2037		XXX
3140LG-5Z-1	FEDERAL HOME LOAN BANKS FN BS6263	RA	1.A	2,233,808	2,180,987	2,070,019	2,228,336		(1,710)			4.520	4.320	MON	8,489	99,950	07/05/2022	09/01/2050	11,763	XXX
3140LG-JW-3	FEDERAL HOME LOAN BANKS FN BS5676	M	1.A	5,623,311	5,500,000	5,143,380	5,593,397		(8,629)			3.870	3.537	MON	18,329	215,806	04/25/2022	05/01/2037	40,325	XXX
3140LG-NT-5	FEDERAL HOME LOAN BANKS FN BS5801	CF	1.A	4,780,787	4,765,894	4,446,340	4,777,228		(1,260)			4.240	4.221	MON	17,401	204,880	07/21/2022	08/01/2040		XXX
3140LG-R7-9	FEDERAL HOME LOAN BANKS FN BS5909	0	1.A	1,465,380	1,428,768	1,294,521	1,461,790		(1,088)			4.350	4.151	MON	5,352	63,015	05/20/2022	07/01/2052	7,328	XXX
3140LG-SJ-2	FEDERAL HOME LOAN BANKS FN BS5920	CF	1.A	860,370	1,012,573	911,508	868,986		3,697			4.250	5.694	MON	3,586	43,038	08/16/2023	06/01/2052	6,149	XXX
3140LG-SY-9	FEDERAL HOME LOAN BANKS FN BS5934	0	1.A	1,243,361	1,242,584	1,096,382	1,238,348		21			4.280	4.323	MON	4,580	53,921	05/23/2022	06/01/2052		XXX
3140LG-VC-3	FEDERAL HOME LOAN BANKS N N		1.A	202,783	222,532	206,957	205,342		1,026			4.230	5.518	MON	811	9,544	06/08/2023	07/01/2039	1,783	XXX
3140LG-WG-3	FEDERAL HOME LOAN BANKS FN BS6046	RA	1.A	2,277,219	2,225,749	2,079,295	2,272,095		(1,527)			4.570	4.391	MON	8,759	103,129	06/08/2022	07/01/2052	11,683	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
3140LG-X5-6	FEDERAL HOME LOAN BANKS FN BS6099	M	1.A	4,951,282	4,851,226	4,843,464	4,935,883		(5,720)			4.840	4.553	MON	20,219	238,109	06/16/2022	10/01/2038		XXX
3140LH-D4-9	FEDERAL HOME LOAN BANKS FN BS6422	RA	1.A	6,065,625	6,000,000	5,704,140	6,051,423		(4,615)			4.170	4.079	MON	21,545	253,675	07/18/2022	08/01/2037		XXX
3140LH-LK-4	FEDERAL HOME LOAN BANKS FN BS6629	CF	1.A	2,890,141	2,852,699	2,588,368	2,886,383		(1,208)			4.350	4.254	MON	10,686	125,816	08/16/2022	09/01/2052	14,667	XXX
3140LH-P3-8	FEDERAL HOME LOAN BANKS FN BS6741	RA	1.A	2,660,142	2,593,679	2,448,745	2,653,337		(2,114)			4.710	4.515	MON	10,520	123,859	08/30/2022	09/01/2052		XXX
3140LH-Y6-1	FEDERAL HOME LOAN BANKS FN BS7032	M	1.A	1,513,246	1,494,564	1,480,217	1,511,261		(644)			5.180	5.096	MON	6,667	78,513	10/03/2022	11/01/2052		XXX
3140LJ-AM-8	FEDERAL HOME LOAN BANKS FN BS7211	M	1.A	4,696,000	4,696,000	4,753,573	4,696,000					4.970	4.945	MON	20,098	236,633	10/07/2022	12/01/2029		XXX
3140LK-ZM-8	FEDERAL HOME LOAN BANKS FN BS8847		1.A	476,328	469,000	480,842	474,262		(851)			5.320	4.965	MON	2,149	25,297	05/31/2023	06/01/2033	5,232	XXX
3140LM-AS-8	FEDERAL HOME LOAN BANKS FN BS9916	CF	1.A	2,531,894	2,480,729	2,782,063	2,528,260		(1,787)			6.490	6.314	MON	13,864	163,235	10/17/2023	12/01/2048	18,458	XXX
3140NU-LK-3	FEDERAL HOME LOAN BANK FNMA MF 30/15	O	1.A	1,483,655	1,471,697	1,465,236	1,482,449		(1,181)			5.300	5.229	MON	6,717	79,083	01/01/2024	01/01/2054		XXX
3142AC-D2-2	FEDERAL HOME LOAN BANKS FR WA4820	M	1.A	8,690,392	9,966,136	8,210,302	8,797,008		37,910			3.850	5.013	MON	33,041	389,025	02/16/2023	01/01/2053		XXX
35563C-AA-6	Freddie Mac Military Housing FMMHR 2015-	M	1.A	127,837,338	112,855,026	97,699,273	125,740,976		(349,933)			4.663	3.615	MON	70,405	5,254,318	06/09/2021	11/25/2055	555,172	XXX
35563C-AD-0	Freddie Mac Military Housing FMMHR 2015-	CF	1.A	675,447	652,040	561,231	672,166		(504)			4.663	4.271	MON	488	30,358	01/25/2019	11/25/2055	3,206	XXX
35563C-AJ-7	Freddie Mac Military Housing FMMHR 2015-	M	1.A	25,054,993	23,574,253	19,586,479	24,822,511		(37,653)			4.304	3.866	MON	16,911	1,016,697	07/26/2019	10/25/2052	114,578	XXX
35563C-AM-0	Freddie Mac Military Housing FMMHR 2015-	CF	1.A	12,594,173	11,674,868	9,699,971	12,421,767		(22,599)			4.304	3.772	MON	8,375	503,507	11/09/2017	10/25/2052	56,553	XXX
35563C-AS-7	Freddie Mac Military Housing FMMHR 2015-	M	1.A	45,013,605	39,657,589	35,773,921	44,199,054		(141,175)			4.511	3.495	MON	29,392	1,768,970	10/01/2020	11/25/2052	202,693	XXX
35563C-AV-0	Freddie Mac Military Housing FMMHR 2015-	M	1.A	13,840,857	12,728,614	11,482,101	13,635,526		(27,086)			4.511	3.853	MON	7,861	567,774	11/09/2017	11/25/2052	63,544	XXX
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	CF	1.B FE	7,883,647	7,883,647	7,365,613	7,883,647					3.070	3.004	MON	20,841	245,389	05/06/2019	06/01/2036		XXX
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	CF	1.B FE	4,935,475	4,864,905	4,654,303	4,910,087		(4,037)			3.650	3.465	MON	15,291	180,035	07/29/2019	01/01/2037	31,569	XXX
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01		1.B FE	12,973,389	12,973,389	13,159,297	12,973,389					4.100	4.097	MON	45,803	539,297	05/20/2022	06/01/2039	90,319	XXX
592114-AC-6	FEDERAL NATIONAL MORTGAGE ASSO TN METMED	O	1.A	18,921,995	18,921,995	13,117,995	18,921,995					2.250	2.246	MON	36,661	431,658	12/07/2021	07/01/2045	86,593	XXX
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2		1.B FE	17,072,380	17,072,380	18,079,650	17,072,380					4.840	4.845	MON	71,154	837,780	10/06/2022	11/01/2040	119,685	XXX
63610E-AA-7	NATIONAL FIN AUTH NH MF MTGE-B 63610EAA7	O	1.B FE	13,000,000	13,000,000	12,772,760	13,000,000					6.150	6.150	MON	68,846	810,604	11/01/2022	06/01/2042	13,068,846	XXX
63610E-AB-5	NATIONAL FIN AUTH NH MF MTGE-B NFAMFH 5	O	1.B FE	2,000,000	2,000,000	1,942,820	2,000,000					5.770	5.770	MON	9,937	117,003	12/08/2023	07/01/2057	2,009,617	XXX
64986H-AA-4	NEW YORK ST HSG FIN AGY NY NYSHSG 2.27 0	CF	1.B FE	5,000,000	5,000,000	3,713,000	5,000,000					2.268	2.268	MON	9,765	114,975	12/10/2021	07/01/2041	5,009,450	XXX
64986H-AB-2	NEW YORK ST HSG FIN AGY NY NYSHSG 2.62 0	M	1.B FE	52,000,000	52,000,000	37,256,960	52,000,000					2.618	2.618	MON	117,228	1,380,268	12/10/2021	07/01/2041	52,113,447	XXX
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	CF	1.B FE	1,959,638	1,959,638	1,920,387	1,959,638					3.390	3.383	MON	5,721	67,354	03/07/2019	04/01/2036	12,867	XXX
83712E-GZ-1	SOUTH CAROLINA HOUSING FINANCE SC SCSMFH	CF	1.B FE	1,798,000	1,800,000	1,706,598	1,798,571		92			3.500	3.508	MON	5,425	63,875	03/08/2019	03/01/2038	1,804,900	XXX
927149-AA-2	Multifamily Taxable Mortgage-B MTMBS 202	O	1.A	5,300,489	5,450,000	4,152,589	5,300,489		1,465	88,829		2.490	2.855	MON	11,686	137,590	04/27/2023	01/01/2040	31,317	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
1049999999	- ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)			3,226,878,628	3,210,408,218	2,935,664,985	3,221,087,079		(616,654)	88,829		XXX	XXX	XXX	9,211,568	116,341,073	XXX	XXX	82,108,856	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00449V-AA-8	ACHIEVE MORTGAGE ACHM 2025-HE3 CLASS A		1.A FE	1,649,978	1,650,000	1,650,686	1,649,978					5.202	5.227	MON	14,306		12/04/2025	11/25/2055	9,073	XXX
00449V-AB-6	ACHIEVE MORTGAGE ACHM 2025-HE3 CLASS B		1.D FE	1,199,974	1,200,000	1,201,309	1,199,974					5.452	5.480	MON	10,904		12/04/2025	11/25/2055	6,600	XXX
007036-QT-6	Adjustable Rate Mortgage Trust ARMT 2005		1.A FM	32,502	39,396	39,158	39,352		330			4.406	4.942	MON	29	1,967	11/20/2012	11/25/2035	1,678	XXX
008414-AA-2	Agate Bay Mortgage Loan Trust ABMT 2013-	CF	1.A FM	259,278	259,415	236,935	258,985		(15)			3.500	3.514	MON	757	9,079	07/30/2014	07/25/2043	2,478	XXX
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG AK AKSHSG 2	CF	1.B FE	8,365,000	8,365,000	7,511,435	8,365,000					2.500	2.500	JD	17,427	209,125	09/12/2019	12/01/2034	2,185,954	XXX
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG AK AKSHSG 2	CF	1.B FE	11,205,000	11,205,000	10,001,023	11,205,000					2.700	2.700	JD	25,211	302,535	09/12/2019	12/01/2039	1,085,107	XXX
01170R-RH-7	ALASKA HSG FIN CORP HOME MTG AKSHSG		1.B FE	5,775,000	5,775,000	5,778,581	5,775,000					5.892	5.892	JD	28,355	340,263	01/24/2024	12/01/2049	5,945,132	XXX
02660T-EK-5	American Home Mortgage Investm AHM 2005-		1.A FM	3,991,886	4,817,991	4,362,768	3,982,799		(14,689)			4.446	8.145	MON	4,195	186,780	05/30/2013	09/25/2045		XXX
02660T-GS-6	American Home Mortgage Investm AHM 2005-		1.A FM	1,043,788	1,328,081	944,087	1,062,871		6,947			4.446	8.301	MON	1,156	25,692	05/30/2013	11/25/2045	6,133	XXX
03464K-AB-4	Angel Oak Mortgage Trust 2019 AOMT 2019-	0	1.A FM	154,103	154,105	152,353	153,830		(3)			2.716	2.729	MON	349	4,185	10/17/2019	10/25/2049	12,490	XXX
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	0	1.A FE	1,369,512	1,448,014	1,441,401	1,404,657		13,416			4.650	5.981	MON	5,611	67,332	03/08/2023	10/25/2067	8,907	XXX
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	0	1.A FE	4,070,051	4,344,042	4,322,895	4,180,174		41,308			4.650	6.113	MON	16,833	201,998	03/08/2023	10/25/2067	26,722	XXX
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	0	1.A FE	2,121,674	2,211,381	2,202,828	2,158,328		17,065			4.750	6.053	MON	8,753	104,633	01/27/2023	09/26/2067		XXX
03466K-AD-8	Angel Oak Mortgage Trust 2019 AOMT 2025-		1.C Z	2,727,021	2,727,059	2,733,184	2,727,059		38			5.140	5.312	MON	11,681	11,681	11/21/2025	12/25/2070		XXX
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-		1.F Z	1,586,631	1,586,653	1,590,191	1,586,894		264			5.343	5.514	MON	7,065	7,065	11/21/2025	12/25/2070		XXX
039966-AA-4	ARCHWEST MORTGAGE TRUST ARCHW ARCHW 2025		1.G FE	11,803,509	11,800,000	11,814,455	11,803,451		(58)			5.196	5.239	MON	10,219	119,508	11/20/2025	10/25/2040	65,650	XXX
04542B-MU-3	Asset Backed Funding Certifica ABFC 2005		1.A FM	1,335	1,369	1,348	1,360		1			4.098	4.801	MON	5	57	04/29/2011	01/25/2035		XXX
05532C-AK-5	BCAP 2009-RR8 3A2 BCAP 2009-RR8 3A2	0	2.C FM	378,802	751,221	363,184	378,802					5.500	108.541	MON		40,393	05/11/2016	03/26/2037	1,691	XXX
05532E-AR-6	BCAP 2009 RR10 8A2 BCAP 2009 RR10 8A2	0	3.B FM	4,564,072	9,903,812	4,191,015	4,564,072					6.000	16.656	MON		542,662	09/01/2025	08/26/2036	70,303	XXX
05532V-BB-2	BCAP LLC Trust BCAP 2010-RR2 4A6	0	5.C FM	31,735	141,793	32,513	31,735			14,398		4.446	630.978	MON		5,980	02/24/2017	08/26/2037	796	XXX
05946X-Q9-7	Banc of America Funding Corpor BAFC 2005	0	1.A FM	790,226	1,082,501	1,019,481	979,450		(19,397)			4.226	6.751	MON	769	46,287	02/18/2016	11/25/2035	10,566	XXX
059475-AJ-2	Banc of America Alternative Lo BOAA 2007	0	3.C FM	344,414	419,139	356,792	362,499		1,174			5.750	9.619	MON	2,008	24,100	06/22/2016	06/25/2037	2,873	XXX
05949C-GA-8	Banc of America Mortgage Secur BOAMS 200	0	1.A FM	219,814	234,249	222,137	225,290		675			5.062	5.986	MON	989	12,789	06/19/2017	09/25/2035		XXX
05954U-AC-2	BAFC..09-R9 BAFC..09-R9	0	5.C FM	1,010,864	1,210,552	1,000,943	1,082,792		8,107			6.000	8.430	MON	6,053	74,968	05/18/2016	10/25/2036	992	XXX
066940-AC-1	Barclays Mortgage Loan Trust BARC 2023-N	0	1.A FE	486,670	486,675	489,673	486,675					6.283	6.651	MON	510	30,578	04/27/2023	01/25/2063	4,102	XXX
07387A-AW-5	Bear Stearns Adjustable Rate M BSARM 200	0	1.A FM	360,408	368,040	342,280	362,538		132			4.828	5.236	MON	1,485	18,177	04/23/2019	06/25/2035	5	XXX
07388D-AC-2	Bear Stearns Adjustable Rate M BSARM 200	0	1.A FM	639,192	725,727	624,156	639,192					4.329	2.760	MON		32,209	08/15/2023	07/25/2036	8,889	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
076912-AA-2	BEIGNET INVESTOR LLC SERIES 144A	0	1.E FE	129,745,000	129,745,000	137,720,552	129,745,000					6.581	6.635	MJSD	23,718	1,660,268	10/16/2025	05/30/2049	131,168,086	XXX
10568M-AB-0	BRAVO Residential Funding Trus BRAVO 202	0	1.B FM	759,377	759,599	757,017	766,217		3,222			6.350	6.524	MON	4,020	48,269	01/20/2023	01/25/2063		XXX
10569J-AB-6	BRAVO Residential Funding Trus BRAVO 202	0	1.B FM	1,732,493	1,739,369	1,738,600	1,732,553		35			5.500	5.568	MON	7,972	95,665	08/29/2022	07/25/2062	13,367	XXX
10569U-AB-1	BRAVO Residential Funding Trus BRAVO 202	0	1.A FE	3,677,061	3,677,091	3,695,403	3,677,061					6.860	6.827	MON	21,021	252,263	08/03/2023	06/25/2063	41,823	XXX
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		1.A FE	5,591,698	5,591,701	5,665,606	5,591,701					6.377	6.389	MON	29,715	356,583	04/30/2024	04/25/2054		XXX
10570N-AB-4	BRAVO Residential Funding Trus CES1 A1B		1.A FE	1,863,900	1,863,900	1,887,387	1,863,900					6.528	6.538	MON	10,140	121,675	04/30/2024	04/25/2054		XXX
10570T-AD-7	BRAVO RESIDENTIAL FUNDING TRUS		1.G	7,522,448	7,522,516	7,574,557	7,525,220		2,772			5.814	5.898	MON	36,447	182,233	07/29/2025	07/25/2065		XXX
10571J-AC-0	BRAVO RESIDENTIAL FUNDING TRUS		1.B FM	1,743,218	1,746,684	1,749,279	1,744,013		795			5.082	5.225	MON	7,397	29,589	08/25/2025	06/25/2065		XXX
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS		1.F FM	2,206,309	2,206,337	2,215,994	2,207,095		786			5.589	5.668	MON	10,276	41,104	08/25/2025	06/25/2065		XXX
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	0	1.B FM	1,419,195	1,419,209	1,429,984	1,419,320		137			6.158	6.053	MON	7,283	87,395	07/31/2024	06/25/2064	2,904	XXX
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	0	1.A FE	7,299,319	7,634,125	7,591,703	7,429,554		60,533			4.500	5.844	MON	28,628	343,536	02/22/2023	05/25/2062		XXX
105933-AB-1	BRAVO Residential Funding Trus BRAVO 202	0	1.A FE	1,044,055	1,106,948	1,100,228	1,066,451		8,937			4.500	6.038	MON	4,151	49,813	02/22/2023	05/25/2062		XXX
123910-AA-9	BX Trust		1.A FM	472,385	473,569	473,569	472,385		(20)			5.043	5.010	MON	1,128	26,451	12/06/2024	12/15/2039		XXX
12640W-AC-4	Credit Suisse Mortgage Trust CSMC 2008-3	0	5.C FM	850,418	942,383	904,886	926,952		577			4.649	5.021	MON	3,652	45,302	05/27/2015	07/26/2037	605	XXX
12645E-EN-1	Credit Suisse Mortgage Trust CSMC 2010-2	0	1.A FM	249,195	261,966	254,187	255,937		879			3.500	4.194	MON	764	9,169	03/10/2016	03/27/2037	2,267	XXX
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	0	1.A FM	254,582	274,806	240,874	269,727		363			2.500	2.841	MON	573	6,871	08/04/2014	03/25/2043	2,426	XXX
12667G-AY-9	Countrywide Alternative Loan T CWALT 05-	0	6.	131,950	3,291,745	190,536	131,950	500,792	20,951	490,509		1.154	217.258	MON	613	21,057	05/02/2016	05/25/2035	1,810	XXX
126685-AD-8	Countrywide Home Equity Loan T CWHEL 200	0	1.A FM	91,441	115,513	107,889	113,211		176			4.045	4.909	MON	221	5,325	04/20/2010	07/15/2035		XXX
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	0	1.A FM	236,652	294,659	271,654	284,095		660			4.055	5.294	MON	564	13,613	04/23/2010	11/15/2035		XXX
12668A-2P-9	Countrywide Alternative Loan T CWALT 200	0	3.A FM	1,412,573	2,064,097	1,343,999	1,412,573					5.500	6.812	MON		113,499	07/13/2016	12/25/2035	2,698	XXX
12770J-AA-9	COREVEST AMERICAN FINANCE LTD CAFL 2025-		1.G FE	9,999,980	10,000,000	10,027,740	10,000,053		73			5.179	5.080	MON	4,316	63,299	11/05/2025	11/28/2040		XXX
16162W-QM-4	CHASE MORTGAGE FINANCE CORPO CHASE 2005-	0	1.A FM	126,939	140,391	123,100	130,341		(885)			4.056	6.577	MON	514	6,366	01/31/2017	01/25/2036	475	XXX
161935-AB-7	CHASE MORTGAGE FINANCE CORPO	CF	1.A FM	4,103,849	4,165,684	4,197,414	4,107,977		4,128			5.500	6.234	MON	3,819	133,649	05/08/2025	04/25/2056		XXX
17307G-E8-7	Citigroup Mortgage Loan Trust CMLTI 2005	0	1.A FM	221,802	250,270	234,049	233,292		2,513			4.158	5.778	MON	868	10,769	05/10/2016	10/25/2035	1,715	XXX
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF 19648GBT8	0	1.A FE	986,310	1,000,000	1,004,230	987,452		491			5.818	5.944	MN	9,697	58,180	09/21/2023	05/01/2041	1,029,090	XXX
19648G-CQ-3	COLORADO ST HSG & FIN AUTH SF COSSFH 6.3	0	1.A FE	2,000,000	2,000,000	2,079,100	2,000,000					6.311	6.311	MN	21,037	126,220	10/04/2023	11/01/2038	2,063,110	XXX
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	0	1.A FE	2,635,000	2,635,000	2,690,019	2,635,000					6.168	6.168	MN	27,088	162,527	11/08/2023	11/01/2041	2,716,263	XXX
19648G-SD-5	COLORADO HOUSING AND FINANCE A COSHSG	CF	1.A FE	6,500,000	6,500,000	6,482,645	6,500,000					5.281	5.281	MN	57,211	331,823	10/09/2024	11/01/2039	6,671,633	XXX
19648G-SE-3	COLORADO HOUSING AND FINANCE A COSHSG	CF	1.A FE	3,100,000	3,100,000	3,080,687	3,100,000					5.652	5.652	MN	29,202	169,372	10/09/2024	11/01/2044	3,187,606	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
19685E-AB-7	COLT Funding LLC COLT 2022-2 A2	0	1.A FE	1,578,160	1,578,168	1,466,802	1,577,867		(110)			3.352	3.346	MON	4,408	52,900	02/18/2022	02/25/2067	8,518	XXX
20775H-3A-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	7,225,000	7,225,000	6,849,950	7,225,000					5.387	5.387	MN	49,732	389,211	09/10/2024	05/15/2051	7,419,605	XXX
20775H-5N-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	3,000,000	3,000,000	3,023,520	3,000,000					5.953	5.953	MN	22,820	138,407	01/23/2025	11/15/2046	3,089,295	XXX
20775H-T6-0	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	1,000,000	1,000,000	1,012,524	1,000,000					6.093	6.093	MN	7,786	60,930	05/01/2024	11/15/2049	1,030,465	XXX
22757C-AA-0	Cross Mortgage Trust H7 A1 Y	0	1.A FM	6,886,731	6,890,838	6,943,574	6,886,731		(588)			5.585	5.888	MON	32,071	384,853	10/30/2024	11/25/2069		XXX
22757C-AD-4	Cross Mortgage Trust H7 A2 Y	0	1.A FM	7,875,138	7,875,244	7,942,885	7,875,244					5.818	5.937	MON	38,182	458,182	10/30/2024	11/25/2069		XXX
22757C-AE-2	Cross Mortgage Trust H7 A3 Y	0	1.A FM	3,150,054	3,150,098	3,175,790	3,156,298		6,033			5.970	6.089	MON	15,672	188,061	10/30/2024	11/25/2069		XXX
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	0	1.A FM	700,610	700,617	707,714	701,763		949			6.158	6.164	MON	3,595	43,144	07/31/2024	08/26/2069	1,935	XXX
22758T-AD-6	CROSS MORTGAGE TRUST		1.A FM	5,784,689	5,784,717	5,825,274	5,784,717		28			5.537	5.644	MON	26,692	133,458	08/05/2025	07/25/2070		XXX
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.A Z	12,644,935	12,645,146	12,689,771	12,644,935					5.224	5.159	MON	55,049	110,097	11/06/2025	10/25/2055		XXX
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.A FE	4,182,587	4,182,625	4,197,352	4,182,587					5.376	5.313	MON	18,738	37,476	11/06/2025	10/25/2055		XXX
24380W-AD-1	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.C FE	2,799,967	2,800,000	2,805,124	2,800,000		33			5.477	5.768	MON	12,780	25,559	11/06/2025	10/25/2055		XXX
251513-AQ-0	Deutsche Alt-A Securities INC DBALT 2006	0	1.A FM	237,526	284,035	253,245	258,092		5,606			6.005	8.049	MON	1,421	11,622	08/01/2025	10/25/2036	365	XXX
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006		1.A FM	1,001,536	1,061,077	1,046,552	1,001,536					6.660	1.035	MON		52,247	09/13/2006	10/25/2036		XXX
25151E-AB-9	Deutsche Alt-A Securities INC DBALT 2006	0	3.A FM	399,378	488,536	440,186	444,234		16,819			6.420	9.154	MON	2,614	24,886	07/19/2016	07/25/2036	1,055	XXX
30191W-AA-3	FIGRE TRUST FIGRE 2025-HE8 A		1.A FE	10,987,163	10,987,180	10,985,367	10,987,163					5.206	5.145	MON	47,666	47,666	11/21/2025	11/25/2055		XXX
30191W-AB-1	FIGRE TRUST FIGRE 2025-HE8 B		1.D FE	3,322,474	3,322,523	3,321,915	3,322,164		(310)			5.356	5.297	MON	14,830	14,830	11/21/2025	11/25/2055	44,451	XXX
30191W-AC-9	FIGRE TRUST FIGRE 2025-HE8 C		1.G FE	5,322,559	5,322,678	5,321,646	5,322,052		(507)			5.456	5.397	MON	24,200	24,200	11/21/2025	11/25/2055		XXX
31350A-CG-1	FEDERAL HOME LOAN BANK OT FEDMFH 3.15 01	0	1.B FE	2,749,785	2,730,000	2,473,162	2,741,931		(2,207)			3.150	3.105	MON	7,166	85,995	04/04/2019	01/15/2036	2,733,344	XXX
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036		1.B FE	12,637,226	12,390,000	11,086,572	12,582,843		(14,934)			3.150	3.000	MON	17,346	415,393	09/01/2024	10/15/2036	12,422,524	XXX
31572L-AC-0	Ellington Financial Mortgage T EFMT 2021	0	1.A FM	165,313	230,251	197,686	172,735		2,173			1.291	7.733	MON	248	2,973	11/09/2022	06/25/2066		XXX
31573W-AB-7	Ellington Financial Mortgage T EFMT 2020	0	1.A FM	86,874	86,875	82,009	86,345		154			1.486	1.856	MON	108	1,291	10/22/2020	10/25/2065	3,809	XXX
31684F-AA-2	FIGRE Trust HE5 A N Y	0	1.A FE	26,227,406	26,234,298	26,571,277	26,227,406		(4,228)			5.440	5.674	MON	23,786	1,427,146	10/10/2024	10/25/2054		XXX
31684F-AB-0	FIGRE Trust HE5 B N Y		1.D FE	1,498,882	1,499,103	1,518,416	1,499,023		5			5.590	5.655	MON	1,397	83,800	10/10/2024	10/25/2054		XXX
31684F-AC-8	FIGRE Trust HE5 C N Y	0	1.G FE	1,197,643	1,199,282	1,213,885	1,197,787		126			5.700	5.815	MON	1,139	68,359	10/10/2024	10/25/2054		XXX
31684N-AB-3	FIGRE TRUST FIGRE 2025-HE6 B		1.D FE	5,853,796	5,853,954	5,830,462	5,853,585		(211)			5.144	5.085	MON	25,094	50,188	10/15/2025	09/25/2055	81,516	XXX
31684N-AC-1	FIGRE TRUST FIGRE 2025-HE6 C		1.G FE	5,122,168	5,122,210	5,101,783	5,121,980		(189)			5.245	5.185	MON	22,388	44,777	10/15/2025	09/25/2055	71,333	XXX
316918-AA-9	FIGRE TRUST SERIES 25 PF2 CLASS C		1.A FE	3,791,684	3,791,741	3,784,370	3,791,684					5.017	4.989	MON	15,853	47,558	09/16/2025	10/25/2055	34,042	XXX
316918-AB-7	FIGRE TRUST SERIES 25 PF2 CLASS B		1.D FE	1,232,286	1,232,316	1,229,542	1,232,286					5.117	5.090	MON	5,255	15,764	09/16/2025	10/25/2055	11,064	XXX
316922-AA-1	FIGRE TRUST		1.A FE	2,631,234	2,620,982	2,659,319	2,630,998		(235)			5.758	5.642	MON	12,576	75,458	06/23/2025	06/25/2055	17,300	XXX
31737D-AC-0	FINANCE OF AMERICA HECM BUY	0	1.D FE	1,973,246	2,000,000	1,999,830	1,983,797		9,527			5.000	5.599	MON	1,667	100,000	10/18/2024	10/01/2034		XXX
31737D-AD-8	FINANCE OF AMERICA HECM BUY	0	1.G FE	994,363	1,000,000	1,000,063	996,160		1,618			6.000	6.271	MON	1,000	60,000	10/18/2024	10/01/2034		XXX
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG	0	1.A FE	2,975,000	2,975,000	2,993,386	2,975,000					5.948	5.948	JJ	88,477	186,784	05/22/2024	07/01/2054	3,063,477	XXX
34074N-CJ-6	FLORIDA HSG FIN CORP FLSHSG	0	1.A FE	2,150,000	2,150,000	2,128,221	2,150,000					5.828	5.828	JJ	62,651	40,375	02/10/2025	07/01/2055	2,212,651	XXX
36168W-AA-9	GCAT GCAT 2022-NQM5 A1	0	1.A FM	5,584,621	5,766,983	5,749,082	5,688,812		40,754			5.595	6.869	MON	27,441	327,922	10/14/2022	08/25/2067		XXX
36168W-AB-7	GCAT GCAT 2022-NQM5 A2	0	1.C FM	3,494,781	3,649,992	3,638,410	3,557,063		26,595			5.595	7.226	MON	17,368	207,418	10/14/2022	08/25/2067		XXX
36169D-AA-0	GCAT GCAT 2023-NQM2 A1	0	1.A FM	5,366,506	5,420,484	5,402,043	5,370,932		(920)			5.837	6.002	MON	26,366	316,394	08/18/2023	11/25/2067	48,464	XXX
36171F-AA-1	GCAT GCAT 2023-NQM4 A1		1.A FM	41,682,550	45,588,231	43,538,310	41,909,600		113,207			4.250	5.139	MON	161,458	1,937,500	12/15/2023	05/25/2067	336,454	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
36171F-AB-9	GCAT GCAT 2023-NQM4 A2		1.F FM	2,381,509	2,640,982	2,510,734	2,401,019		11,992			4.250	5.769	MON	9,353	112,242	12/15/2023	05/25/2067	19,490	XXX
36171F-AC-7	GCAT GCAT 2023-NQM4 A3		1.F FM	3,591,352	4,074,207	3,846,944	3,619,071		13,894			4.250	5.529	MON	14,429	173,154	12/15/2023	05/25/2067	30,067	XXX
36171H-AB-5	GCAT		1.A FM	820,542	820,544	826,175	820,544		2			5.756	5.873	MON	3,936	27,551	05/22/2025	04/25/2070		XXX
36171H-AC-3	GCAT		2.A FM	4,636,052	4,636,075	4,695,653	4,640,266		4,214			6.009	6.133	MON	23,215	162,506	05/22/2025	04/25/2070		XXX
36171M-AC-2	GCAT		1.A FM	11,351,722	11,374,969	11,458,837	11,362,431		10,709			5.550	5.726	MON	52,609	315,655	06/17/2025	05/25/2070		XXX
36171M-AD-0	GCAT		1.A FM	3,759,073	3,759,074	3,797,435	3,759,074		1			5.753	5.905	MON	18,022	108,130	06/17/2025	05/25/2070		XXX
36171M-AE-8	GCAT		1.B FM	5,498,837	5,498,885	5,556,364	5,502,268		3,432			5.955	6.116	MON	27,288	163,729	06/17/2025	05/25/2070		XXX
36185N-7E-4	GMAC Mortgage Corporation Loan GMACM 200	0	1.A FM	33,836	33,921	32,565	33,839		1			4.377	4.425	MON	124	1,526	12/18/2017	06/19/2035	318	XXX
362341-4D-8	GSR Mortgage Loan Trust GSR 2006-AR1 2A4	0	1.B FM	1,807,071	1,886,191	1,773,166	1,830,800		(3,499)			4.487	5.305	MON	7,107	88,142	01/25/2019	01/25/2036	236	XXX
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4		1.A FM	30,409	35,054	34,053	35,047		2			4.386	4.441	MON	30	950	01/17/2013	07/25/2037	812	XXX
36272N-AB-0	GD MORTGAGE BACKED SECURITIES		1.C FE	2,355,000	2,355,000	2,365,525	2,355,000					5.893	6.148	MON	2,313	60,667	07/24/2025	10/25/2055		XXX
36272Y-AC-4	GRANT STREET FUNDING GSF 5.797728 10/15/		1.F Z	239,990	233,000	239,990	239,968		(22)			5.798	5.386	MON	600	1,021	12/01/2025	10/15/2042		XXX
36272Y-AD-2	GRANT STREET FUNDING Grant St Funding 6		1.F Z	1,182,847	1,168,000	1,195,132	1,182,786		(61)			6.239	6.108	MON	3,239	3,672	12/16/2025	10/15/2042	5,778	XXX
36272Y-AE-0	GRANT STREET FUNDING Grant St Funding 6		1.G Z	1,114,943	1,140,000	1,122,405	1,115,088		145			6.239	6.694	MON	3,161	3,598	12/16/2025	10/15/2042	5,639	XXX
36272Y-AF-7	GRANT STREET FUNDING Grant St Funding 6		2.C Z	5,209,653	5,924,000	5,141,301	5,213,870		4,217			6.239	8.559	MON	16,427	19,712	12/16/2025	10/15/2042	34,054	XXX
36274T-AA-7	GS MORTGAGE BACKED SECURITIES		1.A FE	5,820,698	5,820,763	5,835,024	5,820,698					5.137	5.010	MON	24,918	99,671	08/26/2025	11/25/2065		XXX
36274T-AC-3	GS MORTGAGE BACKED SECURITIES		1.B FM	849,733	849,746	853,877	849,604		(129)			5.492	5.363	MON	3,889	15,556	08/26/2025	11/25/2065		XXX
367923-AE-9	GCAT		1.F FE	6,959,432	6,959,565	7,032,557	6,962,993		3,561			5.884	6.014	MON	34,125	170,625	07/25/2025	06/25/2070		XXX
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A	0	1.A FM	1,303,785	1,303,796	1,319,912	1,303,796					6.440	6.357	MON	6,997	83,964	05/15/2024	06/25/2059	4,677	XXX
36831D-AE-0	GCAT		1.A FM	31,596,400	31,084,207	31,698,399	31,590,130		(6,270)			6.000	5.401	MON	155,421	621,684	08/13/2025	08/25/2055		XXX
36831D-AL-4	GCAT SERIES 25 INV3 A11	0	1.A FM	14,355,210	14,150,000	14,446,372	14,355,210					6.000	5.889	MON	70,750	283,000	08/13/2025	08/25/2055		XXX
37353P-DC-0	GEORGIA ST HSG & FIN AUTH GA GASHSG 3.6	CF	1.A FE	7,250,000	7,250,000	6,550,448	7,250,000					3.600	3.600	JD	21,750	261,000	04/10/2019	12/01/2044	786,579	XXX
37353P-EA-3	GEORGIA ST HSG & FIN AUTH GA GASHSG 3.2	M	1.A FE	8,000,000	8,000,000	6,736,240	8,000,000					3.200	3.200	JD	21,333	256,000	09/18/2019	12/01/2044	1,008,344	XXX
37353P-EB-1	GEORGIA ST HSG & FIN AUTH GA GASHSG 3.25	M	1.A FE	10,000,000	10,000,000	8,272,500	10,000,000					3.250	3.250	JD	27,083	325,000	09/18/2019	12/01/2049	1,868,047	XXX
403958-AE-1	HOMES TRUST		1.F FE	1,091,621	1,091,623	1,099,067	1,092,239		617			5.677	5.819	MON	5,164	25,821	08/08/2025	08/25/2070		XXX
43761Y-AA-2	HOMES TRUST		1.A FE	11,693,449	11,693,627	11,785,539	11,693,627		178			5.471	5.623	MON	53,313	319,879	06/24/2025	06/25/2060		XXX
43761Y-AB-0	HOMES TRUST		1.A FE	2,698,522	2,698,529	2,719,259	2,698,529		7			5.573	5.735	MON	12,532	75,194	06/24/2025	06/25/2060		XXX
43761Y-AE-4	HOMES TRUST HOMES..25-AFC2		1.F FE	1,843,994	1,843,995	1,854,495	1,845,246		1,252			5.877	6.049	MON	9,031	54,186	06/24/2025	06/25/2060		XXX
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3		1.B FM	2,547,323	2,547,348	2,543,239	2,547,348		25			5.338	5.966	MON	11,331	45,326	09/10/2025	08/25/2060	33,416	XXX
437920-AC-5	HOMES TRUST AFC2 A1 Y Y	0	1.A FE	4,642,576	4,642,660	4,675,181	4,642,576					5.576	5.827	MON	21,573	258,875	10/29/2024	10/25/2059		XXX
437920-AE-1	HOMES TRUST AFC2 A3 Y Y	0	1.F FE	1,547,540	1,547,553	1,558,437	1,547,553					5.982	6.154	MON	7,715	92,575	10/29/2024	10/25/2059		XXX
44989U-AG-1	INFN 25 1 INFN 2025-1 B 144A		1.D PL	2,423,686	2,363,000	2,423,686	2,423,309		(377)			6.308	5.982	MON	6,625	1,101	11/24/2025	11/30/2040		XXX
44989U-AJ-5	INFN 25 1 INFN 2025-1 C 144A		1.G PL	1,934,738	1,978,000	1,934,738	1,934,996		258			6.406	6.852	MON	5,631	922	11/24/2025	11/30/2040		XXX
44989U-AL-0	INFN 25 1 INFN 2025-1 D 144A		2.C PL	1,320,591	1,546,000	1,320,591	1,321,808		1,217			6.406	9.169	MON	4,401	720	11/24/2025	11/30/2040		XXX
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	0	1.B FE	779,864	790,000	797,797	780,489		301			5.877	5.989	JJ	23,214	46,428	09/21/2023	07/01/2043	813,214	XXX
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	0	1.B FE	3,065,000	3,065,000	3,103,129	3,065,000					6.160	6.160	JJ	94,402	188,804	11/30/2023	01/01/2054	3,159,402	XXX
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSO IDSSFH	0	1.B FE	2,430,000	2,430,000	2,446,500	2,430,000					5.825	5.825	JJ	70,774	89,254	10/22/2024	07/01/2044	2,500,774	XXX
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	M	1.B FE	4,050,000	4,050,000	4,087,382	4,050,000					5.895	5.895	JJ	119,374	150,544	10/22/2024	07/01/2049	4,169,374	XXX
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSO IDSSFH	M	1.B FE	7,505,873	7,510,000	7,539,064	7,505,894		21			5.945	5.949	JJ	223,235	281,524	12/19/2024	07/01/2055	7,733,235	XXX
45129Y-7Y-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH		1.B FE	7,190,000	7,190,000	7,138,901	7,190,000					5.715	5.715	JJ	205,454	109,576	02/26/2025	07/01/2049	7,395,454	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
45129Y-S4-9	IDAHO HOUSING AND FINANCE ASSO ID IDSSFH		1.B FE	490,000	490,000	428,799	490,000					2.900	2.900	JJ	7,105	14,210	10/04/2019	07/01/2039	55,183	XXX
45203M-SC-6	ILLINOIS ST HSG DEV AUTH REVEN 45203MSC6	0	1.A FE	2,000,000	2,000,000	2,095,420	2,000,000					5.250	5.250	AO	26,250	105,000	10/04/2023	10/01/2043	2,052,500	XXX
45203M-XE-6	IL HOUSING DEV AUTH 2024B ILHDV	CF	1.A FE	3,240,000	3,240,000	3,241,037	3,240,000					5.884	5.884	AO	47,660	190,642	02/13/2024	10/01/2049	3,335,321	XXX
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN	0	1.A FE	968,710	970,000	988,340	968,710					6.051	6.063	AO	14,674	58,695	05/29/2024	10/01/2044	999,347	XXX
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	0	1.A FE	1,855,000	1,855,000	1,867,369	1,855,000					6.101	6.099	AO	28,293	113,174	04/30/2024	10/01/2049	216,954	XXX
452766-AB-4	Imperial Fund LLC IMPRL 2022-NQM1 A2	0	1.A FM	7,157,850	7,158,000	5,869,345	7,155,923		(1,010)			3.206	3.207	MON	19,124	229,485	02/01/2022	02/25/2067		XXX
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1	0	1.A FM	1,445,269	1,445,287	1,440,430	1,464,162		10,218			4.380	4.899	MON	5,275	63,304	04/14/2022	05/25/2067		XXX
45505T-PM-7	INDIANA HOUSING & COMMUNITY DE IN INSSFH		1.B FE	745,000	745,000	646,891	745,000					2.650	2.650	JJ	9,871	19,743	09/06/2019	07/01/2039	82,126	XXX
456606-AF-9	Indymac Home Equity Loan Asset INHEL 200		5.C FM	67,645	132,471	62,155	67,645	1,146		1,700		5.264		MON		7,281	04/14/2000	02/25/2030		XXX
45660L-A2-5	IndyMac INDX Mortgage Loan Tru RAST 2005	0	2.C FM	968,494	1,446,449	948,086	968,494					5.500	10.517	MON		79,578	06/09/2016	10/25/2035	455	XXX
45660L-QW-2	IndyMac INDX Mortgage Loan Tru AR13 1A1	0	5.C FM	96,561	124,595	58,449	118,227		643			3.943	5.450	MON	410	4,327	01/11/2017	08/25/2035	870	XXX
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007		1.A FM	4,032,291	4,709,864	4,404,335	3,990,954		41,793			4.206	9.523	MON	3,881	142,957	05/30/2013	08/25/2037	28,148	XXX
46247E-DK-8	IOWA FIN AUTH SINGLE FAMILY MT IASSFH	0	1.A FE	1,250,000	1,250,000	1,235,313	1,250,000					4.550	4.550	JJ	28,438	34,915	10/22/2024	07/01/2052	1,278,438	XXX
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	0	1.A FM	1,064,803	1,087,519	983,638	1,068,767		359			3.514	3.761	MON	3,182	38,211	02/24/2022	07/25/2052		XXX
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y	0	1.B FM	2,131,846	2,131,861	2,150,788	2,134,530		2,684			5.947	5.996	MON	10,565	126,782	12/18/2024	02/25/2064		XXX
46631J-AL-2	JP Morgan Mortgage Trust JPMMT 2007-A4 3	0	5.C FM	34,720	37,689	29,243	36,101		1,161			5.016	7.833	MON	158	1,974	06/13/2017	06/25/2037	193	XXX
46640M-AC-4	JP Morgan Mortgage Trust JPMMT 2013-3 A3	CF	1.A FM	218,777	220,187	203,304	219,400		25			3.359	3.350	MON	604	7,383	05/12/2014	07/25/2043	2,455	XXX
46654W-AL-5	JP Morgan Mortgage Trust JPMMT 2022-1 A5	M	1.A FM	50,956,152	54,250,000	36,538,080	51,341,751		115,003			2.500	2.901	MON	113,021	1,356,250	01/26/2022	07/25/2052		XXX
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	0	1.A FM	44,715,971	46,533,694	38,481,178	44,869,876		38,071			2.500	2.962	MON	96,945	1,163,342	01/26/2022	07/25/2052		XXX
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	0	1.A FM	4,505,244	5,079,014	4,446,636	4,540,810		12,008			3.000	4.554	MON	12,698	152,370	07/07/2022	12/25/2052		XXX
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	0	1.B FM	1,446,682	1,502,559	1,431,480	1,453,723		1,810			4.500	5.001	MON	5,635	67,615	07/27/2022	01/25/2053		XXX
46659A-AA-2	JP MORGAN MORTGAGE TRUST	0	1.A FM	1,371,214	1,372,931	1,397,421	1,371,214					6.000	5.951	MON	6,865	82,376	11/22/2024	04/25/2055		XXX
46659A-AT-1	JP Morgan Mortgage Trust	0	1.A FM	1,371,515	1,372,931	1,401,993	1,371,515					6.225	6.164	MON	7,122	85,465	11/22/2024	04/25/2055		XXX
46659A-AU-8	JP Morgan Mortgage Trust	0	1.A FM	2,730,416	2,745,861	2,782,760	2,730,787		305			6.000	6.143	MON	13,729	164,752	11/22/2024	04/25/2055		XXX
46660C-AC-1	JP MORGAN MORTGAGE TRUST SERIES 25 HE3 C		1.G FE	3,771,900	3,771,900	3,771,881	3,771,900					5.618	5.767	MON	5,805	13,304	11/21/2025	03/25/2056		XXX
48288#-AA-6	Kennedy Lewis Capital Company KLCC SPV G		1.G PL	67,024,837	67,072,500	67,072,500	67,032,683		6,360				6.419	N/A	722,117	3,522,294	09/23/2025	05/01/2030	68,125,958	XXX
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N	0	1.A FE	1,916,852	1,960,000	1,949,134	1,917,900		630			5.902	6.065	JJ	57,840	121,463	05/29/2024	01/01/2055	156,598	XXX
500937-AA-5	KSL Commercial Mortgage Trust SERIES 202		1.A FM	716,675	718,471	718,247	716,675		(32)			5.293	5.236	MON	1,796	42,052	11/27/2024	12/15/2039		XXX
50205W-AA-5	LHOME Mortgage Trust RTL5 A1 Y Y	0	1.G FE	11,999,870	12,000,000	12,022,548	11,999,818		(51)			5.323	5.382	MON	10,646	638,760	10/03/2024	09/25/2039		XXX
50205Y-AA-1	LHOME MORTGAGE TRUST		1.G FE	3,999,952	4,000,000	4,011,584	4,000,446		494			5.239	5.302	MON	3,493	72,182	08/18/2025	08/25/2040		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A		1.A FM	1,695,757	1,896,464	1,804,444	1,758,344		9,791			4.386	6.719	MON	1,617	70,241	05/30/2013	12/25/2035	12,990	XXX
52522C-AG-8	Lehman XS Trust LXS 2006-14N 3A2	0	1.A FM	335,843	436,769	518,400	429,176		9,302			4.086	5.132	MON	350	20,207	11/15/2016	08/25/2036	785	XXX
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC FTLS	0	1.D FE	19,000,000	19,000,000	19,813,181	19,000,000					6.750	6.750	JD	106,875	313,500	07/23/2025	06/01/2047	19,641,250	XXX
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	0	1.A FM	3,482,441	5,757,984	5,749,019	5,133,384					5.777	5.162	MON		293,663	10/21/2009	11/25/2037		XXX
550786-AT-4	LVII RESECURITIZATION TRUST LV LVII 2009	0	1.A FM	6,104,808	20,275,198	16,088,613	13,508,783					5.777	3.534	MON		1,024,872	10/21/2009	11/25/2037		XXX
550786-AU-1	LVII RESECURITIZATION TRUST LV LVII 2009	0	1.A FM	2,936,275	20,275,198	5,284,649	3,805,655					5.777	34.940	MON		426,120	10/21/2009	11/25/2037		XXX
56052F-PE-9	MAINE STATE HOUSING AUTHORITY ME MESHSG	CF	1.B FE	1,685,000	1,685,000	1,566,241	1,685,000					3.150	3.150	MN	6,782	53,078	05/16/2019	11/15/2039	440,179	XXX
56052F-PF-6	MAINE STATE HOUSING AUTHORITY ME MESHSG	CF	1.B FE	1,565,000	1,565,000	1,401,191	1,565,000					3.350	3.350	MN	6,699	52,428	05/16/2019	11/15/2044	344,440	XXX
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN MD MDSMFH 3	CF	1.B FE	12,000,000	12,000,000	10,983,120	12,000,000					3.200	3.200	MS	128,000	384,000	05/23/2019	09/01/2039	1,308,689	XXX
57419T-5R-8	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	0	1.B FE	2,000,000	2,000,000	2,045,580	2,000,000					6.232	6.232	MS	41,547	124,640	11/09/2023	09/01/2043	2,062,320	XXX
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	0	1.B FE	2,715,000	2,715,000	2,764,467	2,715,000					6.362	6.362	MS	57,576	172,728	11/09/2023	09/01/2053	2,801,364	XXX
57419U-DG-0	MARYLAND CMNTY DEV ADMIN HSG &	0	1.B FE	3,000,000	3,000,000	3,023,400	3,000,000					5.991	5.991	MS	59,910	179,730	04/23/2024	09/01/2044	3,089,865	XXX
57419U-DH-8	MARYLAND CMNTY DEV ADMIN HSG &	0	1.B FE	6,000,000	6,000,000	6,039,258	6,000,000					6.041	6.041	MS	120,820	362,460	04/22/2024	09/01/2049	6,181,230	XXX
57419U-LG-1	MD DEPT HSG COMM DEV 2023F MDDEPT	0	1.B FE	2,760,000	2,760,000	2,775,208	2,760,000					5.444	5.444	MS	50,085	120,204	10/21/2024	09/01/2039	2,835,127	XXX
57419U-LK-2	MD DEPT HSG COMM DEV 2023F MDDEPT	CF	1.B FE	1,500,000	1,500,000	1,501,590	1,500,000					5.887	5.887	MS	29,435	70,644	10/21/2024	09/01/2052	1,544,153	XXX
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING MCDHSG	0	1.B FE	4,000,000	4,000,000	4,017,120	4,000,000					5.877	5.877	MS	78,360	120,805	02/11/2025	03/01/2051	4,117,540	XXX
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	0	1.C FE	920,000	920,000	864,174	920,000					4.621	4.621	JD	3,543	42,513	10/30/2018	12/01/2038	106,965	XXX
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	CF	1.B FE	9,770,348	9,770,348	9,723,255	9,770,348					3.875	3.875	MON	32,602	473,079	12/07/2018	01/01/2039	59,576	XXX
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	0	1.C FE	770,000	770,000	734,642	770,000					4.314	4.314	JD	2,768	33,218	03/18/2015	12/01/2035	86,590	XXX
57587A-RE-0	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4		1.C FE	1,605,000	1,605,000	1,462,251	1,605,000					4.750	4.750	JD	6,353	76,238	03/16/2016	12/01/2045	67,863	XXX
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H N Y N	0	1.B FE	997,500	1,000,000	1,003,820	997,583		61			5.916	5.936	JD	4,930	59,160	06/24/2024	12/01/2047	96,938	XXX
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	0	1.A FM	2,929,551	3,497,971	2,923,265	2,976,102		12,135			2.500	4.639	MON	7,287	87,449	06/28/2022	06/25/2051		XXX
594654-EU-5	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.C FE	1,778,660	1,690,000	1,655,456	1,752,929		(4,400)			3.650	3.262	JD	5,140	61,685	08/27/2019	12/01/2039	187,512	XXX
59465M-6K-6	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.B FE	1,000,000	1,000,000	912,240	1,000,000					3.000	3.000	AO	7,500	30,000	07/11/2019	10/01/2039	217,626	XXX
59465M-6L-4	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.B FE	2,001,960	2,000,000	1,737,740	2,001,517		(70)			3.250	3.244	AO	16,250	65,000	07/16/2019	10/01/2044	226,182	XXX
59465M-6M-2	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.B FE	2,500,000	2,500,000	2,051,300	2,500,000					3.350	3.350	AO	20,938	83,750	07/11/2019	10/01/2049	282,830	XXX
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST	0	2.C FE	3,774,095	4,158,339	3,940,068	4,176,226		10,409			3.000	3.223	MON	10,396	128,562	11/14/2024	08/01/2069		XXX
59992O-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	0	2.C FE	2,226,185	2,406,834	2,282,906	2,289,773		53,408			3.000	6.176	MON	6,017	72,492	09/17/2024	11/01/2069		XXX
60535Q-TV-2	MISSISSIPPI ST HOME CORP SF MT MS MSSSFH	CF	1.B FE	3,000,000	3,000,000	2,599,830	3,000,000					2.650	2.650	JD	6,625	79,500	09/10/2019	12/01/2039	335,972	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
60535Q-TW-0	MISSISSIPPI ST HOME CORP SF MT MS MSSSFH	0	1.B FE	1,000,000	1,000,000	804,520	1,000,000					2.875	2.875	JD	2,396	28,750	09/10/2019	12/01/2043	123,221	XXX
60637B-VB-3	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	1,435,759	1,435,000	1,327,576	1,435,527		(38)			3.000	2.996	MN	7,175	43,050	09/18/2019	11/01/2039	163,011	XXX
60637B-VC-1	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	1,890,000	1,890,000	1,627,517	1,890,000					3.200	3.200	MN	10,080	60,480	06/27/2019	11/01/2044	216,327	XXX
60637B-WL-0	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	2,955,000	2,955,000	2,294,735	2,955,000					3.050	3.050	MN	15,021	90,125	10/10/2019	11/01/2049	284,081	XXX
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		1.D PL	16,638,776	16,638,776	17,337,382	16,638,776					5.250	5.307	MON	26,691	874,411	12/27/2024	12/31/2055	16,665,468	XXX
60644#-AB-8	Mist Funding I LLC Mist Funding I LLC C		1.G PL	868,747	868,747	895,886	868,747					6.350	6.434	MON	1,379	55,165	09/26/2024	12/31/2055	870,126	XXX
60644#-AC-6	Mist Funding I LLC Mist Funding I LLC C		3.A PL	1,031,831	1,031,831	1,030,620	1,031,831					8.650	8.806	MON	2,727	89,253	09/26/2024	12/31/2055	1,034,558	XXX
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		1.D PL	16,834,811	16,834,811	17,541,648	16,834,811					5.250	5.308	MON	22,096	886,184	10/23/2024	12/31/2055	16,861,817	XXX
60645@-AB-9	Mist Funding II LLC Mist Funding II LLC		1.G PL	885,332	885,332	912,990	885,332					6.350	6.435	MON	1,405	56,219	10/23/2024	12/31/2055	887,050	XXX
60645@-AC-7	Mist Funding II LLC Mist Funding II LLC		3.A PL	1,072,815	1,072,815	1,071,556	1,072,815					8.650	8.807	MON	2,320	92,798	10/23/2024	12/31/2055	1,075,650	XXX
61778L-AE-5	MORGAN STANLEY RESIDENTIAL MO		1.G FE	1,636,624	1,636,645	1,647,810	1,637,910		1,286			5.864	5.952	MON	7,998	55,984	05/16/2025	05/25/2070		XXX
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.G FE	5,687,181	5,687,205	5,696,025	5,687,965		784			5.321	5.461	MON	25,218	25,218	11/14/2025	09/25/2070		XXX
617946-AA-6	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.A FM	19,168,070	19,634,827	19,218,216	19,197,603		29,533			4.250	5.122	MON	69,540	208,620	09/30/2025	02/25/2065	136,612	XXX
617946-AD-0	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.A FM	3,800,380	3,926,965	3,811,764	3,807,051		6,671			4.250	5.271	MON	13,908	41,724	09/30/2025	02/25/2065	27,322	XXX
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.A FM	4,736,736	4,908,707	4,751,530	4,745,281		8,545			4.250	5.329	MON	17,385	52,155	09/30/2025	02/25/2065	34,153	XXX
62957J-AC-5	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A1		1.A FE	6,181,421	6,181,525	6,212,148	6,181,525		104			5.000	5.149	MON	25,756	77,269	09/24/2025	10/25/2060	90,197	XXX
62957J-AF-8	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A2		1.D FE	1,320,371	1,320,374	1,325,521	1,320,544		174			5.254	5.413	MON	5,781	17,343	09/24/2025	10/25/2060	19,286	XXX
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3		1.G FE	989,031	989,044	992,865	989,176		145			5.456	5.622	MON	4,497	13,491	09/24/2025	10/25/2060	14,449	XXX
641279-B6-0	NEVADA HOUSING DIVISION NVSSFH		1.B FE	1,370,000	1,370,000	1,349,573	1,370,000					5.616	5.616	AO	19,235	78,435	08/22/2024	04/01/2054	1,408,470	XXX
641279-NS-9	NEVADA ST HSG DIV SF MTGE REVE NV NVSSFH	0	1.B FE	450,000	450,000	398,696	450,000					3.000	3.000	AO	3,375	13,500	07/10/2019	10/01/2039	50,128	XXX
641279-NT-7	NEVADA ST HSG DIV SF MTGE REVE NV NVSSFH	CF	1.B FE	455,000	455,000	400,482	455,000					3.250	3.250	AO	3,697	14,788	07/10/2019	10/01/2044	50,895	XXX
641279-VW-1	NEVADA ST HSG DIV SF MTGE REVE 641279VW1	0	1.B FE	3,110,000	3,110,000	3,132,765	3,110,000					5.634	5.634	AO	43,804	175,217	08/30/2023	10/01/2038	3,197,609	XXX
641279-XM-1	NEVADA ST HSG DIV SF MTGE REVE N Y N		1.B FE	1,250,000	1,250,000	1,250,713	1,250,000					5.719	5.719	AO	17,872	71,488	02/16/2024	10/01/2044	1,285,744	XXX
646108-G9-5	NEW JERSEY NJ NJSMFH 3.3 11/01/2034		1.D FE	2,965,000	2,965,000	2,694,147	2,965,000					3.300	3.300	MN	16,308	97,845	12/04/2019	11/01/2034	545,443	XXX
646108-H2-9	NEW JERSEY NJ NJSMFH 3.6 11/01/2039	CF	1.D FE	5,183,105	5,250,000	4,478,933	5,192,594		3,261			3.600	3.705	MN	31,500	189,000	11/14/2022	11/01/2039	489,929	XXX
646108-QN-3	NEW JERSEY NJ NJSMFH 4.47 11/01/2037	CF	1.D FE	7,047,934	7,000,000	6,694,310	7,000,000					4.471	4.471	MN	52,162	312,970	06/29/2016	11/01/2037	7,156,485	XXX
647201-HA-3	NEW MEXICO ST MTGE FIN AUTH NM NMSHSG 3	0	1.B FE	870,000	870,000	780,625	870,000					3.250	3.250	JJ	14,138	28,275	07/10/2019	07/01/2044	97,740	XXX
647201-HB-1	NEW MEXICO ST MTGE FIN AUTH NM NMSHSG 3	CF	1.B FE	695,000	695,000	573,973	695,000					3.350	3.350	JJ	11,641	23,283	07/10/2019	07/01/2049	78,199	XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
647201-ZS-4	NEW MEXICO ST MTGE FIN AUTH NMSHSG 5.3 0	CF	1.B FE	4,680,000	4,680,000	4,809,074	4,680,000					5.300	5.300	MS	82,680	248,040	10/20/2023	09/01/2048	4,804,020	XXX
64830G-AB-2	New Residential Mortgage Loan NRZT 2018-	0	1.A FM	364,240	356,526	349,389	360,954		(397)			4.000	3.362	MON	1,188	14,261	01/19/2018	12/25/2057		XXX
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN		1.B FM	2,591,740	2,564,591	2,582,372	2,590,920		(820)			5.733	5.180	MON	12,252	12,252	11/20/2025	05/25/2065	27,722	XXX
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN		1.C FM	3,932,303	3,932,373	3,991,044	3,932,303					5.985	5.895	MON	19,613	117,676	06/02/2025	05/25/2065	62,178	XXX
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH	CF	1.C FE	26,000,000	26,000,000	19,422,780	26,000,000					2.878	2.877	MN	124,713	748,280	10/14/2021	11/01/2041	20,290,702	XXX
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH		1.C FE	1,630,000	1,630,000	1,490,423	1,630,000					3.400	3.400	MN	9,237	55,420	04/05/2019	11/01/2039	180,771	XXX
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH		1.C FE	1,495,000	1,495,000	1,291,680	1,495,000					3.550	3.550	MN	8,845	53,073	04/05/2019	11/01/2044	150,471	XXX
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH	0	1.C FE	785,000	785,000	713,070	785,000					3.000	3.000	MN	3,925	23,550	06/13/2019	11/01/2039	86,067	XXX
64987J-MN-8	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 2	M	1.C FE	5,860,000	5,860,000	4,454,127	5,860,000					2.400	2.400	MN	23,440	140,640	09/22/2021	11/01/2041	626,133	XXX
64987J-NR-8	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 2	M	1.C FE	5,015,000	5,015,000	3,811,851	5,015,000					2.400	2.400	MN	20,060	120,360	09/22/2021	11/01/2041	547,444	XXX
649883-ZZ-1	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 3		1.B FE	373,734	360,000	334,199	360,000					3.850	3.850	AO	3,465	13,860	08/24/2020	10/01/2044	366,930	XXX
64988Y-AC-1	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG		1.B FE	2,270,000	2,270,000	2,129,351	2,270,000					3.800	3.800	AO	21,565	86,260	03/01/2019	04/01/2045	168,322	XXX
64988Y-CA-3	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	M	1.B FE	18,000,000	18,000,000	15,312,240	18,000,000					2.600	2.600	AO	117,000	468,000	09/12/2019	10/01/2039	1,897,410	XXX
64988Y-CB-1	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	CF	1.B FE	17,890,000	17,890,000	14,331,321	17,890,000					2.850	2.850	AO	127,466	509,865	09/12/2019	10/01/2044	1,947,467	XXX
64988Y-CC-9	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	CF	1.B FE	4,695,000	4,695,000	3,529,185	4,695,000					2.950	2.950	AO	34,626	138,503	09/12/2019	10/01/2049	496,580	XXX
64988Y-HQ-3	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG		1.B FE	263,583	260,000	258,281	261,602		(400)			3.200	3.024	AO	2,080	8,320	09/14/2020	10/01/2050	26,940	XXX
65539C-BA-3	NMRR 2011-4RA 3A3 NMRR 2011-4RA 3A3	0	1.A FM	593,503	742,433	733,628	666,554		(9,487)			4.442	7.010	MON	2,761	34,855	09/07/2016	12/26/2035	4,170	XXX
658207-3C-7	NC St Hsg Fin Agy Hmownrsp Rev NCSHSG 6	0	1.B FE	2,940,000	2,940,000	2,998,741	2,940,000					6.238	6.238	JJ	91,699	183,397	11/09/2023	01/01/2049	3,031,699	XXX
658207-8T-5	NC HOUSING FIN 54B 1998 TRUST NCHOUS	0	1.B FE	1,500,000	1,500,000	1,506,615	1,500,000					5.901	5.901	JJ	44,258	90,974	06/04/2024	01/01/2055	1,544,258	XXX
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	0	1.A FE	9,544,531	9,563,918	9,547,153	9,622,581		42,550			6.319	6.598	MON	50,362	604,344	02/21/2023	01/25/2062		XXX
670855-AB-1	Onslow Bay Financial LLC OBX 2023-NQM1 A	0	1.B FM	2,160,408	2,171,384	2,164,060	2,160,681		25			6.500	6.602	MON	11,762	141,140	01/06/2023	11/25/2062	19,066	XXX
67117D-AB-6	Onslow Bay Financial LLC OBX 2022-NQM7 A	0	1.A FM	1,126,686	1,128,996	1,128,314	1,148,926		7,502			5.700	6.114	MON	1,073	64,353	08/25/2022	08/25/2062		XXX
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	0	1.A FM	2,960,874	2,960,874	2,960,273	2,960,874					5.949	6.323	MON	14,678	176,134	04/21/2023	02/25/2063	28,644	XXX
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	0	1.A FM	2,959,898	2,960,959	2,961,598	2,960,959					6.487	6.867	MON	16,006	192,067	04/21/2023	02/25/2063	28,657	XXX
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	0	1.A FM	3,635,186	3,635,228	3,653,593	3,635,186					6.874	6.819	MON	20,824	249,886	07/21/2023	07/25/2063	46,187	XXX
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y	0	1.A FM	14,113,052	14,113,193	14,300,377	14,113,052					6.447	6.633	MON	75,823	909,878	04/19/2024	02/25/2064		XXX
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y	0	1.A FM	4,484,886	4,484,943	4,542,978	4,484,886					6.700	6.894	MON	25,041	300,491	04/19/2024	02/25/2064		XXX
67119E-AB-2	Onslow Bay Financial LLC NQM11 A2 Y Y	0	1.A FM	2,229,133	2,229,172	2,249,613	2,229,172					6.128	6.171	MON	11,384	136,604	07/23/2024	06/25/2064	2,600	XXX
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y	0	1.A FM	14,119,819	14,119,875	14,278,696	14,119,875					6.243	6.082	MON	73,459	881,504	05/06/2024	03/25/2064		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y	0	1.A FM	1,764,990	1,764,990	1,783,272	1,764,990					6.446	6.416	MON	9,481	113,771	05/06/2024	03/25/2064		XXX
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	0	1.B FM	1,277,488	1,277,512	1,289,789	1,277,488					5.732	5.958	MON	6,102	73,227	10/31/2024	10/25/2064		XXX
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	0	1.B FM	1,381,092	1,381,094	1,395,196	1,383,046		1,934			5.885	5.943	MON	6,773	81,277	10/31/2024	10/25/2064		XXX
67120V-AB-1	ONSLOW BAY FINANCIAL LLC		1.A FM	1,431,412	1,429,848	1,439,519	1,431,412					5.749	5.765	MON	6,850	27,401	07/31/2025	11/25/2064		XXX
67121C-AA-4	ONSLOW BAY FINANCIAL LLC OBX 2025-HE1 A1	0	1.A FE	2,003,916	2,003,916	2,008,258	2,003,916					5.474	5.753	MON	1,828	89,200	03/25/2025	02/25/2055		XXX
67121C-AB-2	ONSLOW BAY FINANCIAL LLC	0	1.D FE	2,350,000	2,350,000	2,354,543	2,350,000					5.774	5.981	MON	2,651	109,936	03/25/2025	02/25/2055		XXX
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX 2		1.B FM	2,583,189	2,583,238	2,596,942	2,583,238		48			5.706	5.689	MON	12,283	73,700	06/02/2025	05/25/2065	39,653	XXX
67121U-AC-0	ONSLOW BAY FINANCIAL LLC		1.E	5,647,368	5,647,450	5,685,356	5,650,741		3,373			5.816	5.972	MON	27,371	136,857	07/15/2025	05/25/2065		XXX
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16		1.C FM	3,446,244	3,446,254	3,441,860	3,446,254		10			5.210	5.722	MON	14,962	44,887	09/12/2025	08/25/2065	45,835	XXX
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2		1.C FE	3,359,183	3,359,205	3,353,125	3,359,205		23			5.092	5.372	MON	14,254	14,254	11/25/2025	09/25/2062	32,953	XXX
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3		1.F FE	2,701,896	2,701,905	2,697,026	2,702,220		324			5.193	5.477	MON	11,693	11,693	11/25/2025	09/25/2062	26,507	XXX
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2	0	1.B FM	1,466,440	1,466,454	1,482,788	1,466,454					5.863	5.938	MON	7,165	85,978	11/20/2024	11/25/2064		XXX
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2	0	1.B FM	3,008,084	3,008,111	3,031,063	3,014,015		5,666			6.015	6.120	MON	15,078	180,938	11/20/2024	11/25/2064		XXX
673913-AB-5	Onslow Bay Financial LLC	0	1.B FM	1,281,093	1,281,096	1,287,283	1,281,093		(3)			5.662	5.602	MON	6,045	72,536	12/05/2024	10/25/2064	12,044	XXX
673913-AC-3	Onslow Bay Financial LLC	0	1.B FM	2,044,772	2,044,772	2,056,673	2,044,772					5.865	5.803	MON	9,994	119,926	12/05/2024	10/25/2064	19,227	XXX
67448G-AA-1	Onslow Bay Financial LLC OBX 2023-NQM4 A	0	1.A FM	694,881	698,263	699,124	694,942		(13)			6.113	6.205	MON	3,557	42,685	08/02/2023	03/25/2063	8,435	XXX
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	0	1.A FM	1,451,258	1,451,260	1,462,336	1,451,258		(2)			5.570	5.774	MON	6,736	80,835	10/18/2024	10/25/2064		XXX
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	0	1.B FM	1,959,194	1,959,201	1,967,555	1,962,043		2,797			5.722	5.787	MON	9,342	112,105	10/18/2024	10/25/2064		XXX
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3		1.A FE	9,491,641	9,648,428	9,541,012	9,497,676		6,034			4.500	5.199	MON	36,182	108,545	09/30/2025	10/25/2055	77,110	XXX
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19		1.A FM	16,786,212	16,849,398	16,872,431	16,786,212					5.500	5.565	MON	77,226	231,679	09/30/2025	10/25/2055	134,772	XXX
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6		1.B FE	4,756,426	4,700,000	4,746,154	4,746,687		(4,704)			6.087	5.924	MS	95,363	286,089	12/05/2023	09/01/2053	4,843,044	XXX
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIA OH OHSHSG		1.B FE	625,000	625,000	566,231	625,000					3.000	3.000	MS	6,250	18,750	06/26/2019	09/01/2039	69,528	XXX
67756U-BC-1	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	2,980,000	2,980,000	2,938,131	2,980,000					4.650	4.650	MS	46,190	113,165	10/23/2024	09/01/2049	3,049,285	XXX
67756U-BD-9	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	5,955,000	5,955,000	5,955,655	5,955,000					4.700	4.700	MS	93,295	228,573	10/23/2024	09/01/2054	6,094,943	XXX
69377T-AA-4	PRKCM Trust PRKCM 2022-AFC2 A1	0	1.A FM	10,984,811	10,985,038	10,975,218	11,131,788		64,364			5.335	5.600	MON	48,838	586,052	09/08/2022	08/25/2057		XXX
70879Q-DV-2	PENNSYLVANIA HOUSING FINANCE A PA PASSFH	CF	1.B FE	9,250,000	9,250,000	7,803,485	9,250,000					3.350	3.350	AO	77,469	309,875	05/23/2019	10/01/2045	884,255	XXX
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	0	1.B FE	18,000,000	18,000,000	18,195,300	18,000,000					5.150	5.150	AO	231,750	193,125	06/11/2025	10/01/2050	18,463,500	XXX
70879Q-V9-1	PENNSYLVANIA HSG FIN AGY MTGE PASSFH		1.B FE	6,050,000	6,050,000	6,165,367	6,050,000					5.200	5.200	AO	78,650	65,542	06/11/2025	04/01/2053	6,207,300	XXX
729916-AL-0	PMT LOAN TRUST PMTLT 2025-INV11 A11	0	1.A FE	2,009,456	2,000,000	1,994,326	2,009,120		(336)			5.500	5.377	MON	9,167	9,167	11/06/2025	11/25/2056		XXX
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29		1.B FE	7,898,438	7,895,971	7,921,570	7,897,776		(663)			5.500	5.454	MON	36,190	36,190	11/06/2025	11/25/2056		XXX
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y	0	1.A FM	6,913,327	6,903,618	6,996,389	6,903,618		(9,663)			6.000	6.030	MON	34,518	414,217	12/16/2024	12/25/2059		XXX
73015E-AG-4	PMT LOAN TRUST	CF	1.A FE	34,317,117	33,714,099	34,345,194	34,277,619		(39,498)			6.000	5.318	MON	168,571	674,282	08/06/2025	07/25/2056		XXX
73015E-AK-5	PMT LOAN TRUST	M	1.A FM	18,276,626	18,000,000	18,325,080	18,269,684		(6,942)			6.000	5.859	MON	90,000	360,000	08/06/2025	07/25/2056		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
73015F-AH-9	PMT LOAN TRUST	CF	1.A FM	1,147,949	1,147,048	1,154,915	1,147,878		(71)			5.500	5.419	MON	5,257	26,288	07/11/2025	06/25/2056		XXX
73015F-AK-2	PMT LOAN TRUST	0	1.A FM	2,240,350	2,250,000	2,293,999	2,240,350					6.000	6.078	MON	11,250	56,250	07/11/2025	06/25/2056		XXX
73015F-BD-7	PMT LOAN TRUST	0	1.A FM	4,568,053	4,558,793	4,620,054	4,566,774		(1,279)			6.000	5.849	MON	22,794	113,970	07/11/2025	06/25/2056	36,245	XXX
730917-AA-9	Point Securitization Trust 202 PNT 2025-	0	1.G PL	4,702,442	4,755,135	4,727,269	4,703,410		968			6.500	6.696	MON	4,293	78,984	03/21/2025	09/25/2055	33,848	XXX
730917-AB-7	Point Securitization Trust 202 PNT 2025-	0	2.C PL	1,199,757	1,211,164	1,220,402	1,199,963		206			7.750	7.977	MON	1,304	32,834	03/21/2025	09/25/2055	17,298	XXX
74387A-AK-1	PROVIDENT FUNDING MORTAGE	0	1.A FE	3,984,486	4,000,000	3,960,608	3,984,486					5.500	5.565	MON	18,333	55,000	09/05/2025	09/25/2055	35,121	XXX
74387A-AP-0	PROVIDENT FUNDING MORTAGE		1.A FM	19,046,999	19,023,220	19,096,782	19,046,061		(937)			5.500	5.510	MON	87,190	261,559	09/05/2025	09/25/2055	140,095	XXX
74388T-AJ-2	PROVIDENT FUNDING MORTAGE PFMT 2025-6 A9	0	1.A FE	1,996,369	2,000,000	1,991,724	1,996,369					5.500	5.545	MON	9,167		12/10/2025	12/25/2055		XXX
748949-AB-0	WOODWARD CAPITAL MANAGEMENT RC		1.A FE	10,663,856	10,664,078	10,784,273	10,663,856					5.673	5.641	MON	50,414	302,487	06/13/2025	06/25/2055	69,443	XXX
749228-AJ-1	Residential Accredit Loans In RALI 2006-	0	5.B FM	1,644,637	2,009,901	1,659,760	1,759,508		8,266			6.000	9.802	MON	10,050	135,004	02/27/2017	04/25/2036	1,289	XXX
74927X-AE-2	RBSGC Mortgage Pass Through Ce RBSGC 200	0	1.A FM	103,612	182,053	190,148	103,612					6.000	16.244	MON		10,823	03/21/2016	01/25/2037	55	XXX
74938F-AS-7	Woodward Capital Management RCKT 2022-1	M	1.A FM	49,223,765	51,250,000	34,664,168	49,474,631		71,301			2.500	2.755	MON	106,771	1,281,250	01/10/2022	01/25/2052		XXX
74938F-AW-8	Woodward Capital Management RCKT 2022-1	0	1.A FM	21,345,259	21,952,267	18,153,493	21,417,583		12,613			2.500	2.805	MON	45,734	548,807	01/10/2022	01/25/2052		XXX
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	0	1.A FM	6,004,536	6,004,607	6,075,966	6,004,536					6.147	6.429	MON	30,759	369,103	05/16/2024	06/25/2044		XXX
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	0	1.A FM	667,172	667,179	674,974	667,172					6.298	6.584	MON	3,502	42,019	05/16/2024	06/25/2044		XXX
74943A-AC-6	WOODWARD CAPITAL MANAGEMENT		1.C FE	1,049,967	1,050,000	1,065,494	1,050,000		33			5.725	6.220	MON	5,009	25,047	07/17/2025	07/25/2055		XXX
74958W-AB-2	Residential Funding Mtg Sec I RFMSI 2007	0	2.B FM	873,934	1,448,562	864,327	873,934					4.853	8.548	MON		71,159	02/27/2017	02/25/2037	11,874	XXX
74958X-AB-0	Residential Funding Mtg Sec I RFMSI 2007	0	5.A FM	497,705	592,281	495,002	522,214		(2,455)			5.648	9.084	MON	2,800	32,272	10/20/2016	04/25/2037	4,069	XXX
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17	0	1.A FM	28,676,391	29,924,817	24,755,784	28,796,693		30,517			2.500	2.983	MON	62,343	748,121	01/28/2022	01/25/2052		XXX
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19	0	1.A FM	5,907,346	5,984,963	5,181,135	5,914,955		1,579			3.000	3.145	MON	14,962	179,549	01/28/2022	01/25/2052		XXX
76113N-AC-7	Residential Asset Securitizati RAST 2006	0	4.C FM	1,317,147	1,644,375	1,263,772	1,317,147					6.250	6.240	MON		100,213	07/01/2025	07/25/2036	949	XXX
76221R-7B-3	RHODE ISLAND 76221R7B3	0	1.B FE	1,500,000	1,500,000	1,499,790	1,500,000					5.400	5.400	AO	20,250	81,000	07/20/2023	10/01/2038	1,540,500	XXX
76221R-8S-5	RHODE ISLAND RISHSG 6.385 10/01/38	0	1.B FE	3,000,000	3,000,000	3,156,120	3,000,000					6.385	6.385	AO	47,888	191,550	11/01/2023	10/01/2038	3,095,775	XXX
76221S-CV-1	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	2,300,000	2,300,000	2,310,994	2,300,000					5.891	5.891	AO	33,873	135,493	06/11/2024	10/01/2044	2,367,747	XXX
76221S-GM-7	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	3,000,000	3,000,000	2,949,000	3,000,000					4.550	4.550	AO	34,125	128,158	09/17/2024	10/01/2054	3,068,250	XXX
76221T-PC-7	RHODE ISLAND HOUSING AND MORTG RI RISHSG		1.C FE	320,000	320,000	243,827	320,000					3.032	3.032	AO	2,426	9,702	01/14/2021	10/01/2040	324,851	XXX
79582N-AA-7	SALUDA GRADE ALTERNATIVE MORTG GRADE 10/		1.G FE	4,599,605	4,600,000	4,600,465	4,599,134		(470)			5.320	5.204	MON	20,393	39,678	11/05/2025	10/25/2040	42,086	XXX
79589V-AB-0	SALUDA GRADE ALTERNATIVE MORTG		1.D FE	3,400,000	3,400,000	3,407,303	3,400,000					6.174	6.391	MON	3,499	100,204	07/10/2025	06/25/2055		XXX
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG		1.A FE	15,888,881	15,888,881	15,914,161	15,888,881					5.624	5.867	MON	14,894	428,463	07/10/2025	06/25/2055		XXX
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG		1.A FE	9,142,764	9,142,764	9,157,301	9,142,764					5.724	5.968	MON	8,722	250,711	07/10/2025	06/25/2055		XXX
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y	M	1.A FM	2,841,531	2,857,607	2,876,181	2,841,531					6.000	6.345	MON	14,288	171,458	05/07/2024	06/25/2054		XXX
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y		1.A FM	1,647,141	1,668,519	1,690,940	1,647,141					6.000	6.565	MON	8,343	100,111	05/07/2024	06/25/2054		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
81743G-AE-6	SEQUOIA MORTGAGE TRUST	CF	1.A FM	3,058,650	3,058,173	3,067,540	3,058,173		(478)			5.500	5.239	MON	14,017	84,111	06/18/2025	06/25/2055		XXX
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	CF	1.A FM	240,583	268,949	228,785	261,214		611			2.325	2.855	MON	521	6,253	04/16/2014	04/25/2043	1,606	XXX
81745B-AB-1	Sequoia Mortgage Trust SEMT 2013-6 A2	0	1.A FM	367,216	380,227	337,621	376,193		198			3.000	3.193	MON	951	11,407	09/10/2014	05/25/2043	2,331	XXX
81745C-AA-1	Sequoia Mortgage Trust SEMT 2013-7 A1	M	1.A FM	257,421	260,728	224,858	259,516		76			2.500	2.582	MON	543	6,519	05/16/2013	06/25/2043	2,039	XXX
81745M-AA-9	Sequoia Mortgage Trust SEMT 2013-2 A	CF	1.A FM	105,714	121,423	102,650	117,404		567			1.874	3.064	MON	190	2,275	04/22/2014	02/25/2043	978	XXX
81746R-CC-1	SEMT 2016-2 B2 SEMT 2016-2 B2	0	1.A FM	1,865,268	1,942,473	1,883,821	1,889,105		335			3.774	4.528	MON	6,109	73,139	07/21/2016	08/25/2046	556	XXX
81749T-AG-7	SEQUOIA MORTGAGE TRUST	0	1.A FM	1,240,364	2,000,000	1,355,340	1,257,426		17,062			2.500	6.331	MON	4,167	29,167	05/15/2025	09/25/2054		XXX
81749Y-AH-4	SEQUOIA MORTAGE TRUST	CF	1.A FM	4,215,849	4,400,000	4,358,191	4,217,854		2,005			5.500	5.927	MON	20,167	121,000	06/10/2025	07/25/2055	24,956	XXX
83712D-F9-2	SOUTH CAROLINA STATE HOUSING F SC SCSHSG		1.A FE	1,280,000	1,280,000	1,120,128	1,280,000					2.900	2.900	JJ	18,560	37,120	10/24/2019	07/01/2039	138,367	XXX
83756C-4Q-5	South Dakota St Hsg Dev Auth SDSHSG 5.81	0	1.A FE	3,605,000	3,605,000	3,662,644	3,605,000					5.814	5.814	MN	34,932	209,595	09/06/2023	11/01/2039	3,709,797	XXX
85520E-AE-1	STAR 2025-SFR6 TRUST STAR..25-SFR6-C		1.G FE	1,500,000	1,500,000	1,508,289	1,500,000					5.731	5.947	MON	3,582	35,919	07/16/2025	08/17/2042		XXX
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	0	1.A FM	2,613,305	2,587,431	2,595,072	2,543,361		4,491			5.366	5.917	MON	11,575	139,833	04/01/2004	05/25/2034	24,289	XXX
880461-G6-9	TENNESSEE HSG DEV AGY TN TNSHSG 2.9 07/0		1.B FE	680,000	680,000	595,068	680,000					2.900	2.900	JJ	9,860	19,720	11/07/2019	07/01/2039	74,130	XXX
88046K-FR-2	TENNESSEE HSG DEV AGY RSDL FIN 88046KFR2	0	1.B FE	1,000,000	1,000,000	969,760	1,000,000					5.545	5.545	JJ	27,725	55,450	06/28/2023	07/01/2053	1,027,725	XXX
88046K-GT-7	TENNESSEE HSG DEV AGY RSDL FIN TNSHSG 5	0	1.B FE	1,000,000	1,000,000	1,044,810	1,000,000					5.200	5.200	JJ	26,000	52,000	10/05/2023	07/01/2043	1,026,000	XXX
88046K-LA-2	TENNESSEE HSG DEV AGY TNSHSG		1.B FE	1,800,000	1,800,000	1,797,496	1,800,000					5.965	5.965	JJ	53,685	107,370	02/13/2024	07/01/2054	1,853,685	XXX
88046K-SX-5	TENNESSEE HSG DEV AGY TNSHSG		1.B FE	1,200,000	1,200,000	1,238,038	1,200,000					5.100	5.100	JJ	17,510		08/26/2025	07/01/2045	1,230,600	XXX
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFA TX TXSHSG		1.B FE	650,000	650,000	608,901	650,000					3.900	3.900	JJ	12,675	25,350	02/06/2019	07/01/2044	73,331	XXX
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFA TX TXSHSG	CF	1.B FE	1,945,000	1,945,000	1,728,580	1,945,000					3.950	3.950	JJ	38,414	76,828	02/06/2019	01/01/2050	82,412	XXX
882750-YV-8	TEXAS DEPARTMENT OF HOUSING AN TXDHCA	0	1.B FE	1,000,000	1,000,000	981,200	1,000,000					5.784	5.784	JJ	28,920	55,109	06/25/2024	01/01/2048	1,028,920	XXX
88275F-RA-9	TEXAS ST DEPT HSG & CMNTY AFFA TX TXSSFH	CF	1.B FE	5,845,043	5,575,000	5,304,334	5,764,252		(13,709)			3.375	3.021	MS	62,719	188,156	08/26/2019	09/01/2039	616,814	XXX
89172Y-AF-7	TPMT 2016-3 B2 TPMT 2016-3 B2	0	1.A FM	1,042,926	1,000,000	980,585	1,016,746		(5,304)			4.078	3.560	MON	3,399	40,863	11/08/2019	04/25/2056	5,013	XXX
89175V-AE-3	Towd Point Mortgage Trust TPMT 2018-2 B1	0	1.F FM	963,926	1,000,000	891,433	974,082		(2,437)			3.675	3.995	MON	3,069	37,371	11/08/2019	03/25/2058	2,505	XXX
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y	0	1.C FM	3,112,287	3,195,514	3,178,364	3,134,003		20,944			4.593	5.959	MON	12,190	143,421	10/18/2024	10/27/2064		XXX
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	0	1.A	1,025,971	1,025,971	688,150	1,025,971					2.550	2.563	MON	2,253	26,526	12/16/2021	07/01/2042	5,364	XXX
914917-AA-7	UNLOCK HEA TRUST 2025-2 UNLOK 2025-2 A		1.G FE	2,571,179	2,579,430	2,574,113	2,571,151		(28)			6.000	6.042	MON	12,897	25,794	11/07/2025	11/25/2041	22,960	XXX
914917-AB-5	UNLOCK HEA TRUST 2025-2 UNLOK 2025-2 B		2.C FE	1,318,982	1,341,000	1,314,894	1,319,198		216			7.250	7.609	MON	8,102	16,204	11/07/2025	11/25/2041	11,820	XXX
914919-AA-3	UNLOCK HEA TRUST 2025-3 UNLOK 2025-3 A		1.G FE	15,874,776	15,990,000	15,874,776	15,874,854		78			5.750	5.868	MON	76,619		12/18/2025	12/25/2041	140,770	XXX
914919-AB-1	UNLOCK HEA TRUST 2025-3 UNLOK 2025-3 B	0	2.C FE	3,938,814	4,010,000	3,938,814	3,938,994		179			7.250	7.565	MON	48,454		12/18/2025	12/25/2041	35,346	XXX
92490E-AH-6	VERUS SECURITIZATION TRUST VERUS 2025-9		1.B FM	4,890,430	4,890,502	4,903,447	4,890,502		72			5.189	5.234	MON	21,147	42,295	10/03/2025	10/27/2070	75,200	XXX
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9		1.B FM	5,868,496	5,868,602	5,888,896	5,868,898		402			5.341	5.394	MON	26,120	52,240	10/03/2025	10/27/2070	89,609	XXX
92490F-AM-2	VERUS SECURITIZATION TRUST VERUS 2025-12		1.F FE	1,999,968	2,000,000	2,004,206	2,000,000		32			5.367	5.514	MON	8,945		12/12/2025	12/25/2070	30,363	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
924931-AG-3	Verus Securitization Trust		1.B FM	8,962,784	8,932,156	8,974,628	8,963,690		907			5.535	5.442	MON	41,200	133,620	09/12/2025	08/25/2070	13,796	XXX
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	0	1.A FM	5,402,908	5,402,945	5,399,001	5,402,945					6.599	6.691	MON	29,712	356,540	03/14/2023	03/25/2068	65,992	XXX
92539G-AB-7	Verus Securitization Trust VERUS 2023-3	0	1.A FM	727,363	727,372	727,410	727,372					6.438	6.415	MON	3,902	46,828	04/14/2023	03/25/2068	8,937	XXX
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y	0	1.A FM	1,736,872	1,736,887	1,736,955	1,736,872					6.116	6.046	MON	8,852	106,228	05/15/2023	05/25/2068	12,708	XXX
92540R-AE-4	Verus Securitization Trust	0	1.B FM	5,021,878	5,021,945	5,055,708	5,021,945		54			5.894	6.126	MON	24,666	295,993	12/05/2024	11/25/2069	11,198	XXX
92540X-AC-5	VERUS SECURITIZATION TRUST		1.B FM	2,086,501	2,086,531	2,096,358	2,086,531		29			5.681	5.809	MON	9,878	59,268	06/04/2025	06/25/2070	13,402	XXX
92812Q-3Z-8	VIRGINIA ST HSG DEV AUTH VA VASHSG 4.17	M	1.B FE	5,000,000	5,000,000	4,960,200	5,000,000					4.172	4.172	AO	52,150	208,600	09/25/2012	10/01/2032	1,355,584	XXX
92812U-7L-6	VIRGINIA ST HSG DEV AUTH VASHSG	0	1.A FE	2,000,000	2,000,000	2,002,800	2,000,000					5.950	5.950	AO	29,750	119,000	05/08/2024	10/01/2054	2,059,500	XXX
92812U-W9-5	VIRGINIA ST HSG DEV AUTH CMWLT VASHSG 6		1.A FE	500,000	500,000	535,023	500,000					6.171	6.171	MN	5,143	30,855	10/05/2023	11/01/2033	515,428	XXX
92812U-X2-9	VIRGINIA ST HSG DEV AUTH CMWLT 92812UX29	0	1.A FE	2,500,000	2,500,000	2,596,400	2,500,000					6.241	6.241	MN	26,004	156,025	10/05/2023	11/01/2038	2,578,013	XXX
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT 92812UX45	0	1.A FE	1,000,000	1,000,000	1,026,080	1,000,000					6.514	6.514	MN	10,857	65,140	10/05/2023	11/01/2048	1,032,570	XXX
92812V-VB-9	VASHSG VASHSG 3.6 09/01/2039	CF	1.B FE	1,000,000	1,000,000	986,390	1,000,000					3.600	3.599	MS	12,000	36,000	02/27/2019	09/01/2039	110,159	XXX
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	0	1.A FE	5,267,834	5,267,888	5,331,925	5,267,888					6.676	6.577	MON	29,307	351,684	05/10/2024	05/25/2054		XXX
92925G-AA-1	WAMU Mortgage Pass-Through Cer WAMU 2006		1.A FM	346,630	462,174	412,169	378,223		4,174			4.263	9.742	MON	1,645	19,885	11/06/2012	12/25/2036	2,838	XXX
933637-AD-2	WAMU Mortgage Pass-Through Cer WAMU 2006	0	5.B FM	1,592,892	1,887,824	1,797,053	1,704,565		14,496			3.415	5.586	MON	5,482	65,848	09/19/2019	01/25/2037	791	XXX
93978T-5G-0	WASHINGTON ST HSG FIN COMMISSI 93978T5G0	0	1.A FE	2,500,000	2,500,000	2,545,500	2,500,000					5.738	5.738	JD	11,954	143,450	09/08/2023	12/01/2038	2,571,725	XXX
93978U-BC-9	WASHINGTON STATE HOUSING FINAN WASHSG	0	1.A FE	7,000,000	7,000,000	7,065,870	7,000,000					4.550	4.550	JD	26,542	329,117	10/29/2024	12/01/2044	7,159,250	XXX
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004		1.A FM	6,802,180	7,780,778	7,773,884	7,615,897		18,294			4.900	5.696	MON	31,772	365,129	08/27/2004	09/25/2034	107,476	XXX
95003P-AA-9	Wells Fargo Commercial Mortgag SERIES 20		1.A FE	2,220,535	2,256,000	2,275,530	2,234,479		8,386			5.484	5.946	MON	9,978	121,400	06/11/2024	07/15/2035		XXX
98322Q-UE-5	WYOMING COMMUNITY DEVELOPMENT WY WYSHSG	M	1.B FE	4,000,000	4,000,000	3,466,440	4,000,000					2.650	2.650	JD	8,833	106,000	09/06/2019	12/01/2039	427,475	XXX
98322Q-UF-2	WYOMING COMMUNITY DEVELOPMENT WY WYSHSG	CF	1.B FE	3,025,000	3,025,000	2,432,342	3,025,000					2.875	2.875	JD	7,247	86,969	09/06/2019	12/01/2044	220,329	XXX
BYDRG0-2R-3	DOMAIN BURLEWOOD HOLDCO LLC		2.A PL	9,000,000	9,000,000	9,000,000	9,000,000					5.840	5.840	MS	128,480		10/03/2025	09/24/2030	9,262,800	XXX
BYDRG0-3Z-4	DOMAIN BURLEWOOD HOLDCO LLC		2.A PL	9,000,000	9,000,000	9,000,000	9,000,000					6.130	6.130	MS	134,860		10/03/2025	09/24/2032	9,275,850	XXX
BYDRZF-UD-9	HV BRANFORD LLC		1.G PL	30,000,000	30,000,000	30,000,000	30,000,000					2.400	6.300	MJSD	182,000		10/21/2025	09/30/2031	2,515,069	XXX
12643H-AM-2	Credit Suisse Mortgage Trust CSMC 2010-3	0	1.A FM	1,543,465	1,606,730	1,517,955	1,578,360		(12,229)			3.992	4.508	MON	5,358	64,151	02/08/2017	12/26/2036	12,334	XXX
404280-EX-3	HSBC		1.G FE	1,581,045	1,500,000	1,585,779	1,580,385		(660)			5.790	5.124	MN	11,580		11/19/2025	05/13/2036	1,521,825	XXX
1059999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS(Unaffiliated)			1,861,219,762	1,929,609,220	1,817,396,281	1,875,547,996	501,938	1,019,622	506,607		XXX	XXX	XXX	9,921,256	60,285,604	XXX	XXX	533,183,957	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
03990D-AA-5	ARES Commercial Mortgage Trust SERIES 20		1.A FM	4,668,297	4,680,000	4,685,783	4,668,297		(2,760)			5.442	6.537	MON	12,026	282,517	06/25/2024	07/15/2041		XXX
04002D-AC-5	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-	0	1.A FE	20,750,000	20,750,000	20,749,896	20,750,000					5.484	5.547	MON	41,095		12/05/2025	06/18/2043		XXX
04002D-AE-1	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-	0	1.D FE	9,200,000	9,200,000	9,199,945	9,200,000					5.734	5.800	MON	19,051		12/05/2025	06/18/2043		XXX
05359A-AA-1	Aventura Mall Trust AVMT 2018-AVM A		1.A FM	3,052,434	3,240,000	3,215,290	3,129,835		67,413			4.112	5.672	MON	11,103	135,090	12/19/2023	07/05/2040		XXX
05589F-AB-0	MADISON HOLDINGS LLC	0	3.C PL	480,000	480,000	396,747	480,000					5.000	5.049	MON	2,067	20,163	01/14/2025	03/01/2034	160,666	XXX
05589F-AC-8	MADISON HOLDINGS LLC	0	4.B PL	1,200,000	1,200,000	773,150	1,200,000					5.000	5.049	MON	5,167	62,877	01/14/2025	03/01/2034	401,666	XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
05589F-AD-6	MADISON HOLDINGS LLC	0	2.C PL	4,320,000	4,320,000	4,085,401	4,320,000					5.000	5.049	MON	18,600	168,570	01/14/2025	03/01/2034	1,445,998	XXX
05593J-AE-0	BMP Trust MF23 C N Y		1.A FM	5,984,999	6,000,000	6,007,410	5,989,681		2,155			5.591	5.840	MON	15,842	371,305	05/23/2024	06/15/2041	6,037,051	XXX
05593U-AE-5	BPR Trust PARK B N Y		1.F FM	1,220,000	1,220,000	1,251,499	1,220,000					5.991	5.936	MON	5,894	71,713	10/30/2024	11/05/2039		XXX
05604F-AJ-4	BWAY Mortgage Trust BWAY 2013-1515 B	0	1.A FM	2,181,270	2,250,000	2,085,257	2,250,000		4,215			3.473	3.179	MON	6,512	78,140	04/25/2018	03/10/2033	30,996	XXX
05608E-AA-2	BX Trust BX..20-VIV3	0	1.A	1,413,076	1,400,000	1,326,853	1,403,052		(4,077)			3.544	3.488	MON	4,135	50,303	09/11/2020	03/09/2044		XXX
05608M-AA-4	BX Trust BX 2020-VIV4 A		1.A	5,175,914	6,200,000	5,758,793	5,469,345		249,312			2.843	6.083	MON	14,689	176,266	12/13/2023	03/09/2044		XXX
05612T-AC-9	BX Trust VLT4 B N Y	0	1.A FM	14,613,375	14,650,000	14,631,790	14,623,564		5,564			5.691	5.945	MON	39,370	921,382	05/31/2024	07/15/2029	14,741,721	XXX
05612T-AG-0	BX Trust VLT4 D N Y	0	1.A FM	13,665,750	13,700,000	13,670,230	13,675,343		5,142			6.190	6.457	MON	40,047	930,982	05/31/2024	07/15/2029	13,791,663	XXX
05613Q-AC-4	BX Trust SERIES 2024-AIR2 CLASS B 144A		1.A FM	2,152,760	2,158,155	2,162,180	2,152,760					5.542	5.930	MON	5,648	132,488	09/12/2024	10/15/2041		XXX
06054M-AJ-2	Banc of America Commercial Mor BACM 2016		1.A FM	4,119,716	4,000,000	3,948,068	4,000,044		(17,584)			3.790	3.361	MON	12,633	151,600	05/20/2016	07/15/2049	42,399	XXX
065404-BC-8	Bank BANK 2018-BN10 AS		1.A FM	2,729,219	2,650,000	2,590,245	2,672,750		(12,701)			3.898	3.399	MON	8,608	103,297	01/26/2018	02/15/2061		XXX
08162P-AZ-4	BENCHMARK Mortgage Trust BMARK 2018-B1 A		1.A FM	5,973,808	5,800,000	5,652,257	5,831,864		(19,713)			3.878	3.533	MON	18,744	224,924	01/19/2018	01/15/2051	59,438	XXX
081915-AF-7	BENCHMARK Mortgage Trust V12 B Y N	0	1.A FM	1,551,227	1,500,000	1,550,098	1,542,531		(8,696)			6.282	5.469	MON	7,852	78,524	02/14/2025	12/15/2057	9,421	XXX
12433C-AA-3	BX Trust AIRC A N Y		1.A FM	3,828,804	3,838,400	3,845,558	3,812,342		(17,088)			5.441	5.325	MON	9,863	231,697	07/23/2024	08/15/2039		XXX
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	0	1.A FM	3,735,419	3,744,781	3,763,332	3,737,517		1,447			5.876	6.151	MON	10,391	243,108	07/23/2024	08/15/2039	4,025,790	XXX
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	0	1.A FM	7,470,838	7,489,562	7,545,232	7,475,036		2,870			6.340	6.613	MON	22,423	520,332	07/23/2024	08/15/2039	8,054,675	XXX
12531W-BG-6	CFCRE Commercial Mortgage Trus CFCRE 201	0	1.A FM	1,857,553	1,767,710	1,750,033	1,767,710		(10,931)			4.700	3.960	MON	6,924	83,082	08/16/2016	01/10/2048	143,015	XXX
12595J-AU-8	CSAIL Commercial Mortgage Trus CSAIL 201	0	1.A FM	11,329,956	11,000,000	9,937,136	11,055,307		(36,525)			3.892	3.556	MON	35,673	428,076	11/17/2017	11/15/2027	112,132	XXX
12652D-AN-7	CSAIL Commercial Mortgage Trus CSAIL 201		1.A FM	11,346,907	11,016,500	10,603,007	11,071,788		(36,615)			3.945	3.609	MON	36,212	434,546	11/17/2017	11/15/2027	112,306	XXX
17291E-AA-9	Citigroup Commercial Mortgage CGCMT 2016	0	3.C FM	820,147	1,200,000	877,228	1,149,459		48,801			3.250	7.942	MON	3,250	39,000	12/06/2016	12/10/2049	5,676	XXX
17325D-AF-0	Citigroup Commercial Mortgage CGCMT 2016	0	1.A FM	8,408,762	8,482,000	8,021,080	8,468,054		9,496			3.396	3.538	MON	24,004	288,049	01/19/2017	10/10/2049	89,142	XXX
17325G-AF-3	Citigroup Commercial Mortgage CGCMT 2016		1.A FM	2,991,211	3,000,000	2,941,302	2,995,487		719			3.366	3.415	MON	8,415	100,980	02/07/2017	11/15/2049	31,367	XXX
228925-AA-1	CRSOT CRSOT-23-BRND		1.A FM	9,953,194	9,603,000	9,973,213	9,812,675		(128,269)			7.121	6.131	MON	39,888	670,934	07/09/2024	07/10/2040		XXX
22945J-AA-8	Castle Hill INGOTS Ltd GATE A N Y		1.A FE	2,704,797	2,760,000	2,777,557	2,704,797		(1,751)			4.764	5.439	MON	10,958	133,323	10/08/2024	11/10/2041		XXX
23312V-AJ-5	Deutsche Bank Commercial Mortg DBJPM 201		1.B FM	6,382,500	6,500,000	6,193,187	6,484,746		15,887			3.264	3.544	MON	17,680	212,160	11/13/2017	09/10/2049	71,712	XXX
26860X-AU-5	ELM Trust 2024 ELM 2024-ELM A10		1.A FE	2,880,000	2,880,000	2,895,121	2,880,000					5.994	6.082	MON	13,922	169,386	05/21/2024	06/10/2039		XXX
33767W-AC-7	Firstkey Homes Trust FKH 2021-SFR1 B	0	1.A FE	444,102	500,000	491,348	486,199		20,312			1.788	6.231	MON	745	8,940	01/25/2023	08/17/2038		XXX
33767W-AG-8	Firstkey Homes Trust FKH 2021-SFR1 D		1.E FE	2,880,820	3,250,000	3,194,172	3,154,876		138,626			2.189	6.903	MON	5,929	71,142	12/12/2023	08/17/2038	3,255,929	XXX
33768E-AE-2	Firstkey Homes Trust FKH 2022-SFR3 C	0	1.G FE	2,701,558	2,950,000	2,943,537	2,903,213		71,089			4.500	7.208	MON	11,063	132,750	05/16/2024	07/17/2038	100,375	XXX
33768N-AC-6	Firstkey Homes Trust FKH 2022-SFR1 B	0	1.D FE	7,500,547	7,750,000	7,729,207	7,629,780		71,184			4.493	5.577	MON	29,017	348,207	02/20/2024	05/19/2039	7,779,017	XXX
33768N-AE-2	Firstkey Homes Trust		1.F FE	476,777	500,000	498,636	489,466		6,415			4.642	6.161	MON	1,934	23,210	12/19/2023	05/17/2027	501,934	XXX
36264X-AG-7	GSF..22 GSF..22 Class B		1.D Z	421,746	452,000	421,761	422,962		1,216			5.758	7.044	MON	1,157	17,019	04/29/2025	12/15/2038	3,987	XXX
36264X-AJ-1	GSF..22 GSF..22 Class C		1.G Z	349,441	396,000	349,430	351,259		1,818			5.921	8.235	MON	1,042	15,335	04/29/2025	12/15/2038	3,524	XXX
36264X-AL-6	GSF..22 GSF..22 Class D		2.C Z	693,456	1,077,000	693,480	705,120		11,664			5.758	14.434	MON	2,756	40,552	04/29/2025	12/15/2038	9,491	XXX
36270G-AA-9	GS Mortgage Securities Trust GSMS 2023-S		1.A FM	1,517,660	1,584,287	1,581,921	1,565,386		42,516			4.322	6.071	MON	5,707	69,429	08/04/2023	09/10/2038		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
40442A-AC-3	Hospitality Investors Trust HIT 2022-HI3		1.A FM	4,790,992	4,815,115	4,809,568	4,804,194		6,194			6.939	7.331	MON	15,778	363,775	07/01/2022	07/15/2039		XXX
408203-AC-1	HMLET 2020-CRE1 B HMLET 2020-CRE1 B	0	1.D FE	4,999,980	5,000,000	4,562,610	4,999,980					3.974	3.995	MON	14,902	197,568	05/28/2020	10/18/2052	22,868	XXX
408203-AE-7	HMLET 2020-CRE1 B HMLET 2020-CRE1 C	0	1.G FE	4,999,321	5,000,000	4,256,529	4,999,321					6.357	6.420	MON	23,838	308,534	05/28/2020	10/18/2052	30,456	XXX
408203-AG-2	HMLET 2020-CRE1 B HMLET 2020-CRE1 D	0	2.C FE	4,999,177	5,000,000	3,888,943	4,999,177					8.415	8.530	MON	31,556	403,207	05/28/2020	10/18/2052	37,678	XXX
43730N-AE-6	Home Partners of America Trust	0	1.F FE	16,527,510	16,692,379	16,609,084	16,602,144		34,904			4.480	4.789	MON	62,318	747,819	06/08/2022	04/17/2039		XXX
43730X-AB-0	Home Partners of America Trust	0	1.B FE	23,359,777	23,360,842	22,004,512	23,359,777					2.649	2.630	MON	51,569	618,829	12/16/2021	01/17/2041	306,927	XXX
43730X-AC-8	Home Partners of America Trust	0	1.E FE	9,029,589	9,029,864	8,522,891	9,029,589					2.799	2.779	MON	21,062	252,746	12/16/2021	01/17/2041	118,654	XXX
43732V-AC-0	Home Partners of America Trust HPA 2021-	0	1.D FE	1,264,062	1,443,081	1,409,409	1,391,524		47,957			2.402	6.243	MON	2,889	34,663	03/08/2023	12/17/2026		XXX
46646G-AA-5	JP Morgan Chase Commercial Mor JPMCC 201		1.A FM	9,233,321	10,000,000	9,889,474	9,793,058		511,013			2.854	6.000	MON	23,784	289,374	12/14/2023	09/06/2038		XXX
46647T-AY-4	JP Morgan Chase Commercial Mor JPMCC 201		1.A FM	5,149,990	5,000,000	4,800,650	5,014,688		(20,151)			4.077	3.677	MON	16,989	203,870	03/07/2017	03/15/2050	52,280	XXX
50184B-AC-2	Ladder Capital Commercial Mort LCCM 2013	CF	1.A FM	33,111,048	32,100,000	30,210,915	32,269,297		(97,654)			3.985	3.678	MON	106,601	1,279,217	06/23/2016	02/15/2036	262,432	XXX
50184B-AJ-7	Ladder Capital Commercial Mort LCCM 2013		3.C FM	6,015,518	5,650,000	5,100,566	5,723,690		(37,203)			4.336	3.640	MON	20,416	244,990	08/09/2016	02/15/2036	49,953	XXX
50230A-AC-8	LRECS 2025-CRE1 LRECS 2025-CRE1 AS		1.A FE	10,100,000	10,100,000	10,118,200	10,100,000					5.522	5.687	MON	33,934		11/21/2025	08/19/2043		XXX
50230A-AE-4	LRECS 2025-CRE1 LRECS 2025-CRE1 B		1.D FE	3,250,000	3,250,000	3,249,964	3,250,000					5.772	5.937	MON	11,416		11/21/2025	08/19/2043		XXX
52885A-AA-6	Lex Commercial Loan Master Tru SERIES 20		1.A FE	4,999,998	5,000,000	5,029,486	5,000,000		2			4.874	4.892	MON	20,307	247,065	09/17/2024	10/13/2033		XXX
54042W-AC-0	LOEWS SERIES 24 MIA B 144A		1.D FE	2,020,000	2,000,000	2,035,057	2,017,149		(2,310)			6.052	5.861	MON	9,761	118,762	08/13/2024	09/10/2039		XXX
55287F-AA-2	MCR Mortgage Trust HF1 A N Y		1.A FE	1,352,021	1,355,410	1,357,939	1,352,021		(161)			5.543	5.601	MON	3,548	83,217	11/08/2024	12/15/2041		XXX
582923-AA-6	MCR Mortgage Trust TWA A N Y		1.A FE	1,891,994	1,892,000	1,917,216	1,891,994					5.924	6.101	MON	9,340	112,082	06/05/2024	06/12/2039		XXX
61690A-AH-7	Morgan Stanley BAML Trust MSBAM 2015-C27	0	1.A FM	2,066,719	2,000,000	1,970,000	2,000,000		(5,747)			4.379	3.019	MON	7,271	90,386	03/28/2018	12/15/2047	26,011	XXX
61766C-AL-3	Morgan Stanley Capital I Trust MSC 2016-		1.A FM	207,270	225,000	199,179	224,216		2,708			4.594	5.935	MON	863	10,431	02/19/2016	03/15/2049	2,360	XXX
62475W-AA-3	MTN Commercial Mortgage Trust MTN 2022-L		1.A FM	1,501,547	1,545,000	1,544,038	1,501,547		(2,454)			5.147	7.469	MON	3,755	88,742	12/19/2023	03/15/2039		XXX
67120D-AA-3	ORL TRUST GLKS A N Y		1.A FM	797,999	800,000	801,238	797,999		(4)			5.243	5.304	MON	1,981	46,159	12/09/2024	12/15/2039		XXX
74332Y-AC-3	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	0	1.C FE	5,465,798	5,500,000	5,507,717	5,488,773		7,210			4.896	5.094	MON	10,472	269,280	06/10/2022	06/17/2039		XXX
74332Y-AE-9	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	0	1.E FE	2,728,769	2,750,000	2,747,825	2,742,242		4,953			5.192	5.454	MON	5,553	142,780	02/14/2024	06/17/2039	251,082	XXX
78348L-AA-8	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A		1.A FE	3,736,506	3,741,275	3,747,265	3,736,506					5.007	4.943	MON	15,610	31,221	09/29/2025	06/25/2040	88,338	XXX
78348L-AC-4	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A		1.A FE	2,396,908	2,400,000	2,402,964	2,397,302		394			5.256	5.248	MON	10,512	21,024	09/29/2025	06/25/2040	808,267	XXX
784234-AA-4	SHR Trust LXRY A N Y		1.A FM	3,000,000	3,000,000	3,006,246	3,000,000					5.700	5.905	MON	8,075	188,964	09/27/2024	10/15/2041		XXX
817935-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 202		1.F	12,648,202	11,765,769	12,659,085	12,639,839		(8,362)			7.150	5.527	MON	49,073		12/09/2025	08/10/2037		XXX
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-		1.A	4,076,780	4,040,000	4,252,928	4,070,057		(3,220)			6.580	6.356	MON	22,152	269,514	11/29/2023	12/10/2033	46,270	XXX
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	CF	1.A	7,583,462	7,583,462	6,077,083	7,583,462					2.587	2.580	MON	16,894	198,909	01/26/2022	03/01/2041	42,291	XXX
876392-AB-7	TARRANT CNTY HOUSING FIN CORP MTEMS 2023	0	1.B FE	2,000,000	2,000,000	2,230,360	2,000,000					5.370	5.380	MON	9,248	108,892	08/21/2023	09/01/2041	2,009,248	XXX
89614Y-AD-8	Tricon Residential	0	1.G FE	5,399,912	5,400,000	5,332,392	5,393,416		638			2.594	2.620	MON	11,673	140,076	11/04/2021	07/17/2038		XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
89616Q-AC-5	Tricon Residential	0	1.F FE	5,499,899	5,500,000	5,459,916	5,492,009		(2,824)			4.303	4.286	MON	19,722	236,665	03/23/2022	04/17/2039		XXX
89616Q-AD-3	Tricon Residential	0	2.A FE	2,812,185	2,818,000	2,801,957	2,811,592		(229)			4.750	4.790	MON	11,155	133,855	06/01/2022	04/17/2039		XXX
89616T-AC-9	Tricon Residential TCN 2022-SFR2 C	0	1.E FE	5,999,820	6,000,000	5,983,278	5,991,066		(2,046)			5.491	5.513	MON	27,455	329,460	06/27/2022	07/17/2040		XXX
89616V-AC-4	Tricon Residential SFR2 C Y Y	0	1.G FE	543,290	550,000	557,346	545,116		1,187			5.900	6.241	MON	2,704	32,450	05/22/2024	06/17/2028	552,704	XXX
91825C-AA-3	VDCM COMMERCIAL MORTGAGE TRUST		1.A FM	7,000,000	7,000,000	7,081,305	7,000,000					5.229	5.238	MON	29,521	150,558	06/24/2025	07/13/2044		XXX
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina		2.B FE	23,698,573	23,817,661	23,738,110	23,712,595		14,022				6.095	N/A	82,190	586,131	07/21/2025	12/31/2028	23,897,834	XXX
92254A-AA-5	VEGAS Trust TI A N Y		1.A FE	2,719,998	2,720,000	2,756,800	2,719,998					5.518	5.753	MON	12,508	150,098	10/31/2024	11/10/2039		XXX
92254B-AA-3	VEGAS Trust GCS C N Y		1.G FE	10,564,260	10,850,000	10,918,785	10,618,160		52,837			6.217	7.040	MON	56,208	683,858	12/06/2024	07/10/2036		XXX
92254B-AC-9	VEGAS Trust GCS D N Y		2.C FE	4,540,226	4,900,000	4,849,795	4,610,299		68,706			6.217	8.331	MON	25,384	308,839	12/06/2024	07/10/2036		XXX
92259Y-AA-8	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	29,023,186	29,034,097	29,279,548	29,023,186					6.000	5.937	MON	145,170	725,852	07/16/2025	07/25/2055	486,783	XXX
92259Y-AD-2	VELOCITY COMMERCIAL CAPITAL LO		1.D FE	2,312,194	2,313,803	2,333,984	2,312,194					6.710	6.659	MON	12,938	64,690	07/16/2025	07/25/2055	36,770	XXX
92259Y-AG-5	VELOCITY COMMERCIAL CAPITAL LO		1.G FE	2,290,574	2,292,462	2,314,399	2,290,307		(267)			7.230	7.191	MON	13,812	69,060	07/16/2025	07/25/2055	34,798	XXX
92259Y-AK-6	VELOCITY COMMERCIAL CAPITAL LO		2.C FE	4,280,534	4,284,836	4,320,408	4,280,107		(427)			7.710	7.688	MON	27,530	137,650	07/16/2025	07/25/2055	60,416	XXX
92259Y-AN-0	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		3.B FE	11,466,761	11,777,872	11,583,337	11,474,247		7,486			10.168	11.075	MON	99,801	498,943	07/16/2025	07/25/2055	155,748	XXX
92259Y-AP-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		4.A FE	1,952,555	2,485,222	1,993,710	1,966,532		13,977			10.168	17.356	MON	21,057	105,280	07/16/2025	07/25/2055	32,058	XXX
92262X-AA-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		1.A Z	21,282,313	21,283,245	21,244,359	21,280,350		(1,963)			5.460	5.407	MON	96,839	290,516	10/14/2025	10/25/2055	196,154	XXX
92262X-AB-3	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		1.D Z	1,786,488	1,787,050	1,781,883	1,786,386		(102)			6.040	6.012	MON	8,995	26,984	10/14/2025	10/25/2055	16,464	XXX
92262X-AC-1	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		1.G Z	1,995,792	1,996,328	1,989,455	1,995,673		(119)			6.560	6.537	MON	10,913	32,740	10/14/2025	10/25/2055	18,384	XXX
92262X-AD-9	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		2.C Z	3,492,482	3,493,574	3,481,425	3,492,285		(196)			6.850	6.836	MON	19,942	59,827	10/14/2025	10/25/2055	32,126	XXX
92262X-AE-7	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		3.B Z	8,318,573	8,319,588	8,286,458	8,317,881		(692)			9.450	9.467	MON	65,517	196,550	10/14/2025	10/25/2055	76,607	XXX
92262X-AF-4	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-		4.A	2,773,642	3,030,772	2,764,626	2,776,650		3,007			10.206	12.725	MON	25,777	77,329	10/14/2025	10/25/2055	27,914	XXX
929342-AB-9	WMRK Commercial Mortgage Trust WMRK 2022	0	1.A FM	21,704,187	21,868,611	21,924,201	21,811,628		50,877			7.186	7.700	MON	74,210	1,706,902	10/27/2022	11/15/2035		XXX
95000G-AJ-3	Wells Fargo Commercial Mortgag WFCM 2016	0	4.C FE	2,006,920	2,500,000	1,918,576	2,457,289		59,959			3.000	5.624	MON	6,250	50,000	08/04/2016	08/15/2049	11,799	XXX
95001G-AK-9	Wells Fargo Commercial Mortgag WFCM 2017	0	1.A FM	7,916,491	7,686,000	7,341,975	7,737,155		(30,459)			3.851	3.444	MON	24,666	295,988	12/12/2017	12/15/2050	79,226	XXX
95001L-AY-8	Wells Fargo Commercial Mortgag WFCM 2018	0	1.A FM	10,740,777	10,428,000	10,019,431	10,497,530		(36,973)			4.253	3.890	MON	36,959	443,503	03/12/2018	03/15/2051	108,559	XXX
95004A-AA-1	Wells Fargo Commercial Mortgag WFCM 2024		1.A FE	998,991	1,000,000	1,044,392	999,008		17			5.791	5.917	MON	4,826	58,716	06/28/2024	07/15/2043		XXX
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL AMISTAD WHSE 1 S	0	2.A FE	106,330,000	108,500,000	108,537,758	106,772,152		209,866			7.723	8.131	MJSD	395,707	9,603,110	12/27/2023	12/27/2031	108,784,020	XXX
1079999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)			699,902,921	704,815,713	691,325,920	700,646,602		1,325,502			XXX	XXX	XXX	2,598,932	32,409,048	XXX	XXX	199,784,570	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
00024D-AA-1	AA INFRASTRUCTURE FUND LLC	0	1.A PL	5,673,677	5,666,667	5,672,334	5,673,307		(370)			5.755	5.771	JAJO	70,653	263,933	02/14/2025	07/15/2038	106,458	XXX
00028A-AA-3	A10 SECURITIZATION A10..25-FL6 A10 2025-F		1.A FE	1,695,750	1,700,000	1,696,819	1,695,827		77			5.215	5.412	MON	4,187	5,192	11/06/2025	05/15/2042		XXX
00028A-AC-9	A10 SECURITIZATION A10..25-FL6 A10 2025-F		1.A FE	3,790,500	3,800,000	3,792,134	3,790,592		92			5.637	5.812	MON	10,116	12,496	11/06/2025	05/15/2042		XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
000823-AW-4	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1	0	1.A FE	3,000,000	3,000,000	3,005,352	3,000,000					5.734	6.264	JAJO	34,885	225,262	08/02/2024	07/20/2037	2,510,481	XXX
000823-AY-0	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1		1.C FE	2,000,000	2,000,000	2,002,456	2,000,000					5.834	5.906	JAJO	23,662	152,531	08/02/2024	07/20/2037	516,023	XXX
000823-BA-1	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1	0	1.F FE	6,000,000	6,000,000	5,986,716	6,000,000					6.257	6.151	JAJO	76,131	489,392	08/02/2024	07/20/2037	1,647,028	XXX
00112H-AC-1	ACREC LLC FL3 AS Y Y	0	1.A FE	8,977,500	9,000,000	8,915,580	8,977,500					5.374	5.707	MON	18,811	478,422	01/10/2025	08/18/2042		XXX
00112H-AE-7	ACREC LLC FL3 B Y Y	0	1.D FE	3,990,000	4,000,000	3,961,648	3,991,785		1,785			5.675	5.945	MON	8,829	223,508	01/10/2025	08/18/2042		XXX
00112H-AG-2	ACREC LLC FL3 C Y Y		1.G FE	3,466,313	3,475,000	3,428,466	3,467,890		1,577			6.025	6.304	MON	8,143	205,145	01/10/2025	08/18/2042		XXX
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2		1.A FE	13,000,000	13,000,000	13,037,557	13,000,000					5.557	5.574	JAJO	146,498	343,832	04/10/2025	07/20/2038		XXX
00121P-AE-8	AGL CLO LTD AGL..25-41 AGL..25-41A-B		1.C FE	43,500,000	43,500,000	43,713,107	43,500,000					5.734	5.725	JAJO	505,825	1,179,153	04/10/2025	07/20/2038		XXX
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C		1.F FE	23,250,000	23,250,000	23,360,205	23,250,000					5.984	5.937	JAJO	282,141	655,747	04/10/2025	07/20/2038		XXX
00121X-AE-1	AGL CLO LTD AGL..25-39 AGL..25-39A-B		1.C FE	8,150,000	8,150,000	8,165,534	8,150,000					5.384	5.417	JAJO	88,985	250,666	02/28/2025	04/20/2038	467,787	XXX
00121X-AG-6	AGL CLO LTD AGL..25-39 AGL ..25-39A-C		1.F FE	12,000,000	12,000,000	12,004,044	12,000,000					5.507	5.541	JAJO	134,012	378,678	02/28/2025	04/20/2038	688,633	XXX
00193D-AE-8	AREIT CRE Trust CRE10 B Y Y		1.D FE	2,992,499	3,000,000	2,995,794	2,993,660		1,161			5.573	5.844	MON	6,985	160,843	01/24/2025	01/17/2030		XXX
00216A-AC-1	A10 PERMANENT ASSET FINANCING		2.B FE	6,329,721	8,500,000	7,065,141	6,329,721			380,367		6.240	17.521	MON	23,573	530,400	06/15/2017	06/15/2051		XXX
00791Y-AG-3	AGL		1.F FE	4,000,000	4,000,000	4,011,872	4,000,000					5.495	5.515	MJSD	6,105	118,554	05/28/2025	07/22/2038	151,664	XXX
03666J-AE-7	ANTARES CLO 2024-3 LLC ANTR 2024-3A C	0	1.F FE	11,936,940	12,000,000	11,937,456	11,937,381		441			6.284	6.428	JAJO	129,369		12/18/2025	07/20/2036	282,897	XXX
039945-AC-4	ARES DIRECT LENDING CLO LLC AR ARESDL..24		1.C FE	6,800,000	6,800,000	6,806,555	6,800,000					5.707	5.954	JAJO	78,698	399,044	10/20/2025	01/20/2037		XXX
039960-AA-7	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.A FE	2,500,000	2,500,000	2,502,040	2,500,000					5.344	5.375	JAJO	28,574		09/11/2025	10/16/2037	105,584	XXX
039960-AG-4	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.F FE	1,300,000	1,300,000	1,296,396	1,300,000					6.094	6.044	JAJO	16,944		09/11/2025	10/16/2037	55,008	XXX
039973-AC-6	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.A FE	8,300,000	8,300,000	8,310,143	8,300,000					5.423	5.477	JAJO	36,257		10/29/2025	01/20/2038	343,560	XXX
039973-AE-2	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.C FE	35,150,000	35,150,000	35,181,073	35,150,000					5.623	5.660	JAJO	159,211		10/29/2025	01/20/2038		XXX
04020R-AC-2	Ares Direct Lending CLO LLC		1.C FE	5,000,000	5,000,000	5,009,295	5,000,000					6.043	6.546	JAJO	55,392	335,583	04/26/2024	04/25/2036		XXX
04682A-AB-0	A10 SECURITIZATION LLC A10..15-		2.A FE	14,416,365	15,000,000	14,775,990	14,416,365					5.898	6.405	MON	39,320	884,700	12/17/2015	09/15/2049	85,477	XXX
04682A-AC-8	A10 SECURITIZATION LLC A10..15-		5.B FE	10,127,964	11,000,000	10,555,259	10,127,964			392,139		8.750	9.995	MON	42,778	962,500	12/17/2015	09/15/2049	84,674	XXX
04682A-AJ-3	A10 SECURITIZATION LLC A10..15-		2.A FE	7,805,644	8,500,000	8,108,405	7,805,644					4.814	7.704	MON	18,186	409,190	11/21/2016	09/15/2049		XXX
04682A-AL-8	A10 SECURITIZATION LLC A10..15-		5.B FE	4,397,650	5,000,000	4,592,895	4,397,650			158,300		7.757	10.861	MON	17,238	387,850	11/21/2016	09/15/2049		XXX
05555J-AE-6	BBAM US CLO LTD BBAM 2024-4A A2	0	1.C FE	5,005,520	5,000,000	5,005,575	5,005,520					5.755	5.774	JAJO	62,341		12/23/2025	07/15/2039	1,267,573	XXX
05555M-AC-3	BDS Ltd FL13 AS Y Y		1.A FE	1,995,000	2,000,000	1,994,784	1,995,000					5.721	6.382	MON	4,132	127,485	09/05/2024	09/19/2039		XXX
05555M-AE-9	BDS Ltd FL13 B Y Y		1.D FE	2,244,375	2,250,000	2,244,749	2,245,589		847			5.972	6.252	MON	4,940	149,154	09/05/2024	09/19/2039		XXX
05556E-AC-0	BDS..25-FL14 BDS..25-FL15-AS		1.A FE	10,000,000	10,000,000	10,008,250	10,000,000					5.379	5.529	MON	19,425	182,867	08/14/2025	03/19/2043		XXX
05556E-AE-6	BDS LTD BDS..25-FL15 BDS..25-FL15-B		1.D FE	5,000,000	5,000,000	5,006,160	5,000,000					5.631	5.844	MON	10,167	95,356	08/14/2025	03/19/2043		XXX
05556E-AG-1	BDS LTD BDS..25-FL15 BDS..25-FL15-C		1.G FE	3,450,000	3,450,000	3,454,226	3,450,000					5.881	6.100	MON	7,327	68,503	08/14/2025	03/19/2043		XXX
05556F-AC-7	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	0	1.C FE	15,700,000	15,700,000	15,711,854	15,700,000					5.584	5.617	JAJO	177,787	557,464	02/28/2025	04/20/2037	974,625	XXX
05556F-AE-3	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	0	1.F FE	27,000,000	27,000,000	26,917,677	27,000,000					5.857	5.894	JAJO	320,690	1,006,621	02/28/2025	04/20/2037	1,677,346	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
05556X-AE-4	BDS LTD BDS..25-FL16 BDS2025-FL16 B		1.D FE	9,500,000	9,500,000	9,499,943	9,500,000					5.581	5.810	MON	19,146	22,652	11/20/2025	07/19/2043		XXX
05556X-AG-9	BDS LTD BDS..25-FL16 BDS 2025-FL16 C		1.G FE	7,900,000	7,900,000	7,899,945	7,900,000					5.831	6.067	MON	16,635	19,660	11/20/2025	07/19/2043		XXX
05613R-AC-2	BSPRT Issuer Ltd. FL11 AS Y	0	1.A FE	6,483,744	6,500,000	6,500,969	6,483,744					5.845	6.213	MON	17,941	417,833	09/16/2024	09/15/2057		XXX
05613R-AE-8	BSPRT Issuer Ltd. FL11 B Y		1.D FE	5,436,195	5,450,000	5,476,890	5,438,332		2,136			6.044	6.304	MON	15,555	361,303	09/16/2024	09/15/2057		XXX
05613R-AG-3	BSPRT Issuer Ltd. BSPRT 2024-FL11 C	0	1.G FE	1,994,980	2,000,000	2,015,496	1,995,512		321			6.394	6.666	MON	6,039	139,661	09/16/2024	07/15/2039		XXX
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-		1.A FE	18,104,625	18,150,000	18,194,377	18,104,625					5.678	5.985	MON	48,662	619,940	05/14/2025	12/15/2042		XXX
05619B-AC-1	BSPRT ISSUER LTD BSPRT 2025-FL12 AS		1.A FE	997,500	1,000,000	998,970	997,500					5.384	5.650	MON	2,243	9,879	09/24/2025	01/17/2043		XXX
05619B-AE-7	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	0	1.D FE	6,982,500	7,000,000	7,015,512	6,982,403		(97)			5.684	5.946	MON	16,577	72,830	09/24/2025	01/17/2043	1,184,939	XXX
05619B-AG-2	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	0	1.G FE	2,992,500	3,000,000	3,006,465	2,992,434		(66)			5.933	6.202	MON	7,416	32,520	09/24/2025	01/17/2043	1,011,407	XXX
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	0	1.C PL	1,300,800	1,300,800	1,300,800	1,300,800					6.484	6.536	JAJO	17,104	75,197	04/21/2025	06/28/2033	1,316,889	XXX
072917-AE-7	BCRED MML CLO 2021-1 LLC BXCMM 2022-1A B		1.C FE	15,750,000	15,750,000	15,773,342	15,750,000					5.870	5.838	JAJO	187,472	1,015,581	02/10/2022	04/20/2035		XXX
072917-AG-2	BCRED MML CLO 2021-1 LLC BXCMM 2022-1A C	0	1.F FE	11,750,000	11,750,000	11,736,358	11,750,000					6.634	6.599	JAJO	158,075	846,760	02/10/2022	04/20/2035		XXX
072921-AC-3	BDS..25-FL14 BDS..25-FL14-AS		1.A FE	14,962,500	15,000,000	14,978,790	14,962,500					5.322	5.592	MON	22,173	683,670	02/21/2025	10/21/2042	22,601	XXX
072921-AE-9	BDS..25-FL14 BDS..25-FL14-B		1.D FE	1,296,750	1,300,000	1,283,653	1,295,485		(1,265)			5.416	5.642	MON	1,956	60,481	02/21/2025	10/21/2042	850,758	XXX
072921-AL-3	BDS..25-FL14 BDS..25-FL14-C		1.G FE	997,500	1,000,000	975,039	997,762		262			5.623	5.896	MON	1,406	48,085	02/21/2025	10/21/2042	1,005,181	XXX
09261W-AN-4	BLACKROCK DLF IX 2020		6.	2,351,130	7,124,636	1,725,587	1,725,587	(625,543)	(477)	4,779,480		2.500	70.684	JAJO	37,602	45,519	12/11/2020	07/21/2030	263,908	XXX
09262E-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2		1.A FE	377,515,377	377,515,377	377,213,364	377,515,377					5.503	6.231	JAJO	3,808,441	24,074,985	05/16/2024	05/01/2035		XXX
09262E-AD-5	BLACKROCK DLF IX		1.B FE	116,868,150	116,868,150	116,739,595	116,868,150					5.753	5.113	JAJO	1,232,551	7,269,133	06/22/2022	05/20/2035		XXX
09262E-AF-0	BLACKROCK DLF IX		1.E FE	49,456,089	49,456,089	49,916,030	49,456,089					6.104	5.630	JAJO	553,480	3,326,856	02/28/2022	05/20/2035		XXX
09262E-AH-6	BLACKROCK DLF IX		1.F FE	44,955,916	44,955,916	46,363,037	44,955,916					7.253	6.660	JAJO	597,757	3,479,937	12/23/2021	05/20/2035		XXX
09262E-AK-9	BLACKROCK DLF IX		2.B FE	58,434,129	58,434,129	58,375,695	58,434,129					7.753	7.191	JAJO	830,534	4,819,484	12/03/2021	05/20/2035		XXX
09262E-AM-5	BLACKROCK DLF IX		3.B FE	73,861,889	73,861,889	64,924,600	73,861,889					8.253	7.725	JAJO	1,117,519	6,466,362	11/19/2021	05/20/2035		XXX
09262E-AP-8	BLACKROCK DLF IX		4.B FE	46,532,507	46,532,507	40,036,569	46,532,507					3.000	3.011	JAJO	255,929	709,621	03/31/2022	05/20/2035	1,349,400	XXX
09629P-AA-4	Bluemountain CLO Ltd BLUEM 2018-22A A1		1.A FE	85,477	86,559	86,587	86,294		(265)			5.246	5.518	JAJO	984	5,025	03/14/2023	07/15/2031	19,738	XXX
10970B-AA-8	Brinley Private Debt 2025-1 Brinley CLO	0	1.A PL	96,795,000	96,795,000	96,795,000	96,795,000					5.910	5.922	JAJO	2,478,920		11/17/2025	07/29/2037	6,508,847	XXX
10970B-AB-6	Brinley Private Debt 2025-1 Brinley CLO	0	1.C PL	9,720,000	9,720,000	9,720,000	9,720,000					6.160	6.173	JAJO	259,459		11/17/2025	07/29/2037	653,671	XXX
10970B-AC-4	Brinley Private Debt 2025-1 Brinley CLO	0	1.E PL	9,720,000	9,720,000	9,720,000	9,720,000					6.610	6.626	JAJO	278,413		11/17/2025	07/29/2037	653,786	XXX
10970B-AD-2	Brinley Private Debt 2025-1 Brinley CLO	0	2.A PL	9,720,000	9,720,000	9,720,000	9,720,000					8.160	8.192	JAJO	343,699		11/17/2025	07/29/2037	654,179	XXX
10970B-AE-0	Brinley Private Debt 2025-1 Brinley CLO	0	3.B PL	7,695,000	7,695,000	7,695,000	7,695,000					11.810	11.894	JAJO	393,804		11/17/2025	07/29/2037	518,624	XXX
10970B-AF-7	Brinley Private Debt 2025-1 Brinley CLO	0	4.B PL	12,150,000	12,150,000	12,150,000	12,150,000					12.760	12.861	JAJO	671,814		11/17/2025	07/29/2037	819,182	XXX
12551Y-AN-3	CIFC FUNDING LTD SERIES 18 3A CLASS BR		1.C FE	3,000,000	3,000,000	3,014,128	3,000,000					5.534	5.571	JAJO	56,089		08/20/2025	10/18/2038	175,427	XXX
14310Q-AN-8	Carlyle Direct Lending CLO LLC 1A A11A Y		1.A FE	46,600,000	46,600,000	46,680,851	46,600,000					5.705	5.897	JAJO	575,968	2,921,614	05/30/2024	07/15/2036	2,608,709	XXX
14310Q-AQ-1	Carlyle Direct Lending CLO LLC 1A A12B Y		1.A FE	8,500,000	8,500,000	8,496,532	8,500,000					5.882	6.037	JAJO	108,320	550,149	05/30/2024	07/15/2036	2,342,331	XXX
14310Q-AS-7	Carlyle Direct Lending CLO LLC 1A A2RR Y		1.C FE	3,250,000	3,250,000	3,255,632	3,250,000					6.032	6.191	JAJO	42,473	215,294	05/30/2024	07/15/2036	895,934	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
14310Q-AU-2	Carlyle Direct Lending CLO LLC 1A BR Y Y	0	1.F FE	7,900,000	7,900,000	7,889,556	7,900,000					6.655	6.499	JAJO	113,904	571,387	05/30/2024	07/15/2036	2,061,887	XXX
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048		1.F PL	17,036,371	17,036,371	17,234,111	17,036,371					5.800	5.800	MON	30,192	419,455	12/30/2025	09/20/2048	17,118,713	XXX
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048		2.B PL	1,888,141	1,888,141	1,921,574	1,888,141					6.550	6.550	MON	3,779	57,312	12/30/2025	09/20/2048	1,898,447	XXX
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048		3.B PL	2,144,000	2,144,000	2,185,008	2,144,000					7.550	7.550	MON	4,946	76,679	12/30/2025	09/20/2048	2,157,490	XXX
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048		4.B PL	2,578,558	2,578,558	2,617,731	2,578,558					10.300	10.300	MON	8,115	126,610	12/30/2025	09/20/2048	2,600,691	XXX
15672Q-AE-7	Cerberus CERB 2022-1A C		1.G FE	8,000,000	8,000,000	7,998,112	8,000,000					7.044	7.005	JAJO	122,090	611,069	04/01/2022	04/15/2034		XXX
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1		1.A FE	16,000,000	16,000,000	16,048,032	16,000,000					5.532	5.569	JAJO	191,763	244,007	06/10/2025	07/15/2037	337,990	XXX
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1		1.C FE	4,750,000	4,750,000	4,756,460	4,750,000					5.855	5.897	JAJO	60,253	76,081	06/10/2025	07/15/2037	100,416	XXX
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1		1.G FE	7,000,000	7,000,000	7,021,294	7,000,000					6.505	6.557	JAJO	98,652	123,747	06/10/2025	07/15/2037	148,221	XXX
15674D-AA-2	Cerberus CERB 2023-5A A	0	1.A FE	27,000,000	27,000,000	27,061,209	27,000,000					6.255	6.293	JAJO	365,891	1,843,343	01/01/2024	01/15/2036	1,902,619	XXX
15674D-AC-8	Cerberus CERB 2023-5A B		1.C FE	4,550,000	4,550,000	4,570,197	4,550,000					7.105	7.156	JAJO	70,039	349,850	01/01/2024	01/15/2036	321,312	XXX
15674V-AG-9	Cerberus CERB 2023-2A D2	0	2.C FE	400,867	400,000	402,218	400,727		(77)			12.405	12.540	JAJO	10,751	52,250	11/06/2023	07/15/2035	16,337	XXX
15675A-AA-7	Cerberus CERB 2023-1A A	0	1.A FE	17,000,000	17,000,000	17,000,476	17,000,000					6.305	6.245	JAJO	232,217	1,169,241	02/24/2023	03/22/2035		XXX
15675A-AC-3	Cerberus CERB 2023-1A B	0	1.B FE	250,000	250,000	251,395	250,000					7.505	7.462	JAJO	4,065	20,236	02/24/2023	03/22/2035		XXX
15675B-AA-5	Cerberus SERIES 2024-2A CLASS A 144A		1.A FE	15,250,000	15,250,000	15,289,177	15,250,000					5.744	5.927	JAJO	189,959	963,834	04/12/2024	07/15/2036		XXX
15675B-AB-3	Cerberus SERIES 2024-2A CLASS A 144A		1.C FE	3,000,000	3,000,000	3,006,780	3,000,000					6.205	6.333	JAJO	40,330	203,295	04/12/2024	07/15/2036		XXX
15675B-AC-1	Cerberus SERIES 24 2A CLASS C 144A	0	1.G FE	3,750,000	3,750,000	3,748,219	3,750,000					6.932	6.932	JAJO	56,319	282,643	04/12/2024	07/15/2036	3,815,436	XXX
15675B-AD-9	Cerberus SERIES 24 2A CLASS D 144A		2.C FE	1,550,000	1,550,000	1,561,882	1,550,000					8.832	8.838	JAJO	29,660	146,685	04/12/2024	07/15/2036		XXX
15675F-AA-6	Cerberus 1A A Y Y	0	1.A FE	59,000,000	59,000,000	59,134,520	59,000,000					5.805	6.121	JAJO	742,014	3,758,858	02/21/2024	04/15/2036	1,900,356	XXX
15675F-AC-2	Cerberus 1A A Y Y		1.C FE	8,000,000	8,000,000	8,020,088	8,000,000					6.305	6.554	JAJO	109,279	550,231	02/21/2024	04/15/2036		XXX
15675F-AE-8	Cerberus 1A C Y Y		1.G FE	7,000,000	7,000,000	6,998,362	7,000,000					7.055	7.004	JAJO	106,994	534,682	02/21/2024	04/15/2036	300,573	XXX
15675J-AE-0	Cerberus 4A C Y Y		1.G FE	6,000,000	6,000,000	6,023,958	6,000,000					6.205	6.141	JAJO	80,659	403,320	09/26/2024	10/15/2036		XXX
15675J-AG-5	Cerberus 4A D Y Y		2.C FE	2,400,000	2,400,000	2,411,402	2,400,000					7.755	7.716	JAJO	40,324	198,838	09/26/2024	10/15/2036		XXX
15675M-AC-7	CERBERUS LOAN FUNDING 52 LLC C CERB..25-3		1.C FE	2,775,000	2,775,000	2,777,725	2,775,000					5.705	5.744	JAJO	47,502		08/26/2025	10/15/2037	114,908	XXX
15675Q-AC-8	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2		1.C FE	3,600,000	3,600,000	3,604,032	3,600,000					5.702	5.671	JAJO	83,170		07/23/2025	10/15/2037		XXX
15675Q-AE-4	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2	0	1.G FE	4,000,000	4,000,000	4,015,704	4,000,000					6.232	6.197	JAJO	100,714		07/23/2025	10/15/2037		XXX
156945-AA-5	Cerberus 3A A Y Y		1.A FE	25,000,000	25,000,000	25,029,350	25,000,000					5.655	5.899	JAJO	306,288	1,554,716	05/23/2024	07/15/2036	633,941	XXX
156945-AC-1	Cerberus 3A B Y Y	0	1.C FE	7,000,000	7,000,000	7,009,373	7,000,000					5.832	6.035	JAJO	88,446	449,515	05/23/2024	07/15/2036	965,235	XXX
156945-AE-7	Cerberus 3A C Y Y	0	1.G FE	9,850,000	9,850,000	9,893,488	9,850,000					6.455	6.395	JAJO	137,751	692,452	05/23/2024	07/15/2036	102,510	XXX
156945-AG-2	Cerberus 3A D Y Y	0	2.C FE	3,000,000	3,000,000	3,024,273	3,000,000					8.255	8.226	JAJO	53,655	265,649	05/23/2024	07/15/2036	338,229	XXX
17151M-AC-6	TIAA CHURCHILL MIDDLE MARKET C CHMML 202	0	1.A FE	3,403,641	3,400,000	3,403,216	3,403,635		(6)			5.884	5.891	JAJO	40,570		12/23/2025	04/20/2036	425,004	XXX
17151M-AE-2	TIAA CHURCHILL MIDDLE MARKET C CHMML 202	0	1.C FE	2,594,077	2,600,000	2,594,158	2,594,138		60			6.534	6.622	JAJO	33,410		12/18/2025	04/20/2036	62,876	XXX
185833-AE-0	GOLDENTREE CLRMPK..25-1A-B1	0	1.C FE	13,000,000	13,000,000	13,052,858	13,000,000					5.609	5.626	JAJO	139,767	353,024	04/03/2025	04/24/2038		XXX
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.B FE	71,250,000	71,250,000	64,778,694	71,250,000					6.550	6.603	JAJO	920,411	4,666,875	05/01/2017	01/20/2043		XXX
25211A-AE-9	Dewolf Park clo Ltd DWOLF 2017-1A AR		1.A FE	1,825,251	1,843,306	1,843,138	1,828,632		(8,479)			5.086	5.819	JAJO	20,313	104,012	01/25/2023	10/15/2030	536,303	XXX
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU DIV FINAN	0	1.B FE	96,000,000	96,000,000	86,639,495	96,000,000					6.250	6.303	FMAN	600,000	6,000,000	12/14/2007	02/25/2044		XXX
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU DIV FINAN		1.B FE	65,500,000	65,500,000	59,707,253	65,500,000					6.500	6.557	FMAN	425,750	4,257,500	12/14/2007	02/25/2044		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
26113*-AC-3	Dyal Capital Partners IV Dyal Capital Pa	0	1.F PL	18,271,200	18,271,200	18,088,488	18,271,200						5.854	N/A	352,726		09/04/2025	08/22/2045	18,813,855	XXX
26113@-AC-1	Dyal Capital Partners IV Dyal Capital Pa	0	1.F PL	19,793,800	19,793,800	19,595,862	19,793,800						5.854	N/A	382,119		09/04/2025	08/22/2045	20,381,676	XXX
30319Y-AG-3	FS Rialto Issuer Ltd FSRIA 2021-FL2 C	0	1.G FE	1,000,000	1,000,000	994,910	1,000,000					5.899	6.080	MON	2,622	65,157	04/28/2021	05/16/2038		XXX
30319Y-AJ-7	FS Rialto Issuer Ltd FSRIA 2021-FL2 D		2.B FE	5,542,500	5,550,000	5,528,977	5,549,196		1,912			6.649	6.851	MON	16,400	403,817	06/08/2022	04/16/2038		XXX
30338W-AA-7	FS Rialto Issuer Ltd FL9 AS Y Y	0	1.A FE	22,344,000	22,400,000	22,443,210	22,344,000					5.825	6.198	MON	47,119	1,441,936	10/03/2024	10/19/2039		XXX
30338W-AC-3	FS Rialto Issuer Ltd FL9 B Y Y	0	1.D FE	7,980,000	8,000,000	8,020,016	7,985,247		2,735			6.026	6.300	MON	17,410	531,299	10/03/2024	10/19/2039		XXX
30338W-AE-9	FS Rialto Issuer Ltd FL9 C Y Y	0	1.G FE	10,822,875	10,850,000	10,835,450	10,831,138		6,477			6.376	6.656	MON	24,981	759,033	10/03/2024	10/19/2039		XXX
30340K-AC-5	FS Rialto Issuer Ltd FL10 AS Y Y	0	1.A FE	24,887,625	24,950,000	24,605,166	24,887,625					5.324	5.656	MON	47,968	1,225,380	01/31/2025	08/19/2042		XXX
30340K-AE-1	FS Rialto Issuer Ltd	0	1.D FE	11,620,875	11,650,000	11,475,821	11,626,553		5,678			5.578	5.840	MON	23,467	597,058	01/31/2025	08/19/2042		XXX
30340K-AG-6	FS Rialto Issuer Ltd FL10 C Y Y	0	1.G FE	7,730,625	7,750,000	7,629,054	7,733,021		2,396			5.877	6.152	MON	16,449	416,723	01/31/2025	08/01/2030		XXX
34706C-AC-3	Fortress CBO Investments Ltd FORT 2022-F	0	1.A FE	15,319,676	15,430,486	15,420,966	15,375,150		12,061			6.158	6.452	MON	23,756	1,029,798	07/27/2022	02/23/2039		XXX
34706C-AE-9	Fortress CBO Investments Ltd FORT 2022-F	0	1.D FE	20,250,000	20,250,000	20,214,502	20,250,000					6.658	6.855	MON	33,708	1,454,104	02/16/2022	02/23/2039		XXX
34960J-BJ-3	FORTRESS CREDIT OPPORTUNITIES FCO..15-6A-	0	1.A FE	2,000,000	2,000,000	2,003,864	2,000,000					5.755	5.874	JAJO	26,535	137,152	08/13/2024	10/10/2036	700,571	XXX
34966Q-AE-3	FORTRESS CREDIT OPPORTUNITIES FCO..24-25A	0	1.C FE	15,250,000	15,250,000	15,269,749	15,250,000					5.805	5.813	JAJO	191,792	793,420	11/12/2024	01/15/2037	2,322,571	XXX
38139V-AG-0	GOLDENTREE GLM..25-24A-B		1.C FE	1,000,000	1,000,000	1,002,546	1,000,000					5.407	5.441	JAJO	10,965	29,103	03/14/2025	10/20/2038	37,551	XXX
38178U-AC-3	Golub Capital Partners CLO Ltd 19-46A BR		1.C FE	4,200,000	4,200,000	4,208,849	4,200,000					6.184	6.374	JAJO	52,671	283,562	03/28/2024	04/20/2037		XXX
38178U-AE-9	Golub Capital Partners CLO Ltd 19-46A CR		1.F FE	1,450,000	1,450,000	1,449,214	1,450,000					6.934	6.902	JAJO	20,389	108,892	03/28/2024	04/20/2037		XXX
38180J-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-		1.C FE	10,000,000	10,000,000	10,009,600	10,000,000					5.751	5.776	FMAN	91,051	668,661	09/24/2024	11/05/2037		XXX
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-		1.A FE	24,000,000	24,000,000	24,030,960	24,000,000					5.473	5.509	FMAN	193,396	541,532	05/23/2025	08/09/2039	853,964	XXX
38181E-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-		1.A FE	3,600,000	3,600,000	3,605,414	3,600,000					5.593	5.631	FMAN	29,645	82,886	05/23/2025	08/09/2039	128,133	XXX
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	0	1.F FE	12,000,000	12,000,000	11,979,084	12,000,000					6.443	6.493	FMAN	113,835	315,386	05/23/2025	08/09/2039	428,026	XXX
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-		1.A FE	8,200,000	8,200,000	8,211,234	8,200,000					5.570	5.561	FMAN	72,311	164,618	06/25/2025	08/05/2037		XXX
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-		1.F FE	7,150,000	7,150,000	7,134,878	7,150,000					6.320	6.294	FMAN	71,543	161,414	06/25/2025	08/05/2037		XXX
38181H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	0	1.C FE	3,500,000	3,500,000	3,503,553	3,500,000					5.707	5.716	JAJO	92,686		06/27/2025	07/20/2038		XXX
38181H-AJ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	0	1.F FE	5,800,000	5,800,000	5,786,967	5,800,000					6.207	6.197	JAJO	166,482		06/27/2025	07/20/2038		XXX
38181U-AA-2	GOLUB CAPITAL PARTNERS CLO LTD	0	1.G FE	132,000,000	132,000,000	131,488,104	132,000,000					5.651	5.689	FMAN	2,115,943		08/22/2025	11/05/2039	4,698,222	XXX
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-		1.A FE	4,837,875	4,850,000	4,864,099	4,837,875					5.889	6.198	MON	13,487	177,929	05/08/2025	01/15/2043		XXX
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-		1.D FE	3,391,500	3,400,000	3,406,977	3,392,721		1,221			6.339	6.623	MON	10,177	133,578	05/08/2025	01/15/2043		XXX
40170F-AD-8	GPIM..18-1 GPIM 2018-1A B		1.A FE	978,714	978,714	979,451	978,714					6.366	6.365	JAJO	13,500	67,926	11/20/2018	01/15/2031		XXX
40170F-AF-3	GPIM..18-1 GPIM 2018-1A C		1.B FE	1,870,000	1,870,000	1,871,290	1,870,000					7.166	7.133	JAJO	29,035	144,952	11/20/2018	01/15/2031		XXX
40170F-AH-9	GPIM..18-1 GPIM 2018-1A D		1.E FE	1,060,000	1,060,000	1,061,170	1,060,000					8.166	8.143	JAJO	18,755	92,913	11/20/2018	01/15/2031		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
40171B-AA-2	Guggenheim Corporate Funding GCF 2023-6A		1.A FE	30,000,000	30,000,000	30,028,230	30,000,000					6.491	6.541	JAJO	367,825	2,105,262	11/21/2023	01/25/2036	2,927,582	XXX
40171B-AB-0	Guggenheim Corporate Funding GCF 2023-6A		1.C FE	17,050,000	17,050,000	17,132,062	17,050,000					7.341	7.404	JAJO	236,732	1,344,233	11/21/2023	10/25/2036	3,557,383	XXX
40171C-AA-0	Guggenheim Corporate Funding 7A A Y Y		1.A FE	11,750,000	11,750,000	11,757,767	11,750,000					6.259	6.581	JAJO	132,795	807,603	01/10/2024	01/28/2036		XXX
40171C-AC-6	Guggenheim Corporate Funding 7A B Y Y		1.C FE	9,500,000	9,500,000	9,540,651	9,500,000					7.009	7.275	JAJO	120,231	725,195	01/10/2024	01/28/2036		XXX
40172P-AQ-5	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-BR	0	1.C FE	8,000,000	8,000,000	8,002,000	8,000,000					5.682	5.722	JAJO	98,482	304,688	02/19/2025	01/15/2035	449,510	XXX
40172P-AS-1	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-C1R		1.F FE	17,000,000	17,000,000	17,080,801	17,000,000					5.905	5.836	JAJO	217,484	668,713	02/19/2025	01/15/2035	6,665,379	XXX
401924-AA-3	GUGGENHEIM CLO LTD GUGG 2025-9A A1R		1.A FE	100,000,000	100,000,000	100,000,000	100,000,000					5.622	5.672	JAJO	437,247		11/13/2025	01/25/2038		XXX
401924-AB-1	GUGGENHEIM CLO LTD GUGG 2025-9A A2R		1.A FE	4,750,000	4,750,000	4,750,000	4,750,000					5.772	5.819	JAJO	21,323		11/13/2025	01/25/2038		XXX
401924-AC-9	GUGGENHEIM CLO LTD GUGG 2025-9A A3R		1.A Z	2,750,000	2,750,000	2,750,000	2,750,000					5.650	5.690	JAJO	11,653		11/13/2025	01/25/2038		XXX
401924-AD-7	GUGGENHEIM CLO LTD GUGG 2025-9A BR		1.C FE	2,100,000	2,100,000	2,100,000	2,100,000					6.022	6.088	JAJO	9,836		11/13/2025	01/25/2038		XXX
401924-AE-5	GUGGENHEIM CLO LTD GUGG 2025-9A CR		1.F Z	12,400,000	12,400,000	12,400,000	12,400,000					6.572	6.646	JAJO	63,381		11/13/2025	01/25/2038		XXX
403961-AC-9	HLEND CLO LLC 3A B Y Y		1.C FE	20,100,000	20,100,000	20,111,578	20,100,000					5.584		JAJO	221,377	766,305	01/31/2025	01/20/2037	133,180	XXX
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1		1.A FE	45,000,000	45,000,000	45,013,815	45,000,000					5.507	5.539	JAJO	1,331,131		05/22/2025	07/20/2037	2,793,588	XXX
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-		1.C FE	9,100,000	9,100,000	9,114,160	9,100,000					5.907	5.945	JAJO	287,510		05/22/2025	07/20/2037	565,489	XXX
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C		1.F FE	6,500,000	6,500,000	6,493,006	6,500,000					6.657	6.705	JAJO	230,480		05/22/2025	07/20/2037	404,675	XXX
43367A-AC-8	HLEND CLO HLEND..25-4 HLEND..25-4A-B		1.C FE	33,950,000	33,950,000	33,984,561	33,950,000					5.728	5.713	FMAN	796,381		07/10/2025	08/15/2037		XXX
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2		1.A FE	5,000,000	5,000,000	5,019,645	5,000,000					5.559	5.567	JAJO	170,836		04/24/2025	07/24/2038	1,930,187	XXX
439004-AE-2	GOLDENTREE HOOK..25-1A-B1		1.C FE	9,000,000	9,000,000	9,042,102	9,000,000					5.743	5.768	JAJO	317,912		04/24/2025	07/24/2038	747,796	XXX
439004-AJ-1	HKPK..25-1A HOOK..25-1A-C		1.E FE	6,500,000	6,500,000	6,531,018	6,500,000					6.510	6.043	JAJO	246,835		04/24/2025	07/24/2038	2,694	XXX
46091R-AN-3	INVESCO U S CLO 2025 2 LTD		1.C FE	1,506,300	1,500,000	1,506,385	1,503,903		(2,397)			5.655	5.485	JAJO	18,377	23,259	07/28/2025	07/15/2038		XXX
46656T-AU-0	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.A FE	2,000,000	2,000,000	2,003,150	2,000,000					5.637	5.635	JAJO	22,863	30,867	07/01/2025	07/20/2037		XXX
46656T-AW-6	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.C FE	2,000,000	2,000,000	2,002,444	2,000,000					5.807	5.807	JAJO	23,552	31,726	07/01/2025	07/20/2037		XXX
46656T-AY-2	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.F FE	1,000,000	1,000,000	998,030	1,000,000					6.357	6.343	JAJO	12,891	17,253	07/01/2025	07/20/2037		XXX
48285*-AA-3	KCLF Note Issuer I SPV LLC KCLF Note Iss		1.C PL	40,247,011	40,247,011	40,345,752	40,247,011					6.855	7.019	JAJO	636,045	2,109,196	07/10/2025	01/17/2033	40,302,824	XXX
538912-AC-0	LOANCORE ISSUER LTD LNCR 2025-CRE9 AS		1.A FE	7,400,000	7,400,000	7,390,484	7,400,000					5.450	5.640	MON	19,045	57,057	10/20/2025	08/18/2042	1,251,102	XXX
538912-AE-6	LOANCORE ISSUER LTD LNCR 2025-CRE9 B		1.D FE	15,950,000	15,950,000	15,929,584	15,950,000					5.700	5.898	MON	42,933	128,409	10/20/2025	08/18/2042	15,950,000	XXX
53947F-AE-1	LoanCore Issuer Ltd. CRE8 B Y Y		1.D FE	2,743,125	2,750,000	2,729,081	2,750,892		7,767			5.577	5.775	MON	6,390	142,754	01/24/2025	08/17/2042		XXX
55285B-AC-9	MF1 Multifamily Housing Mortga MF1 2022-	0	1.A FE	56,715,000	57,000,000	56,996,979	56,718,819		(44,000)			6.923	7.496	MON	164,413	4,301,677	07/26/2022	09/17/2037		XXX
55285B-AE-5	MF1 Multifamily Housing Mortga MF1 2022-	0	1.C FE	13,930,000	14,000,000	14,034,076	13,959,778		36,145			7.466	7.837	MON	37,745	1,134,337	07/26/2022	09/19/2037		XXX
55285B-AG-0	MF1 Multifamily Housing Mortga MF1 2022-	0	1.F FE	12,935,000	13,000,000	13,084,838	12,957,361		21,061			8.214	8.753	MON	38,560	1,151,914	07/26/2022	09/19/2037		XXX
55416A-AC-3	MF1 Multifamily Housing Mortga FL14 AS Y		1.A FE	8,728,125	8,750,000	8,766,704	8,728,125					5.971	6.570	MON	18,867	576,855	01/30/2024	03/19/2039		XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
55416A-AE-9	MF1 Multifamily Housing Mortga FL14 B Y		1.D FE	6,982,500	7,000,000	7,009,380	6,986,251		2,046			6.420	6.707	MON	16,228	493,346	01/30/2024	03/19/2039		XXX
55817B-AB-8	MADISON PARK FUNDING LTD 24-58A B		1.C FE	4,000,000	4,000,000	4,011,360	4,000,000					5.941	5.965	JAJO	43,568	258,274	03/27/2024	04/25/2037		XXX
55820N-AY-7	MADISON PARK FUNDING LTD		1.A FE	1,334,804	1,334,537	1,334,636	1,334,666		(138)			5.434	5.454	JAJO	14,706	58,947	03/11/2025	10/20/2029		XXX
573452-AA-7	MARTINIQUE 2008-A1 MART..08-A1 MARTINIQUE		1.B FE	69,500,000	69,500,000	63,453,437	69,500,000					6.600	6.652	JAJO	853,692	4,587,000	05/01/2017	01/24/2043	1,346,925	XXX
640970-AE-9	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..24-5	0	1.F FE	10,500,000	10,500,000	10,542,452	10,500,000					5.784	5.730	JAJO	126,535	598,882	10/18/2024	10/18/2038		XXX
64135X-AC-5	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3		1.C FE	1,000,000	1,000,000	1,002,939	1,000,000					5.507	5.528	JAJO	11,168		06/27/2025	07/20/2039		XXX
64135X-AE-1	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3		1.F FE	5,800,000	5,800,000	5,819,076	5,800,000					5.707	5.690	JAJO	160,532		06/27/2025	07/20/2039		XXX
64756*-AA-0	New Mountain Private Credit Fu New Mount		1.F PL	86,296,275	86,400,000	86,372,237	86,314,369		17,483				6.314	N/A	997,545	2,290,055	12/19/2025	12/17/2029	87,324,052	XXX
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	0	1.A FE	4,196,258	4,196,258	4,196,531	4,196,258					6.103		JAJO	46,948	277,859	04/20/2018	04/25/2031		XXX
65251P-BL-6	NewStar Arlington Senior Loan	0	1.B FE	14,496,903	14,500,000	14,464,055	14,492,138		18,380			5.403	5.575	JAJO	143,630	783,435	04/20/2018	04/25/2031		XXX
69120B-AH-8	OWL ROCK CLO LTD OR..22-9A OR..22-9A-BR	0	1.C FE	4,800,000	4,800,000	4,804,949	4,800,000					5.727	5.765	FMAN	29,018	304,781	11/12/2024	11/22/2037		XXX
69120B-AJ-4	OWL ROCK CLO LTD OR..22-9A OR..22-9A-CR		1.F FE	4,000,000	4,000,000	3,990,520	4,000,000					6.177	6.141	FMAN	26,082	272,434	11/12/2024	11/22/2037		XXX
69120E-AJ-8	OWL ROCK CLO LTD OR..23-10 OR..23-10A-BR	0	1.C FE	25,650,000	25,650,000	25,664,928	25,650,000					5.584	5.618	JAJO	290,461	849,298	03/14/2025	04/20/2037	1,592,301	XXX
69120H-AA-0	Owl Rock CLO Ltd OR 2023-11A A1T	0	1.A FE	59,250,000	59,250,000	59,306,643	59,250,000					6.352	6.396	FMAN	470,431	4,135,810	04/26/2023	05/15/2035	4,371,905	XXX
69120H-AC-6	Owl Rock CLO Ltd OR 2023-11A B	0	1.C FE	7,000,000	7,000,000	7,038,129	7,000,000					7.452	7.514	FMAN	65,203	567,116	04/26/2023	05/15/2035	517,895	XXX
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B		1.C FE	11,350,000	11,350,000	11,361,827	11,350,000					5.759	5.847	JAJO	125,291	264,649	05/16/2025	07/24/2034	602,861	XXX
69120U-AC-7	OWL ROCK CLO LTD OR..25-21 OR..25-21A-C		1.F FE	6,000,000	6,000,000	5,986,398	6,000,000					6.259	6.320	JAJO	71,983	151,152	05/16/2025	07/24/2034	45,118	XXX
69120Y-AA-3	Owl Rock CLO Ltd 16A A Y Y		1.A FE	54,700,000	54,700,000	54,863,115	54,700,000					5.857	6.147	JAJO	649,694	3,527,128	02/07/2024	04/20/2036	3,431,230	XXX
69120Y-AC-9	Owl Rock CLO Ltd 16A B Y Y		1.C FE	7,200,000	7,200,000	7,219,397	7,200,000					6.357	6.589	JAJO	93,007	500,666	02/07/2024	04/20/2036	813,748	XXX
69120Y-AE-5	Owl Rock CLO Ltd 16A C Y Y		1.F FE	5,250,000	5,250,000	5,251,145	5,250,000					7.184	7.156	JAJO	76,484	407,535	02/07/2024	04/20/2036	2,477,702	XXX
69121A-AC-0	OWL ROCK CLO LTD OR..25-22 OR..25-22A-B		1.C FE	6,500,000	6,500,000	6,505,285	6,500,000					5.803	5.839	JAJO	103,734		08/15/2025	10/20/2037	403,732	XXX
69121A-AE-6	OWL ROCK CLO LTD OR..25-22 OR..25-22A-C		1.F FE	3,600,000	3,600,000	3,590,176	3,600,000					6.203	6.244	JAJO	61,413		08/15/2025	10/20/2037	223,831	XXX
69121B-AR-5	OWL ROCK CLO LTD OR..22-7 OR..22-7A-BR		1.C FE	9,600,000	9,600,000	9,580,810	9,600,000					5.584	5.579	JAJO	108,710	374,539	02/07/2025	04/20/2038	839,443	XXX
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R	0	1.A FE	8,000,000	8,000,000	8,013,360	8,000,000					5.665	5.669	JAJO	86,870	247,947	03/27/2025	04/24/2037		XXX
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR	0	1.C FE	13,000,000	13,000,000	13,014,248	13,000,000					5.765	5.769	JAJO	143,655	409,522	03/27/2025	04/24/2037		XXX
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR	0	1.F FE	10,000,000	10,000,000	9,977,970	10,000,000					6.265	6.242	JAJO	120,087	340,434	03/27/2025	04/24/2037		XXX
69121R-AB-5	Owl Rock CLO Ltd 17A A2 Y Y		1.A FE	10,500,000	10,500,000	10,519,110	10,500,000					5.755	5.865	JAJO	130,916	848,761	06/13/2024	07/15/2036		XXX
69121R-AC-3	Owl Rock CLO Ltd 17A B Y Y		1.C FE	4,750,000	4,750,000	4,756,118	4,750,000					5.855	5.936	JAJO	60,253	389,953	06/13/2024	07/15/2036		XXX
69121X-AA-4	Owl Rock CLO Ltd OR 2019-1A ANR	0	1.A FE	69,600,000	69,600,000	69,650,599	69,600,000					6.289	6.335	FMAN	510,664	4,757,801	12/08/2023	02/20/2036	996,139	XXX
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A	0	1.A FE	1,059,918	1,062,575	1,062,638	1,059,918					5.568	6.116	MON	2,465	65,842	07/26/2024	09/17/2039	179,496	XXX
69291W-AC-6	PFP LTD PFP..24-11 PFP..24-11-AS	0	1.A FE	10,841,828	10,869,000	10,868,761	10,841,828					5.926	6.367	MON	26,836	712,819	07/26/2024	09/17/2039	357,397	XXX
69291W-AE-2	PFP LTD PFP..24-11 PFP..24-11-B	0	1.D FE	3,972,164	3,982,120	3,979,515	3,974,569		1,719			6.226	6.512	MON	10,330	273,302	07/26/2024	09/17/2039	4,026,994	XXX
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-	0	1.B FE	10,000,000	10,000,000	10,001,380	10,000,000					5.609	5.576	JAJO	105,955	336,098	04/01/2025	01/25/2032		XXX
70806F-AA-3	Pennantpark CLO 7A A1A Y Y	0	1.A FE	6,922,404	6,900,000	6,897,985	6,916,734		(5,671)			6.557	6.503	JAJO	86,721	364,778	01/29/2025	07/20/2035	64,088	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
74980P-AE-3	RR LTD	0	1.F FE	2,004,492	2,000,000	1,998,184	2,004,008		(484)			5.867	5.868	JAJO	26,537	97,879	02/14/2025	04/15/2036	59,694	XXX
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		1.C PL	6,659,387	6,652,686	6,652,686	6,659,291		(96)			6.179	6.211	FMAN	46,172	299,203	11/18/2025	04/30/2035	6,728,687	XXX
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		1.F PL	1,598,776	1,598,776	1,598,776	1,598,776					6.379	6.429	FMAN	11,455	74,110	11/18/2025	04/30/2035	1,617,637	XXX
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		2.B PL	310,873	310,873	310,873	310,873					6.879	6.938	FMAN	2,402	15,482	11/18/2025	04/30/2035	314,830	XXX
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		3.A PL	230,934	230,934	230,934	230,934					8.652	8.745	FMAN	2,266	14,687	11/18/2025	04/30/2035	234,734	XXX
81881Q-AU-0	SHACKLETON CLO LTD SHACK 2013-3A BR	0	1.A FE	1,700,554	1,700,582	1,700,567	1,700,561		7			5.716	5.756	JAJO	21,062		12/26/2025	07/15/2030		XXX
83012Q-AN-4	Sixth Street CLO LTD		1.A FE	1,250,000	1,250,000	1,253,934	1,250,000					5.202	5.151	JAJO	13,727	19,579	06/17/2025	07/17/2038		XXX
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T STWD 2025	0	1.A FE	20,300,000	20,300,000	20,280,735	20,300,000					5.431	5.638	MON	39,813	76,761	11/10/2025	11/19/2042		XXX
863922-AE-0	STARWOOD COMMERICAL MORTGAGE T STWD 2025	0	1.D FE	9,844,000	9,844,000	9,839,334	9,844,000					5.679	5.895	MON	20,188	38,864	11/10/2025	11/19/2042		XXX
863922-AG-5	STARWOOD COMMERICAL MORTGAGE T STWD 2025	0	1.G FE	5,000,000	5,000,000	4,997,640	5,000,000					5.931	6.151	MON	10,709	20,573	11/10/2025	11/19/2042		XXX
87246M-AW-2	TICP CLO LTD TICP 2016-6A CR2	0	1.F FE	999,205	1,000,000	999,218	999,212		7			6.066	6.127	JAJO	13,143		12/26/2025	01/15/2034		XXX
8781M#-AB-5	SLIF VI-L HLDGS D SCSP SLIF VI Inter A-2		1.G PL	1,472,104	1,472,104	1,477,687	1,472,104					5.855	5.894	JAJO	18,195	40,657	06/26/2025	09/30/2034	1,489,901	XXX
8781M#-AC-3	SLIF VI-L HLDGS D SCSP SLIF VI Inter B D		2.B PL	870,220	870,220	875,249	870,220					7.155	7.214	JAJO	13,144	28,571	06/26/2025	09/30/2034	883,097	XXX
88675Y-AG-9	TIKEHAU US CLO LTD	0	1.F FE	4,335,686	4,300,000	4,303,049	4,332,616		(3,070)			7.255	7.148	JAJO	67,588	249,191	04/09/2025	01/15/2036	168,401	XXX
88713X-AA-8	TIMBERLINE CAPITAL TRUST TIMBERLINE CAPI		1.B FE	50,000,000	50,000,000	48,155,497	50,000,000					7.250	7.309	MJSD	110,764	3,625,000	05/01/2017	03/20/2043		XXX
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1		1.G FE	3,471,920	3,472,228	3,499,047	3,472,373		452			5.160	5.212	MON	2,986	58,727	08/21/2025	01/25/2047		XXX
BGH9JH-WF-1	MC WH LENDING 24-7 LLC MC WH 24-7 SC SC		2.A PL	176,000,000	200,000,000	200,034,000	179,201,085		3,109,117			7.352	10.573	FMAN	1,837,953	14,080,165	12/23/2024	02/15/2034		XXX
BGHAOS-2M-2	SG PROPERTY SPA NSANAPLES		3.B Z	11,000,000	11,000,000	11,028,699	11,000,000					8.250	8.250	JJ	380,646		09/04/2025	07/15/2035	11,453,750	XXX
G7743*-AA-8	SLF V-L Holdings, L.P. SLF V 2025 A TL 1		1.G PL	1,731,665	1,731,665	1,731,006	1,731,665						6.110	N/A	24,324	26,828	08/01/2025	01/15/2033	1,758,086	XXX
G7743@-AA-6	SLF V International-L Holdings SLIF V 20		1.G PL	1,993,018	1,993,018	1,992,260	1,993,018						6.110	N/A	27,992	30,873	08/01/2025	01/15/2033	2,023,427	XXX
L8043#-AB-1	SLF VI-L HLDGS D SCSP SLIF VI A-2 DDTL 9		1.G PL	1,312,000	1,312,000	1,316,976	1,312,000					5.855	5.894	JAJO	16,216	36,176	06/26/2025	09/30/2034	1,327,862	XXX
L8043#-AC-9	SLF VI-L HLDGS D SCSP SLF VI B DDTL 9/20		2.B PL	580,147	580,147	583,500	580,147					7.155	7.214	JAJO	8,763	19,048	06/26/2025	09/30/2034	588,732	XXX
00190Y-BT-1	ARES CLO LTD ARES..13-2A ARES..13-2A-CR3		1.F FE	8,251,323	8,276,000	8,289,018	8,253,547		2,224			5.688	5.780	JAJO	84,999	385,897	04/01/2025	10/28/2034	286,522	XXX
00489T-AG-1	ACRE COMMERCIAL MORTGAGE TRUST ACR 2021-	0	1.G FE	5,920,812	6,093,623	5,971,751	6,093,623		8,131			6.099	5.851	MON	16,595	398,767	05/26/2022	12/18/2037		XXX
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST ACR 2021-		2.B FE	2,967,813	3,000,000	2,925,000	3,000,000		2,322			6.948	6.740	MON	8,107	222,180	06/23/2022	12/18/2037		XXX
00901F-AJ-5	AIMCO AIMCO 2021-16A AR		1.A FE	2,000,000	2,000,000	2,007,490	2,000,000					5.282	5.385	JAJO	22,300	117,386	06/07/2024	07/17/2037		XXX
03290A-AA-8	Anchorage Credit Funding Ltd.	0	1.A FE	15,150,000	15,150,000	14,672,063	15,150,000					2.875	2.884	JAJO	77,433	435,563	05/25/2021	07/27/2039		XXX
03290A-AB-6	Anchorage Credit Funding Ltd.	0	1.B FE	1,000,000	1,000,000	914,854	1,000,000					3.225	3.236	JAJO	5,733	32,250	05/25/2021	07/27/2039		XXX
03290A-AC-4	Anchorage Credit Funding Ltd.		1.D FE	1,600,000	1,600,000	1,478,530	1,600,000					3.725	3.742	JAJO	10,596	59,600	05/25/2021	07/27/2039		XXX
03290A-AJ-9	Anchorage Credit Funding Ltd.	0	1.A FE	40,030,800	40,250,000	38,923,883	40,131,298		52,274			2.800	2.921	JAJO	200,356	1,127,000	01/26/2024	07/27/2039	180,784	XXX
03290A-AL-4	Anchorage Credit Funding Ltd.	0	1.B FE	6,650,000	6,650,000	6,235,253	6,650,000					3.150	3.160	JAJO	37,240	209,475	06/30/2021	07/27/2039		XXX
03290A-AN-0	Anchorage Credit Funding Ltd.	0	1.D FE	2,000,000	2,000,000	1,843,558	2,000,000					3.650	3.666	JAJO	12,978	73,000	06/30/2021	07/27/2039		XXX
03328Q-BY-6	Anchorage Capital CLO LTD		1.C FE	1,500,000	1,500,000	1,506,455	1,500,000					5.657	5.593	JAJO	35,132		07/28/2025	07/22/2038		XXX
033295-AA-4	Anchorage Credit Funding Ltd.	0	1.A FE	64,000,000	64,000,000	61,824,448	64,000,000					3.000	3.010	JAJO	373,333	1,920,000	11/16/2021	01/21/2040	2,638,676	XXX
033295-AC-0	Anchorage Credit Funding Ltd.	0	1.D FE	19,000,000	19,000,000	17,803,817	19,000,000					3.250	3.263	JAJO	120,069	617,500	11/16/2021	01/21/2040	727,304	XXX
033295-AE-6	Anchorage Credit Funding Ltd.	0	1.G FE	7,250,000	7,250,000	6,641,138	7,250,000					3.600	3.616	JAJO	50,750	261,000	11/16/2021	01/21/2040	271,249	XXX
03329T-AG-9	Anchorage Credit Funding Ltd.	0	1.A FE	15,225,000	15,250,000	14,508,210	15,236,345		6,269			2.723	2.767	JAJO	73,824	415,258	04/10/2024	04/27/2039	913	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
03329T-AJ-3	Anchorage Credit Funding Ltd	0	1.B FE	16,895,400	16,950,000	15,483,215	16,922,369		6,472			3.123	3.170	JAJO	94,106	529,349	03/01/2022	04/27/2039		XXX
03329T-AL-8	Anchorage Credit Funding Ltd	0	1.D FE	10,000,000	10,000,000	9,222,840	10,000,000					3.523	3.537	JAJO	62,631	352,300	01/29/2021	04/27/2039		XXX
03330E-AJ-3	Anchorage Credit Funding Ltd	0	1.A FE	9,773,000	10,000,000	9,733,260	9,908,392		44,075			2.871	3.292	JAJO	50,243	287,100	03/22/2023	01/28/2039		XXX
03330E-AN-4	Anchorage Credit Funding Ltd	0	1.A FE	8,500,000	8,500,000	7,898,396	8,500,000					3.471	3.485	JAJO	51,631	295,035	01/11/2022	01/28/2039		XXX
03330E-AQ-7	Anchorage Credit Funding Ltd	0	1.B FE	2,000,000	2,000,000	1,864,064	2,000,000					3.771	3.788	JAJO	13,199	75,420	12/24/2020	01/28/2039		XXX
039933-AA-4	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.A FE	42,500,000	42,500,000	42,496,133	42,500,000					5.284	5.314	JAJO	87,340		12/04/2025	01/20/2039		XXX
039933-AC-0	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.A FE	10,400,000	10,400,000	10,399,022	10,400,000					5.484	5.516	JAJO	22,182		12/04/2025	01/20/2039		XXX
039933-AE-6	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.C FE	14,100,000	14,100,000	14,098,646	14,100,000					5.634	5.668	JAJO	30,896		12/04/2025	01/20/2039		XXX
039933-AG-1	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.F FE	18,800,000	18,800,000	18,798,139	18,800,000					5.884	5.921	JAJO	43,022		12/04/2025	01/20/2039		XXX
039939-AU-7	ARES LXVII CLO LTD ARES..22-67A-BR		1.C FE	5,205,375	5,250,000	5,259,865	5,209,134		3,759			5.409	5.583	JAJO	53,643	224,416	03/18/2025	01/25/2038	144,780	XXX
039953-AE-4	ARES CLO LTD ARES..24-69 ARES..24-69A-B		1.C FE	12,224,400	12,200,000	12,230,854	12,222,375		(2,025)			5.882	5.890	JAJO	155,471	582,109	03/17/2025	04/15/2036	380,163	XXX
04018N-BC-4	ARES..20-56 ARES..20-56A-CR2		1.F FE	2,344,125	2,350,000	2,359,722	2,344,584		459			5.891	5.973	JAJO	25,381	110,495	03/19/2025	01/25/2038	66,094	XXX
04021C-AG-5	ARES DIRECT LENDING CLO LLC AR ARESDL..24	0	1.F FE	6,500,000	6,500,000	6,484,732	6,500,000					6.234	6.191	JAJO	82,173	456,976	08/28/2024	10/20/2036	385,446	XXX
04942J-AG-6	Atlas Senior Loan Fund LTD ATCLO 2018-10		1.C FE	655,000	700,000	701,699	682,814		13,142			6.016	8.212	JAJO	9,125	46,098	06/11/2024	01/15/2031	176,481	XXX
05072M-AU-7	AUDAX SENIOR DEBT CLO 4 LLC AUDAX 2020-4	0	2.B FE	2,499,728	2,500,000	2,499,813	2,499,766		38			8.534	8.601	JAJO	42,549		12/18/2025	04/20/2035	67,131	XXX
05591X-AG-6	BrightSpire Capital Inc BRSP 2021-FL1 C		1.E FE	7,000,000	7,000,000	6,993,119	7,000,000					5.996	6.224	MON	15,155	462,886	07/12/2021	08/19/2038		XXX
05591X-AJ-0	BrightSpire Capital Inc BRSP 2021-FL1 D		2.B FE	3,000,000	3,000,000	3,001,518	3,000,000					6.546	6.788	MON	7,091	215,124	07/12/2021	08/19/2038		XXX
055983-AE-0	BSPRT Issuer Ltd. BSPRT 2022-FL8 B	0	1.A FE	10,000,000	10,000,000	9,991,760	10,000,000					6.034	6.140	MON	28,493	646,387	01/28/2022	02/15/2037		XXX
055983-AG-5	BSPRT Issuer Ltd. BSPRT 2022-FL8 C		1.E FE	13,950,000	13,950,000	13,952,818	13,950,000					6.284	6.397	MON	41,395	936,972	01/28/2022	02/15/2037		XXX
055983-AJ-9	BSPRT Issuer Ltd. BSPRT 2022-FL8 D	0	1.E FE	38,650,000	38,650,000	38,531,460	38,650,000					6.784	6.912	MON	123,815	2,791,380	01/28/2022	02/15/2037		XXX
05613B-AA-1	BRSP..24-FL2 BRSP..24-FL2-A	0	1.A FE	6,982,500	7,000,000	6,995,828	6,982,500		(444)			5.677	6.081	MON	14,349	440,246	08/02/2024	08/19/2037	1,450,823	XXX
05613B-AC-7	BRSP..24-FL2 BRSP..24-FL2-AS	0	1.A FE	1,995,000	2,000,000	1,999,988	1,995,000		(819)			6.111	6.513	MON	4,414	134,595	08/02/2024	08/19/2037	149,994	XXX
09090J-AA-8	Birch Grove CLO Ltd. 10A A Y		1.A FE	500,000	500,000	501,801	500,000					5.247	5.676	JAJO	5,174	26,278	10/24/2024	01/22/2038		XXX
103228-AE-2	Boyce Park CLO LLC BOYCE 2022-1A B1	0	1.C FE	12,700,000	12,700,000	12,733,452	12,700,000					5.620	5.583	JAJO	142,747	788,953	01/28/2022	04/21/2035		XXX
103228-AG-7	Boyce Park CLO LLC	0	1.C FE	6,500,000	6,500,000	5,831,222	6,500,000					3.000	3.011	JAJO	37,917	195,000	01/28/2022	04/21/2035		XXX
103228-AJ-1	Boyce Park CLO LLC BOYCE 2022-1A C	0	1.F FE	27,500,000	27,500,000	27,543,423	27,500,000					5.970	5.937	JAJO	328,348	1,805,950	01/28/2022	04/21/2035		XXX
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A		1.A FE	175,066	179,382	178,485	178,722		631			4.765	5.366	MON	404	9,939	07/16/2020	02/18/2038		XXX
12434L-AG-9	BXMT Ltd BXMT 2020-FL2 C	0	1.G FE	5,075,406	5,200,000	5,130,845	5,118,872		36,530			5.765	6.602	MON	14,155	326,416	10/09/2020	02/15/2038		XXX
12551M-AL-3	CIFC Funding Ltd 5A AR Y Y		1.A FE	1,000,000	1,000,000	1,003,658	1,000,000					5.292	5.445	JAJO	11,171	58,794	06/11/2024	07/17/2037		XXX
12555X-AU-5	CIFC Funding Ltd 6A BR Y Y		1.C FE	2,900,000	2,900,000	2,913,682	2,900,000					5.694	5.578	JAJO	35,316	181,828	05/22/2024	07/16/2037		XXX
12563E-AN-3	CIFC Funding Ltd 1A A1R Y Y		1.A FE	3,000,000	3,000,000	3,011,070	3,000,000					5.411	5.411	JAJO	29,761	177,496	05/31/2024	07/25/2037		XXX
12567W-AN-9	CIFC Funding Ltd SERIES 22 4A BR		1.B FE	3,000,000	3,000,000	3,007,027	3,000,000					5.434	5.346	JAJO	34,871	46,411	08/12/2025	07/16/2035		XXX
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B		1.C FE	3,878,550	3,900,000	3,908,810	3,878,550					5.682	5.788	JAJO	46,779	180,460	04/09/2025	04/17/2035		XXX
13877L-AW-6	CANYON CAPITAL CLO LTD CANYC..2 CANYC..22-		1.B FE	2,654,403	2,675,000	2,675,821	2,656,029		1,627			5.455	5.614	JAJO	31,614	96,354	03/18/2025	04/15/2038	72,847	XXX
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-		1.C FE	3,300,000	3,300,000	3,315,652	3,300,000					5.784	5.767	JAJO	38,708	154,488	04/08/2025	07/20/2037		XXX
142914-AE-0	CARLYLE GLOBAL MARKET STRATEGI CGMS..24-4		1.C FE	4,645,350	4,650,000	4,667,717	4,645,784		434			5.607	5.663	JAJO	52,873	212,418	03/19/2025	07/20/2037	133,051	XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
14317V-AU-4	Carlyle Global Market Strategi CGMS 2019		1.C FE	2,500,000	2,500,000	2,503,398	2,500,000					5.655	5.583	JAJO	30,629	155,472	01/31/2022	04/15/2035		XXX
14318J-AG-1	CARLYLE US CLO 2022 1 LTD CGMS 2022-1A C	0	1.F FE	2,247,667	2,250,000	2,247,725	2,247,704		37			6.055	6.091	JAJO	28,595		12/18/2025	04/15/2035	60,056	XXX
14686N-AL-5	Carval CLO LTD 2A A1R Y Y		1.A FE	1,004,000	1,000,000	1,003,317	1,000,000		(3,903)			5.277	5.296	JAJO	10,115	58,829	10/29/2024	10/22/2037		XXX
15674L-AA-4	Cerberus CERB 2021-2A A		1.A FE	5,293,192	5,471,000	5,470,612	5,394,251		51,263			5.786	7.226	JAJO	68,588	347,534	06/27/2022	04/22/2033		XXX
15674L-AE-6	Cerberus CERB 2021-2A C		1.E FE	2,000,000	2,000,000	2,002,648	2,000,000					7.016	6.969	JAJO	30,403	151,988	03/30/2021	04/22/2033		XXX
15674Y-AC-2	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025		1.C FE	1,750,000	1,750,000	1,749,965	1,750,000					5.455	5.491	JAJO	3,977		11/25/2025	01/15/2038	72,441	XXX
15674Y-AE-8	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025		1.G FE	3,750,000	3,750,000	3,749,918	3,750,000					5.705	5.744	JAJO	8,914		11/25/2025	01/15/2038	155,328	XXX
26244R-AC-5	Dryden Senior Loan Fund 54A C Y Y		1.A FE	996,250	1,000,000	1,002,454	997,026		851			6.296	6.376	JAJO	12,954	68,644	01/03/2024	10/19/2029		XXX
28473A-AG-1	ELDRIDGE ELD..25-2 ELD 2025-2A C		1.F Z	5,000,000	5,000,000	5,000,000	5,000,000					5.496	5.530	JAJO			12/03/2025	01/20/2039		XXX
284913-AG-5	Eldridge CLO Ltd ELD 2025-1A C		1.F FE	3,550,000	3,550,000	3,564,683	3,550,000					5.837	5.786	JAJO	32,231		09/29/2025	10/20/2038		XXX
29002L-AL-4	ELM11..21-4A ELM11..21-4A-BR		1.C FE	4,475,250	4,500,000	4,511,259	4,477,764		2,514			5.434	5.557	JAJO	49,589	177,779	03/18/2025	01/20/2038	175,478	XXX
30323C-AE-0	FS Rialto Issuer Ltd FL3 B Y Y		1.C FE	1,797,934	1,823,000	1,820,552	1,815,944		10,256			5.649	6.485	MON	4,600	114,151	01/31/2024	11/16/2036		XXX
30323C-AG-5	FS Rialto Issuer Ltd FSRIA 2021-FL3 C		1.F FE	1,008,633	1,050,000	1,048,980	1,041,187		13,194			5.899	7.525	MON	2,753	62,804	02/20/2025	11/16/2036	502,883	XXX
34961J-BA-1	Fortress Credit Opportunities	0	1.A FE	23,000,000	23,000,000	22,667,811	23,000,000					2.490	2.497	JAJO	120,903	572,700	09/20/2021	10/15/2033		XXX
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9	0	1.A FE	1,859,000	2,000,000	2,000,994	1,926,508		29,859			5.966	7.804	JAJO	25,853	130,696	11/16/2022	10/15/2033		XXX
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9	0	1.C FE	36,200,000	36,200,000	36,246,083	36,200,000					6.116	6.053	JAJO	479,710	2,420,652	09/20/2021	10/15/2033		XXX
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9	0	1.G FE	43,750,000	43,750,000	43,805,738	43,750,000					6.966	6.918	JAJO	660,333	3,302,552	09/20/2021	10/15/2033		XXX
34961J-BJ-2	Fortress Credit Opportunities FCO 2017-9	0	2.C FE	11,000,000	11,000,000	10,993,334	11,000,000					8.116	8.085	JAJO	193,435	958,613	09/20/2021	10/15/2033		XXX
34964W-AQ-5	Fortress Credit BSL Limited 2A BR Y Y	0	1.B FE	28,700,000	28,700,000	28,715,785	28,700,000					5.884	6.135	JAJO	342,458	1,867,913	06/07/2024	10/18/2033		XXX
34964W-AS-1	Fortress Credit BSL Limited 2A CR Y Y		1.E FE	7,050,000	7,050,000	7,073,688	7,050,000					6.484	6.437	JAJO	95,414	501,965	06/07/2024	10/18/2033		XXX
349927-AQ-6	Fortress Credit BSL Limited 3A BR Y Y		1.B FE	5,750,000	5,750,000	5,760,707	5,750,000					5.720	5.790	JAJO	66,766	362,051	10/03/2024	10/20/2035		XXX
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A	0	1.F FE	15,500,000	15,500,000	15,536,441	15,500,000					5.607	5.643	JAJO	176,242	466,475	03/14/2025	10/20/2038	582,332	XXX
38180H-AC-8	Golub Capital Partners CLO LT 62A BR Y Y		1.C FE	1,000,000	1,000,000	1,003,147	1,000,000					5.741	5.771	JAJO	12,228	65,776	09/05/2024	10/15/2037		XXX
38180J-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..31-		1.F FE	2,000,000	2,000,000	1,995,030	2,000,000					6.201	6.139	FMAN	19,635	143,382	09/24/2024	11/05/2037		XXX
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-		1.C FE	4,000,000	4,000,000	4,004,700	4,000,000					5.793	5.833	FMAN	34,117	95,162	05/23/2025	08/09/2039	142,442	XXX
39809P-AG-0	Greystone Commercial Real Esta GSTNE 202		1.D FE	5,250,000	5,250,000	5,196,608	5,250,000					5.865	6.069	MON	14,539	338,515	07/29/2021	07/15/2039		XXX
40170G-AB-0	GPIM..18-1 GPIM 2018-1A E		3.A FE	1,010,000	1,010,000	1,013,315	1,010,000					12.416	12.505	JAJO	27,171	132,051	11/20/2018	01/15/2031		XXX
40170G-AD-6	GPIM..18-1 GPIM 2018-1A F		4.A FE	405,000	405,000	406,980	405,000					16.166	16.385	JAJO	14,186	68,350	11/20/2018	01/15/2031		XXX
40390J-AG-7	HGI CRE CLO Ltd HGI 2021-FL2 D		2.A FE	1,031,063	1,031,063	1,031,570	1,031,063					5.996	6.221	MON	2,232	68,220	09/17/2021	09/19/2036		XXX
47235B-AE-3	JCP DIRECT LENDING CLO LLC JCP JCPDL 202		1.C FE	8,650,000	8,650,000	8,655,882	8,650,000					5.593	5.576	JAJO	67,199		10/10/2025	10/15/2037	365,599	XXX
47235B-AG-8	JCP DIRECT LENDING CLO LLC JCP JCPDL 202		1.F FE	5,750,000	5,750,000	5,734,009	5,750,000					6.043	6.033	JAJO	48,264		10/10/2025	10/15/2037	243,303	XXX
48250R-BN-5	KKR Financial CLO Ltd KKR 12 BR2		1.A FE	2,000,000	2,000,000	2,000,528	2,000,000					5.866	5.829	JAJO	25,420	128,668	08/30/2018	10/15/2030		XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
48275E-AC-0	KREF 2022-FL3 Ltd KREF 2022-FL3 AS		1.A FE	2,924,188	3,050,000	3,038,983	3,007,345		38,375			5.672	7.251	MON	7,208	190,379	07/12/2022	02/17/2039		XXX
48275E-AE-6	KREF 2022-FL3 Ltd KREF 2022-FL3 B		1.C FE	15,850,000	15,850,000	15,774,649	15,850,000					5.836	6.037	MON	38,540	1,021,486	02/03/2022	02/17/2039		XXX
48275E-AG-1	KREF 2022-FL3 Ltd KREF 2022-FL3 C	0	1.D FE	14,150,000	14,150,000	14,047,936	14,150,000					6.029	6.273	MON	40,635	940,619	02/03/2022	02/15/2039		XXX
48275R-AC-1	KREF 2021-FL2 Ltd KREF 2021-FL2 AS		1.A FE	2,850,000	3,000,000	2,942,232	2,956,673		38,544			5.165	6.833	MON	7,317	172,667	07/14/2022	02/15/2039		XXX
48275R-AE-7	KREF 2021-FL2 Ltd KREF 2021-FL2 B	0	1.D FE	517,266	558,000	547,330	551,003		4,858			5.515	8.017	MON	1,453	34,096	10/19/2022	02/15/2039	3,593	XXX
48275R-AG-2	KREF 2021-FL2 Ltd KREF 2021-FL2 C		1.G FE	4,950,000	4,950,000	4,928,294	4,950,000					5.865	6.059	MON	13,709	320,032	07/23/2021	02/15/2039		XXX
50188Y-AJ-3	LCM Ltd Partnership LCM 24A CR	0	1.A FE	80,183	80,183	80,349	80,183					6.046	6.010	JAJO	983	5,301	02/10/2021	03/20/2030		XXX
509827-AC-5	Lake George Park CLO Ltd 1A B Y Y		1.C FE	1,000,000	1,000,000	1,002,538	1,000,000					5.405	5.435	JAJO	11,710	31,208	02/18/2025	04/15/2038	57,365	XXX
51080D-AG-0	THL Credit Lake Shore MM CLO I THLLS 201	0	1.G FE	4,500,000	4,500,000	4,505,369	4,500,000					7.166	7.122	JAJO	69,870	348,816	05/10/2021	04/15/2033		XXX
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd. LNCR 2022	0	1.G FE	22,150,000	22,150,000	21,933,484	22,150,000					7.043	7.202	MON	65,005	1,670,486	02/15/2022	01/17/2037		XXX
53947X-AE-2	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-		1.A FE	1,945,289	2,044,982	2,042,972	2,034,451		39,924			5.615	7.944	MON	5,422	127,033	07/12/2022	07/15/2036		XXX
53947X-AG-7	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-	0	1.A FE	2,500,000	2,500,000	2,492,980	2,500,000					5.865	6.068	MON	6,923	161,635	05/25/2021	07/15/2036		XXX
53947X-AJ-1	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-	0	1.C FE	2,847,500	2,900,000	2,893,231	2,892,442		15,525			6.215	7.025	MON	8,511	197,788	10/13/2022	07/15/2036		XXX
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-	0	1.F FE	13,161,672	13,900,000	13,764,975	13,784,587		234,180			6.865	9.021	MON	45,058	1,039,623	10/12/2022	07/15/2036		XXX
53948H-AC-0	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-	0	1.A FE	3,663,563	3,900,000	3,890,839	3,900,000		50,734			5.515	8.144	MON	10,156	238,311	10/18/2022	11/15/2038	22,329	XXX
53948H-AG-1	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-	0	1.G FE	6,250,000	6,250,000	6,208,331	6,250,000					6.165	6.366	MON	18,194	423,099	10/27/2021	11/15/2038		XXX
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-	0	2.B FE	10,800,684	10,800,000	10,693,782	10,800,386		(112)			6.715	6.954	MON	34,244	791,346	01/13/2022	11/15/2038		XXX
55284J-AE-9	MF1 Multifamily Housing Mortga MF1 2022-		1.C FE	7,000,000	7,000,000	6,905,696	7,000,000					5.681	5.835	MON	14,360	440,484	01/07/2022	02/19/2037		XXX
55284J-AG-4	MF1 Multifamily Housing Mortga MF1 2022-		1.F FE	7,000,000	7,000,000	6,862,541	7,000,000					5.931	6.154	MON	14,992	458,227	01/07/2022	02/19/2037		XXX
55819D-BA-3	Madison Park Funding Ltd 31A B1R Y Y		1.C FE	1,500,000	1,500,000	1,506,410	1,500,000					5.660	5.577	JAJO	16,508	93,980	05/30/2024	07/23/2037		XXX
55819J-AQ-6	Madison Park Funding Ltd MDPK 2019-33A B		1.C FE	1,000,000	1,000,000	1,002,170	1,000,000					5.705	5.769	JAJO	12,360	62,696	01/25/2022	10/15/2032		XXX
55821U-AS-3	MADISON PARK FUNDING LTD MDPK.. MDPK..21-4		1.F FE	7,100,000	7,100,000	7,113,767	7,100,000					5.451	5.487	JAJO	13,976		11/21/2025	01/19/2039	413,674	XXX
55822V-AE-1	MADISON PARK FUNDING LTD SERIES 2024-69A		1.B FE	14,400,000	14,400,000	14,442,437	14,400,000					5.941	6.118	JAJO	156,843	1,358,095	04/19/2024	07/25/2037	4,416,230	XXX
55823F-AC-9	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6		1.F FE	4,500,000	4,500,000	4,513,703	4,500,000					5.684	5.639	JAJO	114,470		06/18/2025	07/16/2038		XXX
55823F-AF-2	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6		1.C FE	7,000,000	7,000,000	7,025,543	7,000,000					5.584	5.562	JAJO	175,051		06/18/2025	07/16/2038		XXX
55955K-AQ-7	Magnetite CLO Ltd 29A CR Y Y	0	1.E FE	9,000,000	9,000,000	9,042,174	9,000,000					5.882	5.920	JAJO	111,751	680,273	08/14/2024	07/15/2037	2,031,932	XXX
67110U-AW-9	OHA Loan Funding Ltd 1A A1R2 Y Y		1.A FE	4,492,500	4,485,000	4,499,872	4,485,000		(7,156)			5.330	5.602	JAJO	48,531	264,714	06/25/2024	07/20/2037		XXX
67402P-AA-5	Oaktree CLO Ltd 25A A Y Y		1.A FE	1,000,000	1,000,000	1,003,528	1,000,000					5.410	5.128	JAJO	10,983	59,931	01/31/2024	04/20/2037		XXX
67578F-AQ-0	Octagon Investment Partners 49 5A BR Y Y		1.C FE	10,355,000	10,355,000	10,384,595	10,355,000					5.855	5.997	JAJO	131,351	664,961	02/06/2024	04/15/2037		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
69120D-AA-9	Owl Rock CLO Ltd 3A AR Y Y		1.A FE	27,500,000	27,500,000	27,541,828	27,500,000					5.734	5.673	JAJO	319,775	1,731,528	03/20/2024	04/20/2036	2,984,644	XXX
69120J-AF-5	Owl Rock CLO Ltd OR CLO 5.1 04/20/34	0	1.F FE	14,000,000	14,000,000	13,678,756	14,000,000					5.100	5.128	JAJO	140,817	714,000	03/21/2022	04/20/2034		XXX
69382J-AB-7	PFP LTD PFP..25-12 PFP..25-12-AS		1.A FE	2,992,500	3,000,000	3,001,350	2,993,446		946			5.476	5.611	MON	6,388	91,365	05/29/2025	12/18/2042	28,574	XXX
69382J-AC-5	PFP LTD PFP..25-12 PFP..25-12-B		1.D FE	1,795,500	1,800,000	1,800,133	1,796,056		556			5.776	5.918	MON	4,043	57,582	05/29/2025	12/18/2042	17,148	XXX
69688G-AC-2	PALMER SQUARE CLO LTD PLMRS..24 PLMRS..24-		1.C FE	6,088,500	6,150,000	6,168,063	6,088,500					5.457	6.062	JAJO	68,058	273,970	04/08/2025	07/20/2037		XXX
696924-AQ-2	PALMER SQUARE CLO PLMRS..23-4 PLMRS..23-4-		1.F FE	1,750,000	1,750,000	1,755,912	1,750,000					5.734	5.684	JAJO	20,349	110,189	09/18/2024	10/20/2037		XXX
69703L-AA-6	PALMER SQUARE CLO LTD SERIES 2024-2A CLA		1.A FE	2,200,000	2,200,000	2,207,946	2,200,000					5.257	5.434	JAJO	23,454	170,237	05/30/2024	07/20/2037		XXX
701631-AC-7	Parliament CLO Ltd PARLI 2021-2A C		1.E FE	1,315,405	1,315,405	1,315,449	1,315,405					6.701	6.678	FMAN	10,283	95,410	07/12/2021	08/20/2032		XXX
72132E-AA-7	Pikes Peak CLO PIPK 2024-16A A1		1.A FE	1,000,000	1,000,000	1,003,002	1,000,000					5.451	5.453	JAJO	9,994	81,968	05/31/2024	07/25/2037		XXX
74980E-AQ-1	RR Ltd RRAM 2019-7A A1AB		1.A FE	997,600	1,000,000	1,000,935	997,600		(170)			5.245	5.657	JAJO	11,363	58,032	12/14/2023	01/15/2037		XXX
758465-BN-7	Reese Park CLO Ltd. 1A BRR Y Y		1.C FE	1,000,000	1,000,000	1,002,969	1,000,000					5.555	5.522	JAJO	12,035	51,891	11/20/2024	01/15/2038		XXX
77588J-AA-4	Romark Credit Funding Ltd	0	1.A FE	27,000,000	27,000,000	25,989,606	27,000,000					2.625	2.624	AO	129,938	708,750	09/02/2021	10/25/2039		XXX
77588J-AC-0	Romark Credit Funding Ltd	0	1.D FE	2,000,000	2,000,000	1,873,374	2,000,000					2.925	2.924	AO	10,725	58,500	09/02/2021	10/25/2039		XXX
77588J-AE-6	Romark Credit Funding Ltd	0	1.G FE	2,000,000	2,000,000	1,850,892	2,000,000					3.425	3.424	AO	12,558	68,500	09/02/2021	10/25/2039		XXX
78485K-AJ-4	Starwood Commercial Mortgage T STWD 2022	0	1.G FE	15,250,000	15,250,000	15,099,620	15,250,000					6.184	6.275	MON	44,532	1,011,582	01/20/2022	11/15/2038		XXX
78486B-AJ-3	Starwood Commercial Mortgage T STWD 2021		2.B FE	1,500,000	1,500,000	1,494,117	1,500,000					6.649	6.887	MON	3,879	109,113	04/19/2021	04/18/2038		XXX
78486B-AL-8	Starwood Commercial Mortgage T STWD 2021		2.C FE	1,275,000	1,275,000	1,272,006	1,275,000					7.399	7.659	MON	4,209	102,441	04/19/2021	04/18/2038		XXX
80013O-AS-5	Sandstone Peak Ltd		1.C FE	1,500,000	1,500,000	1,500,024	1,500,000					5.735	5.752	JAJO	18,637	94,500	09/25/2024	10/15/2034		XXX
83614N-AQ-6	Sound Point CLO LTD 3A B1R Y Y		1.C FE	3,836,525	3,850,000	3,851,413	3,836,525					5.953	6.096	JAJO	43,359	249,044	04/09/2024	10/25/2034		XXX
83615P-AC-1	Sound Point CLO LTD 3A B Y Y		1.C FE	6,037,779	6,050,000	6,050,587	6,037,779					5.903	6.061	JAJO	67,564	388,271	01/31/2024	10/25/2034		XXX
85815C-AC-3	Steele Creek CLO Ltd STCR 2018-1A B	0	1.A FE	7,500,000	7,500,000	7,503,338	7,500,000					5.646	5.585	JAJO	91,750	465,777	03/28/2018	04/15/2031		XXX
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B		1.A FE	475,270	475,270	475,331	475,270					5.632	5.667	JAJO	5,353	29,581	02/14/2018	04/21/2031		XXX
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.A FE	8,800,000	8,800,000	8,799,947	8,800,000					5.434	5.641	MON	18,598	43,828	10/24/2025	06/18/2043	1,495,564	XXX
87277L-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	0	1.D FE	12,350,000	12,350,000	12,349,926	12,350,000					5.684	5.895	MON	27,301	64,167	10/24/2025	06/18/2043	1,068,549	XXX
87277L-AG-1	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.G FE	4,350,000	4,350,000	4,349,970	4,350,000					5.934	6.149	MON	10,039	23,538	10/24/2025	06/18/2043	1,102,845	XXX
88238E-AE-8	Texas Debt Capital CLO Ltd 2A B Y Y		1.C FE	500,000	500,000	502,155	500,000					5.565	5.628	JAJO	5,179	27,778	10/24/2024	01/24/2037		XXX
89531F-AY-3	Trestles CLO LTD 1A A1RR Y Y		1.A FE	2,000,000	2,000,000	2,007,048	2,000,000					5.451	5.439	JAJO	19,987	119,146	06/11/2024	07/25/2037		XXX
897764-AA-4	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	0	1.A FE	14,962,500	15,000,000	15,035,130	14,971,127		8,627			5.287	5.434	MON	37,449	638,473	03/12/2025	09/18/2042	1,250,006	XXX
897764-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	0	1.A FE	39,002,250	39,100,000	39,094,956	39,019,105		16,855			5.481	5.614	MON	83,345	1,724,723	03/12/2025	09/18/2042	187,162	XXX
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	0	1.D FE	12,169,500	12,200,000	11,901,698	12,174,343		4,843			5.781	5.918	MON	27,427	565,053	03/12/2025	09/18/2042	2,161,720	XXX
94949F-AN-3	Wellfleet CLO Ltd 2A BR Y Y	0	1.C FE	34,000,000	34,000,000	34,100,504	34,000,000					5.720	5.843	JAJO	395,650	2,160,867	10/11/2024	10/18/2037		XXX
949723-AL-4	WELLMAN PARK CLO LTD WLLMN..21- WLLMN..21-		1.C FE	1,884,800	1,900,000	1,906,810	1,884,800					5.582	5.690	JAJO	22,978	86,338	04/08/2025	07/15/2037		XXX
96467H-AL-0	Whitebox CLO III Ltd 3A A1R Y Y		1.A FE	1,000,000	1,000,000	999,975	1,000,000					5.175	5.201	JAJO	11,212	57,322	09/26/2024	10/15/2035		XXX

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK_2 WILDPK_24		1.C FE	2,480,000	2,500,000	2,509,058	2,480,000					5.557	5.687	JAJO	28,173	146,817	04/08/2025	10/20/2037		XXX
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM		1.F PL	22,251,450	22,456,133	22,231,572	22,268,420		16,970			5.906	6.939	MJSD	66,333	481,532	12/19/2025	01/16/2030	22,587,351	XXX
1099999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			4,950,504,907	4,988,767,070	4,923,171,098	4,955,285,972	(625,543)	3,931,134	5,710,286		XXX	XXX	XXX	50,567,218	233,778,157	XXX	XXX	385,250,282	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
0008N#-AA-2	American Community Finance LLC American	0	2.B PL	8,888,889	8,888,889	9,102,222	8,888,889					6.460	6.547	MON	9,570	338,153	05/30/2025	05/30/2031	8,896,864	XXX
00279@-AA-0	APA Finance LLC APA FIN V TL 12/2050		2.C Z	6,517,000	6,517,000	6,517,000	6,517,000						5.931	N/A	1,068		12/17/2025	12/31/2045	6,616,330	XXX
04941*-AA-2	Atlas Securitized Products Atlas Securit		1.C PL	4,492,731	4,492,731	4,484,246	4,492,731					5.236	5.293	MON	9,801	194,214	07/31/2025	05/25/2063	4,498,181	XXX
04941*-AC-8	Atlas Securitized Products Atlas Securit		1.F PL	4,492,731	4,492,731	4,481,609	4,492,731					5.236	5.293	MON	9,801	194,214	07/31/2025	05/25/2063	4,498,181	XXX
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA		1.F PL	2,837,736	2,837,736	2,876,142	2,837,736					6.249	6.330	MON	7,881	146,790	02/19/2025	02/19/2055	2,839,707	XXX
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB		2.C PL	290,401	290,401	295,233	290,401					6.784	6.880	MON	876	16,308	02/19/2025	02/19/2055	290,620	XXX
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC		3.C PL	311,297	311,297	314,016	311,297					7.900	7.900	MON	1,093	20,357	02/19/2025	03/15/2055	313,346	XXX
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	0	1.G FE	62,788,089	62,788,089	61,042,140	62,788,089					3.500	3.513	JAJO	512,769	2,197,583	04/01/2022	01/07/2030	2,625,111	XXX
05650@-AA-8	BGREEN III RSPV PORTFOLIO 1 LL PROJECT P		1.G Z	34,837,500	34,837,500	34,837,500	34,837,500						5.740	N/A	5,516		12/15/2025	12/31/2055	35,344,966	XXX
09589#-AD-8	Blue Owl GP Stakes IV LP-D OWL Tranche D		1.B PL	25,605,000	25,605,000	25,540,988	25,605,000						5.658	N/A	251,356		10/29/2025	10/30/2035		XXX
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC		1.A PL	35,022,011	35,022,011	35,022,011	35,022,011					5.930	5.930	MON	63,458	2,055,882	12/23/2025	05/20/2044	35,195,078	XXX
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC		1.D PL	3,263,062	3,263,062	3,263,062	3,263,062					6.180	6.180	MON	6,162	199,205	12/23/2025	05/20/2044	3,279,867	XXX
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC		1.G PL	2,214,220	2,214,220	2,214,220	2,214,220					6.240	6.240	MON	4,222	140,424	12/23/2025	05/20/2044	2,225,734	XXX
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC		2.C PL	2,214,221	2,214,221	2,214,221	2,214,221					6.910	6.910	MON	4,675	151,142	12/23/2025	05/20/2044	2,226,971	XXX
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC		3.C PL	1,748,069	1,748,069	1,748,069	1,748,069					8.860	8.860	MON	4,732	152,995	12/23/2025	05/20/2044	1,760,975	XXX
1250M#-AC-6	CB UNI Consumer Trust CB UNI Tranche RB	0	2.C PL	3,128,906	3,128,906	3,177,895	3,128,906						7.456	N/A	6,922	342,806	08/16/2024	06/26/2030	3,132,053	XXX
12575A-AB-3	CMFT Net Lease Master Issuer CIMNL 2021-		1.A FE	2,064,771	2,394,262	2,055,632	2,068,533		3,763			2.570	5.471	MON	1,880	5,128	12/03/2025	07/20/2051		XXX
137928-A*-8	Canes Midstream ABS Issuer LLC Canes Mid	0	1.F FE	45,029,000	45,029,000	44,643,678	45,029,000						6.105	N/A	53,558		12/24/2025	12/07/2055		XXX
15674V-AF-1	Cerberus CERB 2023-2A D1	0	2.B FE	1,243,044	1,240,000	1,240,636	1,242,528		(263)			9.805	9.867	JAJO	26,342	129,289	11/06/2023	07/15/2035	44,909	XXX
16649@-AA-9	CHESTERFIELD FINANCIAL HOLDING CHEST 202	0	1.F FE	13,500,000	13,500,000	14,127,426	13,500,000					7.125	7.121	JD	42,750	961,875	02/24/2023	03/15/2043		XXX
193938-AB-3	College Ave Student Loans A A2 Y Y		1.A FE	753,422	753,570	767,712	753,422		(12)			5.330	5.593	MON	669	40,165	05/09/2023	05/25/2055		XXX
19424W-AB-3	College Ave Student Loans CASL 2021-C A2		1.A FE	263,136	311,001	284,509	268,844		1,950			2.320	6.218	MON	120	7,215	12/12/2023	07/26/2055		XXX
19425A-AA-2	College Ave Student Loans CASL 2021-B A1		1.A FE	701,528	726,854	717,563	701,528		(2,201)			4.646	5.998	MON	563	38,084	01/03/2024	06/25/2052		XXX
19425M-AA-6	College Ave Student Loans CASL 2023-B A1		1.A FE	2,716,489	2,717,216	2,842,318	2,716,585		49			6.500	6.594	MON	2,944	176,619	10/18/2023	06/25/2054		XXX
230628-AA-7	CUMBERLAND CAPITAL CORPORATION CUMBERLAN		1.B FE	48,000,000	48,000,000	48,430,713	48,000,000					7.350	7.411	MJSD	107,800	3,528,000	05/01/2017	03/20/2043		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
23327C-AA-9	DLS ABS CAPITAL TRUST DLS ABS CAPITAL TR	0	1.B FE	67,425,000	67,425,000	60,857,400	67,425,000					6.250	6.297	FMAN	479,935	4,214,063	12/14/2007	02/20/2044		XXX
23327G-AA-0	DLS CAPITAL A TRUST DLS CAPITAL A TRUST		1.B FE	45,915,000	45,915,000	41,858,539	45,915,000					6.500	6.552	FMAN	339,899	2,984,475	12/14/2007	02/20/2044		XXX
28627L-AA-5	ELFI Graduate Loan Program LLC A A Y Y		1.A FE	2,175,833	2,176,526	2,219,419	2,175,919		23			5.560	5.632	MON	2,017	121,015	06/18/2024	08/25/2049		XXX
30310@-AA-8	DRB Capital LLC DRB Capital LLC		1.B PL	8,544,778	8,472,969	8,386,260	8,586,986		29,878			5.900	6.331	MON	23,607	408,908	12/23/2025	12/31/2073	8,497,070	XXX
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	0	1.F PL	7,324,547	7,324,547	7,324,547	7,324,547						6.715	N/A	42,670	319,532	03/31/2025	07/26/2030	7,358,672	XXX
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	0	2.B PL	3,850,625	3,850,625	3,850,625	3,850,625						6.715	N/A	22,432	188,987	03/31/2025	07/26/2030	3,868,565	XXX
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	0	3.A PL	1,381,201	1,381,201	1,381,201	1,381,201						6.715	N/A	8,046	67,789	03/31/2025	07/26/2030	1,387,636	XXX
31745#-AA-9	FCI 2019-1 NOTE FCI 2019-1 NOTE	0	1.D PL	1,653,377	1,653,377	1,649,244	1,653,377					5.750	5.761	MON	7,922	99,287	10/22/2019	10/24/2029	52,380	XXX
34528P-AK-2	Ford Credit Floorplan Master O FORDF 201		1.A FE	6,104,422	6,690,000	6,716,510	6,332,493		106,200			4.060	6.127	MON	12,072	271,614	10/19/2023	11/15/2030		XXX
389474-AA-5	Grayrock Fund IV Grayrock 2025-1 Class A		2.B Z	16,206,000	16,206,000	16,206,000	16,206,000					6.118	6.195	MON		162,060	12/29/2025	02/15/2041	137,791	XXX
389474-AB-3	Grayrock Fund IV Grayrock 2025-1 Class B		3.C	3,794,000	3,794,000	3,794,000	3,794,000					11.243	11.503	MON		37,940	12/29/2025	02/15/2041	32,395	XXX
39571W-AE-6	GREENSKY HOME IMPROVEMENT ISSU GSKY 2025		1.F FE	4,199,616	4,200,000	4,208,081	4,199,621		5			4.860	4.911	MON	3,402	17,577	11/19/2025	12/27/2060		XXX
43739K-AA-1	HOMEE..24-1 HOMEE..24-1		1.A PL	9,297,076	8,723,825	9,106,801	9,246,311		(48,728)			6.740	6.461	MON	17,966	647,308	11/26/2024	07/20/2046		XXX
43739K-AB-9	HOMEE..24-1 HOMEE..24-1		1.F PL	6,143,240	5,798,644	6,260,042	6,173,096		47,851			8.300	5.948	MON	12,032	349,282	11/26/2024	07/20/2046		XXX
43739K-AC-7	HOMEE..24-1 HOMEE..24-1		2.B PL	2,394,377	2,214,735	2,393,044	2,453,640		59,840			9.250	6.698	MON	6,260	153,647	11/26/2024	07/20/2046		XXX
43739K-AD-5	HOMEE..24-1 HOMEE..24-1		3.B PL	1,739,159	1,642,197	1,720,464	1,775,818		36,936			12.800	11.455	MON	6,423	141,144	11/26/2024	07/20/2046		XXX
43739K-AE-3	HOMEE..24-1 HOMEE..24-1		4.C PL	1,405,135	1,295,066	1,360,842	1,399,069		(5,798)			14.040	12.820	MON	5,556	121,219	11/26/2024	07/20/2046		XXX
44418#-AA-8	Hudson Waterfront Credit SPV I Hudson Wa		1.F PL	8,622,902	8,622,902	8,622,902	8,622,902						6.234	N/A	132,485	24,876	12/19/2025	02/07/2030	8,667,985	XXX
44933X-AE-7	Hyundai Auto Receivables Trust HART 2023		1.A FE	311,942	312,000	316,692	311,969		12			5.310	5.373	MON	736	16,567	07/11/2023	08/15/2029		XXX
46590U-AA-0	J.G. Wentworth XLII LLC	0	1.A FE	27,673,326	27,700,997	25,985,862	27,697,179		229			3.960	3.995	MON	48,754	1,093,913	10/04/2018	10/15/2075		XXX
46590U-AB-8	J.G. Wentworth XLII LLC		2.A FE	3,579,576	3,420,455	3,121,182	3,530,883		(6,236)			4.700	4.129	MON	7,145	160,315	11/05/2020	10/15/2077		XXX
46616P-AA-1	321 Henderson Receivables LLC	0	1.A FE	4,559,368	4,433,331	4,416,254	4,535,654		(8,366)			4.700	4.225	MON	9,261	208,366	12/08/2021	10/15/2056		XXX
46616P-AB-9	321 Henderson Receivables LLC	0	1.G FE	1,903,754	1,904,322	1,990,246	1,939,863		(2,618)			7.490	7.138	MON	6,339	142,634	06/08/2011	10/15/2058		XXX
46616Q-AA-9	321 Henderson Receivables LLC	0	1.A FE	2,484,366	2,365,408	2,354,219	2,470,887		(3,881)			4.940	4.156	MON	5,193	116,851	12/08/2021	09/15/2056		XXX
46616V-AA-8	321 Henderson Receivables LLC	0	1.A FE	1,956,037	1,892,799	1,835,731	1,957,750		(1,904)			4.210	3.759	MON	3,542	79,465	02/16/2023	02/15/2065		XXX
46616V-AB-6	321 Henderson Receivables LLC	0	2.B FE	398,326	398,416	409,647	398,728		(8)			7.140	7.228	MON	1,264	28,368	03/13/2012	02/15/2067		XXX
46617A-AA-3	321 Henderson Receivables LLC	0	1.A FE	4,536,188	4,563,735	4,176,589	4,501,362		2,271			3.220	3.478	MON	6,531	146,544	03/16/2018	09/15/2065		XXX
46617F-AA-2	321 Henderson Receivables LLC	0	1.A FE	1,359,604	1,360,538	1,266,025	1,351,999		810			3.220	3.357	MON	2,069	43,688	03/13/2013	04/15/2067		XXX
46617J-AA-4	321 Henderson Receivables LLC	0	1.A FE	6,958,767	6,960,402	6,611,400	6,889,898		2,143			4.210	4.418	MON	13,024	292,219	07/23/2013	03/15/2062		XXX
46617L-AA-9	321 Henderson Receivables LLC		1.A FE	3,294,693	3,200,584	3,054,916	3,260,182		(1,911)			4.080	3.806	MON	5,804	130,221	01/07/2016	01/17/2073		XXX
46617T-AA-2	321 Henderson Receivables LLC	0	1.A FE	7,395,831	7,399,696	6,985,734	7,407,149		(371)			3.960	3.972	MON	13,023	293,028	02/16/2023	03/15/2063		XXX
46617T-AB-0	321 Henderson Receivables LLC		2.A FE	477,022	477,402	445,582	477,363		3			4.940	4.992	MON	1,048	23,584	02/10/2014	03/15/2065		XXX
46618A-AA-2	321 Henderson Receivables LLC	0	1.A FE	3,736,801	3,748,443	3,423,205	3,739,903		337			3.610	3.673	MON	6,014	135,319	12/03/2018	01/15/2073		XXX
46618A-AB-0	321 Henderson Receivables LLC		2.C FE	1,029,587	1,030,070	928,021	1,030,208		(2)			4.480	4.519	MON	2,051	46,147	07/16/2014	01/15/2075		XXX
46618H-AA-7	321 Henderson Receivables LLC		1.A FE	2,097,860	2,166,931	1,961,168	2,109,707		1,622			3.500	3.951	MON	3,371	75,843	02/02/2018	06/15/2077		XXX
46618H-AB-5	321 Henderson Receivables LLC	0	2.C FE	786,382	786,567	702,815	786,732		(4)			4.400	4.436	MON	1,538	34,609	11/18/2014	06/15/2079		XXX
46618L-AA-8	321 Henderson Receivables LLC	0	1.A FE	82,682	88,638	78,703	82,959		168			3.260	4.330	MON	128	2,890	04/13/2020	09/15/2072		XXX
46618L-AB-6	321 Henderson Receivables LLC		2.B FE	1,692,178	1,693,642	1,490,378	1,693,385		9			4.250	4.289	MON	3,199	71,980	03/25/2015	09/15/2074		XXX
46619R-AA-4	321 Henderson Receivables LLC	0	1.A FE	6,894,808	6,902,132	6,448,172	6,898,640		106			3.870	3.909	MON	11,872	267,113	10/19/2018	03/15/2058		XXX
46619R-AB-2	321 Henderson Receivables LLC		2.B FE	3,169,144	3,169,178	2,909,328	3,170,321		(39)			4.830	4.872	MON	6,803	153,071	07/21/2015	03/15/2060		XXX
46619X-AA-1	321 Henderson Receivables LLC		1.A FE	5,235,204	5,244,177	4,754,014	5,237,781		198			4.080	4.130	MON	9,509	213,962	10/04/2018	03/15/2070		XXX
46619X-AB-9	321 Henderson Receivables LLC		2.C FE	2,671,792	2,672,372	2,458,970	2,672,801		(2)			5.680	5.744	MON	6,746	151,791	11/20/2015	03/15/2072		XXX
46620J-AA-9	321 Henderson Receivables LLC	0	1.A FE	2,975,465	2,977,734	2,771,443	2,976,724		44			3.990	4.028	MON	5,281	118,482	03/15/2017	08/16/2060		XXX
46620J-AB-7	321 Henderson Receivables LLC		2.B FE	1,453,842	1,404,237	1,327,936	1,659,114		(11,926)			5.430	2.788	MON	3,389	76,038	11/05/2020	08/15/2062		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
46620V-AA-2	J.G. Wentworth XXXIX LLC	0	1.A FE	9,870,200	9,884,517	8,783,619	9,870,721		209			3.530	3.575	MON	15,508	347,954	04/13/2020	09/15/2072		XXX
46620V-AB-0	J.G. Wentworth XXXIX LLC	0	2.C FE	3,064,729	3,066,367	2,784,746	3,067,497		(6)			5.090	5.138	MON	6,937	155,644	08/01/2017	09/17/2074		XXX
46650X-AA-1	J.G. Wentworth XLIII LLC		1.A FE	139,641	144,720	129,940	139,674		82			3.820	4.394	MON	246	5,513	04/13/2020	08/15/2071		XXX
46650X-AB-9	J.G. Wentworth XLIII LLC		2.A FE	729,430	831,259	718,156	733,008		775			4.510	6.527	MON	1,666	37,386	01/30/2024	08/15/2073	3,265	XXX
46651T-AA-9	J.G. Wentworth XLI LLC	0	1.A FE	1,128,906	985,100	894,525	1,106,197		(3,810)			3.740	2.157	MON	1,637	36,740	01/11/2021	10/15/2072		XXX
46651T-AB-7	J.G. Wentworth XLI LLC	0	2.A FE	280,329	236,105	208,877	273,307		(1,130)			4.700	2.617	MON	493	11,066	09/13/2021	10/15/2074		XXX
46665R-AA-7	321 Henderson Receivables LLC	0	1.F FE	14,360,151	14,360,151	12,377,502	14,360,133		44			3.250	3.272	MON	20,742	470,118	06/02/2020	01/01/2064		XXX
46690*-AA-6	SLM CORP SLM 12/2055 FRN Class A-FL		1.A Z	154,701	154,701	154,701	154,701					5.160	5.215	MON	912		11/20/2025	12/25/2055	1,228	XXX
46690*-AB-4	SLM CORP SLM 12/2055 Class A-FX		1.A Z	1,979,984	1,979,984	1,979,984	1,979,984					4.950	5.000	MON	11,162		11/20/2025	12/25/2055	15,721	XXX
46690*-AC-2	SLM CORP SLM 12/2055 Class B		1.C Z	338,425	338,425	338,425	338,425					5.450	5.510	MON	2,101		11/20/2025	12/25/2055	3,003	XXX
46690*-AD-0	SLM CORP SLM 12/2055 Class C		1.F Z	78,098	78,098	78,098	78,098					5.650	5.715	MON	503		11/20/2025	12/25/2055	612	XXX
46690*-AE-8	SLM CORP SLM 12/2055 Class D		2.B Z	52,065	52,065	52,065	52,065					6.250	6.330	MON	380		11/20/2025	12/25/2055	403	XXX
47054@-AA-2	Navient Corp TL 06/25 Class B	0	1.F PL	1,552,339	1,552,339	1,552,494	1,552,339						5.995	N/A	17,223	30,710	06/13/2025	06/12/2026		XXX
47054@-AB-0	Navient Corp TL 06/25 Class C	0	2.B PL	1,238,647	1,238,647	1,240,010	1,238,647						6.971	N/A	15,814	28,941	06/13/2025	06/12/2026		XXX
50246*-AF-6	LVNV FUNDING LLC LVNV FUNDING LLC	0	1.F PL	15,000,000	15,000,000	15,735,570	15,000,000					7.800	7.923	MON	100,750	1,186,250	10/03/2023	11/05/2028	293,076	XXX
50246*-AG-4	LVNV FUNDING LLC LVNV		1.F PL	4,000,000	4,000,000	4,105,836	4,000,000					6.840	6.973	MON	23,560	277,400	06/04/2024	06/12/2029		XXX
51507K-AA-4	Lendmark Funding Trust LFT 2020-2A A		1.C FE	1,542,096	1,691,851	1,666,000	1,650,737		60,078			2.320	6.067	MON	1,199	39,251	12/01/2023	04/21/2031		XXX
52603D-AA-1	Lendmark Funding Trust 1A A Y Y		1.A FE	1,686,804	1,687,000	1,709,641	1,686,821		12			5.530	5.595	MON	2,851	93,291	01/23/2024	06/21/2032		XXX
52604D-AA-0	Lendmark Funding Trust LFT 2021-2A A		1.C FE	6,001,427	6,800,000	6,582,335	6,458,926		236,931			2.000	5.862	MON	4,156	136,000	12/15/2023	04/20/2032		XXX
52607M-AA-7	Lendmark Funding Trust LFT 2021-1A A		1.C FE	5,620,098	6,285,000	6,124,296	6,055,398		243,314			1.900	5.779	MON	3,649	119,415	12/15/2023	11/20/2031		XXX
52607M-AB-5	Lendmark Funding Trust 1A B Y Y		1.F FE	1,317,695	1,525,000	1,462,642	1,409,353		50,570			2.470	6.558	MON	1,151	37,668	01/03/2024	11/20/2031		XXX
55318C-AD-6	MMAF Equipment Finance LLC A A4 Y Y		1.A FE	296,923	296,945	306,994	296,924					5.100	5.155	MON	757	15,144	01/17/2024	07/13/2049		XXX
55356M-AA-3	MSF TRUST MSF SS ABS TRUST	0	1.B FE	70,000,000	70,000,000	67,544,778	70,000,000					6.500	6.553	FMAN	556,111	4,550,000	11/08/2007	11/17/2043		XXX
55356R-AA-2	MSF A-1 FL TRUST MSF A-1 TRUST		1.B FE	57,278,157	57,278,157	54,151,327	57,278,157					7.000	7.061	FMAN	456,634	4,009,471	11/08/2007	11/20/2043		XXX
55977*-AA-1	SLM CORP SLM TL DD B 11/25 (Mezz)		2.C Z	2,625,793	2,625,793	2,625,793	2,625,793						6.423	N/A	20,351		11/20/2025	11/22/2032	2,791,671	XXX
567928-AB-2	Mariner Finance Issuance Trust AA B Y Y		1.D FE	1,016,981	1,017,000	1,035,999	1,016,981		(1)			5.680	5.820	MON	1,765	57,766	07/30/2024	09/22/2036		XXX
56848D-AA-7	Mariner Finance Issuance Trust MFIT 2021		1.A FE	5,496,805	6,055,000	5,961,418	5,943,010		244,031			1.860	5.901	MON	3,441	112,623	12/19/2023	03/20/2036		XXX
590929-AA-3	MESA Trust 2025-1 MESA Trust 2025-1 A		1.A PL	15,722,856	15,722,856	15,733,862	15,722,856					5.200	5.256	MON	13,626		11/21/2025	06/25/2060	38,149	XXX
590929-AB-1	MESA Trust 2025-1 MESA Trust 2025-1 B		1.C PL	1,739,279	1,739,279	1,740,149	1,739,279					5.700	5.767	MON	1,652		11/21/2025	06/25/2060	4,222	XXX
590929-AC-9	MESA Trust 2025-1 MESA Trust 2025-1 C		1.F PL	1,460,970	1,460,970	1,461,993	1,460,970					6.450	6.537	MON	1,571		11/21/2025	06/25/2060	3,549	XXX
63941F-AD-8	Navient Student Loan Trust NAVSL 2020-A		1.B FE	477,684	560,000	511,700	504,639		18,245			3.160	6.392	MON	786	17,696	12/14/2023	11/15/2068		XXX
63941L-AB-9	Navient Student Loan Trust NAVSL 2019-BA		1.A FE	515,735	546,633	538,966	532,374		10,670			3.390	6.884	MON	824	18,531	11/15/2023	12/15/2059		XXX
63941L-AC-7	Navient Student Loan Trust BA A2B Y Y		1.A FE	238,515	239,826	239,465	238,515		(231)			4.845	6.091	MON	549	12,990	01/03/2024	12/15/2059		XXX
63942C-AA-0	Navient Student Loan Trust NAVSL 2021-DA		1.A FE	165,014	171,666	169,917	165,014		(690)			4.760	6.853	MON	386	9,494	12/27/2023	04/15/2060		XXX
63942T-AB-1	Navient Student Loan Trust BA A1B Y Y		1.A FE	178,231	176,877	178,444	177,169		(975)			5.684	5.530	MON	475	10,807	07/08/2024	03/15/2072		XXX

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682696-AA-7	OneMain Financial Issuance Tru OMFIT 202		1.A FE	352,806	383,794	377,786	375,618		10,480			1.750	5.320	MON	317	6,716	12/20/2023	09/14/2035		XXX
682696-AB-5	OneMain Financial Issuance Tru OMFIT 202		1.C FE	2,862,031	3,250,000	3,130,540	3,069,705		96,838			2.210	5.884	MON	3,392	71,825	12/01/2023	09/14/2035		XXX
68269B-AA-6	OneMain Financial Issuance Tru OMFIT 201		1.A FE	6,070,223	6,658,000	6,563,807	6,404,258		172,776			3.140	6.002	MON	9,872	209,061	11/28/2023	10/14/2036		XXX
68269H-AE-5	OneMain Financial Issuance Tru OMFIT 202		1.A FE	4,487,479	4,463,000	4,501,426	4,463,000		(17,653)			5.484	5.846	MON	11,557	263,730	12/28/2023	09/15/2036		XXX
68269J-AE-1	OneMain Financial Issuance Tru OMFIT 202		1.A FE	9,630,684	10,000,000	10,324,835	9,769,637		67,078			5.500	6.421	MON	25,972	550,000	11/13/2023	06/14/2038		XXX
68269M-AA-2	OneMain Financial Issuance Tru OMFIT 202		1.A FE	9,625,639	10,887,000	10,595,224	10,431,476		406,501			1.550	5.639	MON	7,969	168,749	12/01/2023	06/16/2036		XXX
68269N-AB-8	ONEMAIN FINANCIAL ISSUANCE TR SERIES 202		1.C FE	3,752,802	3,750,000	3,934,695	3,752,313		(294)			6.030	6.094	MON	10,678	226,125	04/25/2024	05/14/2041		XXX
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028		1.D PL	7,151,466	7,151,466	7,151,466	7,151,466						4.803	N/A	9,439	27,781	12/23/2025	08/18/2050	7,178,304	XXX
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028		1.G PL	1,215,971	1,215,971	1,215,971	1,215,971						5.004	N/A	1,881	4,694	12/23/2025	08/18/2050	1,221,063	XXX
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028		2.C PL	805,095	805,095	805,095	805,095						5.760	N/A	1,431	3,572	12/23/2025	08/18/2050	808,970	XXX
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028		3.C PL	905,038	905,038	905,038	905,038						6.772	N/A	1,887	4,711	12/23/2025	08/18/2050	910,148	XXX
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028		4.B PL	594,105	594,105	594,105	594,105						8.296	N/A	1,513	3,777	12/23/2025	08/18/2050	598,202	XXX
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028		1.A PL	9,378,895	9,378,895	9,481,321	9,378,895						4.653	N/A	15,833	67,441	12/18/2025	08/18/2050		XXX
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028		1.D PL	2,144,035	2,144,035	2,167,822	2,144,035						4.803	N/A	3,736	15,873	12/18/2025	08/18/2050		XXX
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028		1.G PL	1,952,817	1,952,817	1,976,709	1,952,817						5.004	N/A	3,544	15,093	12/18/2025	08/18/2050		XXX
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028		2.C PL	1,287,181	1,287,181	1,306,540	1,287,181						5.760	N/A	2,684	11,340	12/18/2025	08/18/2050		XXX
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028		3.C PL	1,234,780	1,234,780	1,254,323	1,234,780						6.772	N/A	3,021	11,227	12/18/2025	08/18/2050		XXX
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028		4.B PL	939,675	939,675	955,580	939,675						8.296	N/A	2,808	10,475	12/18/2025	08/18/2050		XXX
69433F-AA-6	Pet Supplies Plus PAWS 2025-1A PAWS 2025		2.C FE	81,250,000	81,250,000	80,686,962	81,250,000					6.824	6.880	JAJO	400,436		11/26/2025	01/30/2056		XXX
69545N-AB-2	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025		1.D FE	12,760,080	12,760,080	12,760,080	12,760,080					5.603	0.056	MON	159		12/22/2025	08/15/2035		XXX
69545N-AC-0	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025		1.G FE	2,745,402	2,745,402	2,745,402	2,745,402					5.799	0.058	MON	35		12/22/2025	08/15/2035		XXX
69545N-AD-8	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025		2.C FE	3,280,670	3,280,670	3,280,670	3,280,670					6.044	0.060	MON	44		12/22/2025	08/15/2035		XXX
69549L-AA-4	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025		3.C FE	5,283,606	5,283,606	5,283,606	5,283,606					9.636	0.096	MON	113		12/22/2025	08/15/2035		XXX
74334E-AE-1	PROGRESS RESIDENTIAL TRUST PROG 2025-SFR		1.G FE	8,437,686	8,850,000	8,436,811	8,426,155		(11,531)			4.000	5.106	MON	20,650		11/19/2025	09/17/2042		XXX
758983-AA-8	Regional Management Issuance T 1 A Y Y		1.A FE	789,839	790,000	805,277	789,839		(14)			5.830	5.917	MON	2,047	46,057	06/07/2024	07/15/2036		XXX
78445Q-AE-1	SLM Student Loan Trust SLMA 2010-C A5		1.A FE	631,370	596,735	627,313	631,370					8.598	5.970	MON	2,427	55,068	04/21/2020	10/15/2041	175,166	XXX
78449C-AA-6	SMB Private Education Loan Tru SMB 2022-		1.A FE	1,918,744	2,009,156	2,004,069	1,944,672		13,488			4.480	6.084	MON	4,000	90,010	08/24/2023	05/16/2050		XXX
78449H-AA-5	SMB Private Education Loan Tru SMB 2023-		1.A FE	547,083	559,631	563,920	547,083		(966)			4.990	5.906	MON	1,241	27,925	12/07/2023	10/16/2056		XXX

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
78449M-AA-4	SMB Private Education Loan Tru SMB 2021-		1.A FE	310,296	351,875	333,191	336,637		3,726			1.340	3.909	MON	210	4,715	09/08/2023	03/17/2053		XXX
78449T-AB-7	SMB Private Education Loan Tru SMB 2019-		1.A FE	95,777	99,752	99,040	97,444		789			3.440	6.042	MON	153	3,431	12/22/2023	07/15/2036		XXX
78449T-AC-5	SMB Private Education Loan Tru SMB 2019-		1.A FE	71,651	72,284	72,274	71,651		(140)			4.735	6.255	MON	162	3,836	12/22/2023	07/15/2036		XXX
78475C-AA-3	SSI ABS-25-1 ISSUER LLC SSIA 25-1-A	0	1.G FE	1,402,461	1,402,471	1,419,319	1,402,465		3			6.150	6.197	JAJO	14,615	29,709	06/18/2025	07/25/2065		XXX
78475C-AB-1	SSI ABS-25-1 ISSUER LLC SSIA 2505-1 B	0	2.C FE	1,318,474	1,318,508	1,338,352	1,318,475					7.820	7.894	JAJO	17,471	35,515	06/18/2025	07/25/2065	27,760	XXX
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As		1.F PL	39,894,120	39,894,120	41,189,626	39,894,120					6.480	6.567	MON	35,905	2,601,300	03/28/2024	03/28/2054	39,901,301	XXX
81758F-AA-8	Service Experts Issuer 1A A Y Y	0	1.G FE	1,142,850	1,142,939	1,171,220	1,143,018		(31)			6.390	6.468	MON	2,232	73,034	05/22/2024	11/20/2035		XXX
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE.25-1A-		1.F FE	9,291,777	9,293,982	9,292,402	9,292,866		1,089			5.380	5.445	MON	15,278	158,338	08/19/2025	01/20/2037		XXX
83206N-AA-5	SMB Private Education Loan Tru SMB 2022-		1.A FE	275,294	290,285	284,142	277,091		440			3.940	5.555	MON	508	11,437	12/22/2023	02/16/2055		XXX
83207D-AA-6	SMB Private Education Loan Tru SMB 2023-		1.A FE	1,281,100	1,285,818	1,320,201	1,282,165		509			5.670	5.860	MON	3,240	72,906	08/28/2023	11/15/2052		XXX
83208A-AA-1	SMB Private Education Loan Tru SMB 2021-		1.A FE	7,676,831	8,852,787	8,158,189	7,919,508		92,442			1.390	6.081	MON	5,469	123,054	11/29/2023	01/15/2053		XXX
85790@-AA-1	STEAM MH Funding 1 LLC A		1.E PL	7,531,737	7,531,737	7,571,906	7,531,737					5.000	5.052	MON	16,737	309,767	06/24/2025	12/31/2060	7,548,474	XXX
85790@-AB-9	STEAM MH Funding 1 LLC B		2.B PL	564,688	564,688	566,034	564,688					6.100	6.171	MON	1,531	28,343	06/24/2025	12/31/2060	566,219	XXX
85790@-AC-7	STEAM MH Funding 1 LLC C		3.B PL	488,061	488,061	490,468	488,061					7.750	7.865	MON	1,681	30,915	06/24/2025	12/31/2060	489,742	XXX
85817O-AA-1	STEELE IV ISSUER 2025A-1 LLC STEIV..25-1		1.E FE	4,000,000	4,000,000	4,000,000	4,000,000					6.820	6.820	JD	31,827		11/12/2025	12/15/2046		XXX
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg		1.D PL	13,105,684	13,105,684	13,378,161	13,105,684						5.004	N/A	28,414	126,914	12/18/2025	09/15/2060	13,160,564	XXX
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg		1.G PL	1,137,220	1,137,220	1,170,518	1,137,220						5.558	N/A	2,736	12,256	12/18/2025	09/15/2060	1,142,503	XXX
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg		2.C PL	872,296	872,296	890,914	872,296						6.872	N/A	2,588	11,610	12/18/2025	09/15/2060	877,294	XXX
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg		3.C PL	887,873	887,873	905,402	887,873						8.500	N/A	3,247	14,567	12/18/2025	09/15/2060	894,144	XXX
86324C-AA-9	STREAM INNOVATIONS ISSUER TRUS 1A A Y Y	0	1.G FE	765,843	765,978	796,216	765,856		14			6.270	6.355	MON	2,135	48,027	06/26/2024	07/15/2044		XXX
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L		1.F PL	37,486,272	37,847,383	37,847,383	37,535,957		42,798				6.939	N/A	608,531	1,736,272	11/25/2025	04/30/2030	38,060,274	XXX
867976-AB-8	SunStrong Issuer 2025-1 LLC STRONG 2025-	0	1.E PL	9,631,411	9,780,036	9,759,433	9,633,371		1,960			5.950	6.498	MON	3,233	142,245	09/19/2025	12/28/2055	59,958	XXX
869504-AC-4	SuttonPark Structured Settleme	0	2.B FE	2,784,224	2,784,274	2,761,365	2,786,107		(82)			7.680	7.788	MON	9,504	213,832	10/24/2011	11/15/2058		XXX
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	0	1.F FE	5,500,443	5,500,775	5,144,754	5,500,602					5.140	5.196	MON	12,566	283,271	02/12/2016	11/15/2052		XXX
87347@-AA-5	Thoma Bravo Credit Fund III TBCF III TL	0	1.F PL	6,364,571	6,364,571	6,364,312	6,364,571						6.129	N/A	81,408	51,791	10/22/2025	04/25/2036	6,375,273	XXX
8781M#-AD-1	SLIF VI-L HLDGS D SCSP SLIF VI Inter A-2		1.G PL	308,473	308,473	310,707	308,473					5.755	5.793	JAJO	3,736		10/17/2025	09/30/2034	312,267	XXX
8781M#-AE-9	SLIF VI-L HLDGS D SCSP SLIF VI Inter BB		2.B PL	206,785	206,785	208,834	206,785					7.055	7.113	JAJO	3,057		10/17/2025	09/30/2034	209,888	XXX
88240T-AD-3	TEXAS ELECTRIC MKT STABL ERCOTT 5.167 02	0	1.A FE	5,499,434	5,500,000	5,221,975	5,498,877		30			5.167	5.168	FA	118,410	284,185	06/08/2022	02/01/2050	837,467	XXX
88576N-AJ-7	321 Henderson Receivables LLC HENDR 2007	0	1.A FE	225,033	263,969	254,526	255,751		993			4.065	5.557	MON	507	12,215	10/02/2012	03/15/2042		XXX
88576N-AP-3	321 Henderson Receivables LLC	0	1.B FE	4,886,527	4,773,577	4,948,663	4,861,496		(6,979)			6.150	5.737	MON	13,048	293,575	11/16/2015	10/15/2048		XXX
88576R-AA-7	321 Henderson Receivables LLC	0	1.A FE	1,699,146	1,699,604	1,710,067	1,700,304		(495)			6.190	6.181	MON	4,676	105,206	03/06/2008	01/15/2044		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
88576U-AA-0	321 HENDERSON RECEIVABLES IV L	0	1.A FE	3,338,211	3,339,627	3,457,138	3,340,951		(266)			6.270	6.330	MON	9,306	209,394	05/02/2008	11/15/2037		XXX
88576U-AB-8	321 HENDERSON RECEIVABLES IV L	0	1.B FE	2,192,214	2,194,000	2,348,313	2,192,859		119			8.630	8.796	MON	8,415	189,342	05/02/2008	11/15/2033		XXX
88576V-AA-8	321 Henderson Receivables LLC	0	1.A FE	3,403,825	3,755,945	4,181,261	3,513,034		17,355			8.000	10.007	MON	13,354	300,475	12/05/2008	06/15/2045		XXX
88576X-AA-4	321 Henderson Receivables LLC	0	1.A FE	201,702	192,901	194,137	194,906		(1,291)			5.560	4.206	MON	477	10,725	04/08/2020	07/15/2059		XXX
88576X-AB-2	321 Henderson Receivables LLC	0	1.A FE	531,097	531,351	537,369	531,874		(293)			9.310	9.364	MON	2,199	49,469	04/15/2010	07/15/2061		XXX
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	0	1.E PL	14,998,434	15,044,123	15,044,123	15,006,262		7,828				5.914	N/A	24,112	740,773	01/31/2025	10/22/2029	15,097,170	XXX
91534*-AB-0	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	0	2.B PL	8,088,826	8,113,467	8,113,467	8,092,861		4,035				7.800	N/A	17,128	520,704	01/31/2025	10/22/2029	8,151,149	XXX
92861W-AA-2	VITAL CARE ISSUER LLC VITAL 2025-1A A2		2.C FE	65,606,000	65,606,000	65,606,000	65,606,000					6.737	6.791	JAJO	147,329		12/11/2025	01/30/2056	2,847,227	XXX
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST WSLT 2006-1	0	1.C FE	89,337	138,978	128,217	103,053		3,237			4.815	20.885	JAJO	1,264	7,248	08/13/2009	04/25/2040		XXX
BANOVU-VQ-0	TMCAT 2019-A A TMCAT 2019-A A	0	4.A PL	504,793	504,082	463,302	504,082					7.725	7.760	MON	2,271	55,048	10/20/2022	10/15/2027	93,634	XXX
BANOVU-VR-8	TMCAT 2019-A A TMCAT 2019-A B	0	5.B FE	294,449	559,470	96,061	294,449					8.396		MON	2,740	54,826	10/20/2022	10/15/2027		XXX
BANOVU-VS-6	TMCAT 2019-A A TMCAT 2019-A C	0	6.	101,405	279,735	53,066	53,066	81,696		121,279		9.066		MON	1,479	30,722	10/20/2022	10/15/2027		XXX
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	0	1.E PL	12,943,317	12,943,317	13,016,058	12,943,317					6.808	7.618	JAJO	268,115	715,024	08/13/2025	07/29/2028	1,143,565	XXX
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	0	2.A PL	10,017,903	10,017,903	10,113,163	10,018,272		369			9.208	10.124	JAJO	213,661	696,900	08/13/2025	07/29/2028	691,857	XXX
BYDR6U-19-9	Breeze Airways Passthrough 202 Breeze Ai		2.B Z	9,678,938	9,678,938	9,678,938	9,678,938					7.500	7.617	MON	60,493	55,144	10/07/2025	04/08/2032		XXX
BYDSN4-EL-5	BLUE OWL GP STAKES IV OWL TL 10/30/2032		1.B PL	18,000,000	18,000,000	18,000,000	18,000,000						5.337	N/A	164,090		10/30/2025	10/30/2032	18,242,100	XXX
BYDT38-SN-7	BLUE OWL GP STAKES IV OWL TL 10/30/2035		1.B PL	12,000,000	12,000,000	11,907,752	12,000,000						5.620	N/A	115,900		10/28/2025	10/30/2035	12,171,000	XXX
L8043#-AD-7	SLF VI-L HLDGS D SCSP SLIF VI A-2B DDTL		1.G PL	275,291	275,291	277,284	275,291					5.755	5.793	JAJO	3,334		10/17/2025	09/30/2034	278,676	XXX
L8043#-AE-5	SLF VI-L HLDGS D SCSP SLIF VI BB DDTL 9/		2.B PL	137,857	137,857	139,222	137,857					7.055	7.113	JAJO	2,038		10/17/2025	09/30/2034	139,925	XXX
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL	0	1.G FE	12,226,461	12,226,461	12,186,701	12,226,461					4.080	4.099	JAJO	116,396	498,840	05/01/2017	04/07/2027	823,846	XXX
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL	0	1.G FE	9,919,133	9,921,940	9,875,674	9,929,147		(3,440)			4.180	4.135	JAJO	96,772	414,737	08/09/2019	04/07/2028	541,057	XXX
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD		2.A FE	2,986,256	2,986,256	2,980,284	2,986,256					5.235	5.261	JAJO	33,003	156,331	05/05/2016	04/15/2026		XXX
47017O-AD-3	JAMAICA MERCHANT VOUCHER RECEI	0	2.C FE	5,582,263	5,582,263	5,609,828	5,582,263					5.625	5.650	JAJO	75,012	314,002	11/10/2016	01/05/2027	504,746	XXX
1119999999	- ABS - Financial ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)			1,379,022,060	1,386,310,759	1,360,684,526	1,382,931,051	81,696	1,959,717	121,279		XXX	XXX	XXX	6,706,842	51,051,268	XXX	XXX	329,027,219	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)																				
1209999999	- ABS - Financial ABS - Self-Liquidating - Subtotals - Financial ABS - Self-Liquidating			15,095,514,906	15,345,205,540	14,460,264,096	15,141,816,794	(41,909)	11,733,255	6,433,692		XXX	XXX	XXX	91,186,895	608,350,636	XXX	XXX	1,708,714,775	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																				
002100-AA-3	ASF Crabapple ASF Crabapple		1.G PL	31,172,349	31,250,475	31,313,120	31,193,045		10,195			7.171	7.282	MJSD	6,225	2,324,465	12/19/2023	09/22/2029	31,790,437	100.000
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP		1.G PL	14,353,588	14,353,588	14,382,837	14,353,588					7.020	7.144	MJSD	2,799	1,063,142	03/15/2024	12/28/2026	14,607,280	100.000
00259#-AA-2	ASF Parsnip L.P ASF Parsnip FLT 03/22/20		1.G PL	3,842,451	3,842,451	3,842,451	3,842,451					6.695	6.749	MJSD	2,144	282,431	04/22/2024	03/22/2030	3,903,894	100.000
05647@-AA-4	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	0	2.B PL	38,315,848	38,315,848	38,315,848	38,315,848					5.860	5.860	MJSD	617,460		09/18/2025	12/31/2060	38,877,175	100.000
05647@-AB-2	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	0	2.B PL	23,196,760	23,196,760	23,196,760	23,196,760					5.860	5.860	MJSD	3,776		12/30/2025	12/31/2060		100.000
05651#-AA-5	Thrivent Financial Holdings In Thrivent	0	1.G PL	30,000,000	30,000,000	30,498,000	30,000,000					6.560	6.612	MJSD	87,467	1,399,467	03/31/2025	03/15/2040	789,484	2.590

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
05656@-AA-2	BREP VIII BREP VIII NAV TL 12/2030		1.G	24,241,739	24,426,120	24,303,989	24,242,912		1,172				6.734	N/A	4,387	30,822	12/17/2025	12/17/2030	24,504,881	100.000
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP ISSUER B		1.F PL	18,421,674	18,427,500	17,086,015	18,422,105		231			3.650	3.652	FA	241,016	672,604	01/31/2024	02/22/2041	18,763,802	100.000
26113@-AA-5	DYAL CAPITAL PARTNERS IV LP ISSUER A		1.F PL	34,211,681	34,222,500	31,731,170	34,212,480		429			3.650	3.652	FA	447,602	1,249,121	01/31/2024	02/22/2041	34,847,061	100.000
26746*-AA-2	DYAL CAPITAL PARTNERS III LP DYAL III B	0	1.F PL	37,040,572	37,040,572	35,817,603	37,040,572					4.400	4.400	JD	192,862	1,509,358	06/11/2020	06/15/2040	37,855,464	100.000
26746*-AC-8	DYAL CAPITAL PARTNERS III ISSU DYAL CAPI		1.F PL	8,778,000	8,778,000	9,062,249	8,778,000					6.550	6.550	JD	25,554	574,959	03/01/2024	06/15/2044	9,065,480	87.500
26746@-AA-0	DYAL CAPITAL PARTNERS III LP DYAL III A	0	1.F PL	64,459,428	64,459,428	62,331,171	64,459,428					4.400	4.400	JD	335,627	2,749,073	06/11/2020	06/15/2040	65,877,536	100.000
26746@-AC-6	DYAL CAPITAL PARTNERS III LP DYAL III A		1.F PL	11,172,000	11,172,000	11,534,721	11,172,000					6.550	6.550	JD	32,523	790,595	03/01/2024	06/15/2044	11,537,883	100.000
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05		2.B PL	146,666,975	146,666,975	146,666,975	146,666,975					7.000	7.061	MJSD	57,037	3,337,320	10/22/2025	05/24/2035	148,235,497	100.000
40497#-AA-0	HARBOURVEST PARTNERS LLC HV DDTL 1L 09/2		1.G PL	10,163,785	10,203,701	10,222,283	10,165,022		1,237			5.630	5.697	MJSD	1,596		09/25/2025	09/30/2032	10,350,510	100.000
63172D-AA-9	Nassau 2019 CFO LLC	0	2.A FE	4,813,517	4,812,564	4,328,997	4,812,733		(47)			3.980	3.997	FMAN	24,475	191,540	06/22/2021	08/15/2034		0.010
71953*-AA-6	Pibb Member LLC Pibb Member LLC	0	2.B PL	47,896,147	47,896,147	48,854,070	47,896,147						6.461	N/A	94,023	2,972,262	11/22/2024	12/31/2049	48,663,683	100.000
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		1.G FE	41,061,123	41,061,123	41,677,040	41,061,123					6.936	6.995	MJSD	15,821	2,752,585	11/21/2025	08/31/2032	41,563,276	100.000
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		2.C FE	18,679,905	18,679,905	18,997,463	18,679,905					8.436	8.523	MJSD	8,754	1,481,731	11/21/2025	08/31/2032	18,956,606	100.000
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A		1.G PL	12,393,139	12,393,139	12,393,139	12,393,139					6.221	6.266	FMAN	78,665	206,181	11/24/2025	03/03/2035	12,404,256	100.000
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B		2.C PL	5,633,357	5,633,357	5,633,357	5,633,357					7.721	7.792	FMAN	44,208	114,412	11/24/2025	03/03/2035	5,639,584	100.000
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C		3.C PL	2,140,703	2,140,703	2,140,703	2,140,703					8.686	8.775	FMAN	18,784	48,719	11/24/2025	03/03/2035	2,143,337	100.000
85815@-AA-2	Steele SM FLF Borrower LLC Steele SM FLF	0	2.A PL	8,712,009	8,808,904	8,764,859	8,728,821		16,812			8.086	8.493	MJSD	1,979	626,060	03/07/2025	03/04/2029	8,937,301	100.000
85815@-AB-0	Steele SM FLF Borrower LLC Steele SM FLF	0	2.A PL	14,861,096	14,861,096	14,786,791	14,861,096					8.382	8.462	MJSD	3,460	763,669	09/04/2025	03/04/2029	15,090,129	100.000
BYDRX1-CB-6	PROJECT BRONZE CLASS A Stepstone Bronze		1.G PL	7,000,000	7,000,000	7,000,000	7,000,000					6.140	6.185	FMAN	114,185		09/26/2025	09/30/2045	7,040,592	100.000
BYDRX1-EO-8	PROJECT BRONZE CLASS B Stepstone Bronze		2.C PL	2,500,000	2,500,000	2,500,000	2,500,000					7.780	7.852	FMAN	51,673		09/26/2025	09/30/2045	2,518,369	100.000
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	0	1.G	35,000,000	35,000,000	33,425,000	35,000,000					5.500	5.495	MS	641,667	1,745,079	02/18/2025	03/01/2037	1,353,702	7.690
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	0	1.G	35,000,000	35,000,000	33,425,000	35,000,000					5.500	5.495	MS	641,667	1,743,927	02/18/2025	03/01/2037	1,373,952	7.690
G8315#-AA-0	KCK LTD KCK LTD Term Loan (Amendment N		2.B PL	8,971,429	8,971,429	9,174,183	8,971,429						9.754	N/A	4,803	645,267	05/22/2025	09/26/2027	9,186,412	100.000
G8315#-AB-8	KCK LTD KCK Ltd Revolving Loan		2.B PL	3,128,582	3,128,582	3,199,288	3,128,582						9.344	N/A	1,605	217,860	07/11/2025	09/27/2027	3,201,310	100.000
G8315#-AC-6	KCK LTD KCK Ltd		2.B FE	459,990	459,990	470,385	459,990						9.347	N/A	708	11,228	07/10/2025	09/26/2027		100.000
1319999999	- ABS - Financial ABS - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)			744,287,847	744,702,857	737,075,467	744,328,211		30,029			XXX	XXX	XXX	3,804,552	29,503,876	XXX	XXX	629,078,893	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Affiliated)																				
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)																				
00888*-AA-5	MARITIME PARTNERS LLC MP.23-1	0	1.F Z	38,000,000	38,000,000	38,000,000	38,000,000						5.788	N/A	90,567		12/17/2025	12/12/2031		100.000
000000-00-0	CF Ascent Tranche R-A Advances		1.G FE	4,537,149	4,537,149	4,537,149	4,537,149						6.335	N/A	11,033	10,245	11/18/2025	11/18/2030		
1252M@-AA-8	CF Ascent CF Ascent II Trust-Tranche RA		1.G PL	8,310,980	8,310,980	8,310,980	8,310,980						6.335	N/A	20,210	18,721	11/18/2025	11/18/2030		

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
000000-00-0	CF Ascent Tranche R-B Advances		2.B FE	186,770	186,770	186,770	186,770						6.335	N/A	454	422	11/18/2025	11/18/2030		
1252M@-AB-6	CF Ascent CF Ascent II Trust-Tranche R-B		2.C PL	1,907,580	1,907,580	1,907,580	1,907,580						6.335	N/A	4,639	4,297	11/18/2025	11/18/2030		
1252M@-AC-4	CF Ascent CF Ascent II Trust-Tranche R-C		3.A PL	870,616	870,616	870,616	870,616						6.335	N/A	2,117	1,961	11/18/2025	11/18/2030		
15201E-B@-2	Centersquare Issuer LLC Centersquare Iss		1.G FE	8,066,579	8,250,000	8,052,381	8,068,729		2,150				6.146	N/A	7,975	29,242	12/04/2025	03/25/2032		100.000
496015-AA-6	KINGS III OF AMERICA LLC KINGS 5.812 09/		2.C PL	30,000,000	30,000,000	30,000,000	30,000,000					5.812	5.882	MON	29,060	503,707	09/03/2025	09/27/2055	503,789	1.740
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM		2.C PL	24,583,000	24,583,000	24,583,000	24,583,000						6.570	N/A	30,983	169,748	12/10/2025	10/09/2027	24,645,216	100.000
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	0	1.E PL	9,711,356	9,786,221	9,940,843	9,711,565		209			6.170	6.272	JAJO	102,312	301,905	03/28/2025	01/30/2060	9,937,173	100.000
87351@-AA-8	TH MSR Issuer Trust MSR Collateralized N		2.C FE	38,401,621	38,506,667	38,506,667	38,450,587		48,966				6.962	N/A	50,029	1,504,655	12/16/2025	10/26/2026	38,673,324	100.000
87355#-AA-2	TH MSR Issuer Trust TH MSR Holdings LLC		2.C FE	7,049,592	7,087,542	7,085,416	7,050,086		494				3.939	N/A	8,821		12/15/2025	03/20/2029	7,107,870	100.000
BGH9DT-RD-2	CREDIT WAREHOUSE 24-7 LLC CDT FLT 06/15/		2.B FE	132,000,000	150,000,000	150,014,700	135,656,758		3,229,771			7.223	10.733	MJSD	511,643	12,899,811	11/12/2024	06/15/2032		100.000
BGH9JH-W6-1	MULTI-ASSET WAREHOUSE BORROWER MA WH BOR		1.G PL	154,000,000	175,000,000	175,017,325	157,263,249		3,184,595			7.705	10.940	MJSD	636,707	14,279,915	12/23/2024	03/15/2034		100.000
BGHAAQ-XF-6	PC WAREHOUSE II LLC PC WHSE II SR SC		2.B Z	118,800,000	135,000,000	134,992,305	120,031,831		1,231,831			7.136	14.897	MJSD	1,998,043		10/20/2025	09/15/2031	13,974,682	100.000
BGHAAQ-Y2-4	PRIVATE CREDIT WAREHOUSE 2025- PRIV CRED		2.B Z	118,800,000	135,000,000	134,992,305	120,031,831		1,231,831			7.136	14.897	MJSD	1,998,043		10/20/2025	09/15/2033	6,886,641	100.000
BGHAAQ-Y8-1	WH FUNDING COMPANY II LLC WH FDG CO II L		2.B Z	114,400,000	130,000,000	129,992,590	115,586,153		1,186,208			7.136	14.897	MJSD	1,924,041		10/20/2025	09/15/2035	6,631,581	100.000
000000-00-0	Octagon Towers Upsize		2.C	14,674	14,674	14,819	14,674					6.422	6.473	MJSD	3	90,306	12/18/2025	09/04/2028	14,846	
1339999999	- ABS - Financial ABS - Not Self-Liquidating - Other Financial ABS - Not Self-Liquidating (Unaffiliated)			809,639,917	897,041,199	897,005,446	820,261,558		10,116,055			XXX	XXX	XXX	7,426,680	29,814,935	XXX	XXX	108,375,122	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)																				
1409999999	- ABS - Financial ABS - Not Self-Liquidating - Subtotals - Financial ABS - Not Self-Liquidating			1,553,927,764	1,641,744,056	1,634,080,913	1,564,589,769		10,146,084			XXX	XXX	XXX	11,231,232	59,318,811	XXX	XXX	737,454,015	XXX
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)																				
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	0	1.E PL	30,991,072	30,991,072	30,882,604	30,991,072						6.381	N/A	91,879	315,751	12/23/2025	06/08/2026	31,127,213	100.000
29374G-AB-7	Enterprise Fleet Financing LLC EFF 2022-		1.A FE	18,034	17,998	18,059	18,004		(15)			5.760	5.638	MON	32	1,037	12/20/2023	10/22/2029		4.110
29374L-AC-4	Enterprise Fleet Financing LLC EFF 2023-		1.A FE	7,441,327	7,442,000	7,706,516	7,441,327					6.410	6.494	MON	14,576	477,032	10/18/2023	06/20/2030		60.290
693342-AB-3	PCG 2022-A A2 PCG 2022-A A2	0	1.A FE	2,999,914	3,000,000	2,917,170	2,999,755		1			4.263	4.263	JD	10,658	127,890	05/03/2022	06/01/2036	39,190	1.280
693342-AC-1	PCG 2022-A A2 PCG 2022-A A3	0	1.A FE	999,970	1,000,000	946,110	999,922		3			4.377	4.377	JD	3,648	43,770	05/03/2022	06/01/2039	89,248	8.730
693342-AD-9	PCG 2022-A A2 PCG 2022-A A4	0	1.A FE	6,129,808	6,130,000	5,445,463	6,129,448					4.451	4.451	JD	22,737	272,846	05/03/2022	12/01/2047	124,705	1.990
693342-AH-0	PCG 2022-A A2 PCG 5.081 06/01/41	0	1.A FE	5,999,703	6,000,000	5,955,060	5,999,141		21			5.081	5.081	JD	25,405	304,860	07/13/2022	06/01/2041	398,058	6.470
69465#-AA-7	PSEP II Holdings LLC		1.G Z	38,431,436	38,442,964	38,327,635	38,434,154		2,718			5.850	6.256	MON	119,619	605,456	12/23/2025	09/14/2026	38,651,639	100.000
88240T-AB-7	TEXAS ELECTRIC MKT STABL ERCOTT 4.966 02	0	1.A FE	7,999,238	8,000,000	7,865,760	7,998,581		68			4.966	4.967	FA	165,533	397,280	06/08/2022	02/01/2042	563,846	6.880
88240T-AC-5	TEXAS ELECTRIC MKT STABL ERCOTT 5.057 08	0	1.A FE	6,999,308	7,000,000	6,599,320	6,998,630		50			5.057	5.058	FA	147,496	353,990	06/08/2022	08/01/2046	657,892	9.170
1539999999	- ABS - Non-Financial ABS - Practical Expedient - Other Non-Fin. ABS - Practical Expedient (Unaffiliated)			108,009,810	108,024,034	106,663,697	108,010,034		2,846			XXX	XXX	XXX	601,583	2,899,912	XXX	XXX	71,651,791	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)																				
1609999999	- ABS - Non-Financial ABS - Practical Expedient - Subtotals - Non-Financial ABS - Practical Expedient			108,009,810	108,024,034	106,663,697	108,010,034		2,846			XXX	XXX	XXX	601,583	2,899,912	XXX	XXX	71,651,791	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)																				
00037U-AD-2	AASET 2018-3 Note Issuer DAC	0	2.B FE	13,638,616	13,631,609	13,657,578	13,633,436		(4,439)			4.460	4.439	MON	27,021	606,281	11/02/2018	12/15/2038		
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	0	4.A FE	1,637,033	4,402,401	4,417,677	2,400,576		439,668			5.685	34.289	MON	11,123	249,581	03/31/2023	12/15/2038		
00037U-AF-7	AASET 2018-3 Note Issuer DAC		5.B FE		7,011,421	9,198,788						6.091	8,888.000	MON			11/02/2018	12/15/2038	53,813	
00038P-AA-8	AASET 2021-1 Trust	0	1.F FE	31,251,037	31,575,398	30,398,899	31,458,148		74,511			2.950	3.466	MON	38,811	931,474	11/02/2021	11/16/2041		
00038R-AB-2	AASET 2019-2 Trust	0	4.A FE	641,765	1,643,371	1,621,906	641,765					4.458	71.193	MON		73,262	10/07/2019	10/16/2039		11.940
00039N-AA-2	APOLLO AVIATION SECURITIZATION AASET 25-		1.F FE	14,455,179	14,455,750	14,540,403	14,455,179					5.522	5.585	MON	33,260	368,080	06/13/2025	02/16/2050	92,891	39.210
00039N-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	0	1.F FE	23,891,967	23,892,285	23,922,581	23,891,841		(126)			5.243	5.291	MON	52,195	48,715	11/14/2025	02/16/2050		
00110X-AA-2	AFN ABSPROP001 Llc	0	1.A FE	4,278,284	4,279,825	3,957,066	4,279,033		107			2.210	2.223	MON	2,890	94,584	05/26/2021	05/20/2051		82.300
00110X-AB-0	AFN ABSPROP001 Llc	0	1.A FE	5,801,620	5,802,455	4,927,857	5,802,072		66			2.790	2.808	MON	4,947	161,889	05/26/2021	05/20/2051		82.300
00255U-AA-3	Apollo Aviation Securitization	0	2.A FE	4,851,767	4,867,231	4,833,160	4,864,712		3,024			3.351	3.449	MON	7,249	163,101	04/20/2021	01/16/2040		
00258B-AB-0	AASET 2021-2 Trust	0	2.B FE	5,490,208	5,561,115	5,302,501	5,520,142		10,707			3.538	3.872	MON	8,745	196,753	04/19/2022	01/15/2047		44.680
03766#-AC-8	Apollo Aviation Securitization AASET 201	0	4.B FE	5	5	5	5					5.906		MON		4,766,190	07/01/2025	01/15/2043		5.400
05377R-HD-9	Avis Budget Rental Car Funding AESOP 202	0	1.F FE	2,499,492	2,500,000	2,547,180	2,499,588		48			6.120	6.201	MON	4,675	153,000	05/24/2023	04/20/2028	49,184	16.670
05377R-HN-7	Avis Budget Rental Car Funding AESOP 202		1.F FE	1,851,328	1,800,000	1,901,342	1,833,936		(10,330)			6.660	6.029	MON	3,663	119,880	04/10/2024	02/20/2030	305,856	16.670
05377R-HZ-0	Avis Budget Rental Car Funding 1A B Y Y		1.F FE	4,552,918	4,550,000	4,712,417	4,551,811		(588)			5.850	5.905	MON	8,133	266,175	01/10/2024	06/20/2030		16.670
07359B-AA-5	Beacon Container Finance II LL		1.F FE	698,076	787,500	736,412	718,683		10,606			2.250	5.558	MON	443	17,719	12/19/2023	10/22/2046	12,163	0.850
12510H-AE-0	Capital Automotive REIT	0	1.E FE	5,481,537	5,375,104	5,277,444	5,394,502		(16,644)			3.480	3.172	MON	8,313	186,534	09/01/2020	02/15/2050		97.190
12510H-AF-7	Capital Automotive REIT	0	1.E FE	10,669,810	10,520,545	9,969,584	10,587,334		(16,507)			3.810	3.667	MON	17,815	395,636	06/02/2025	02/15/2050	254,377	95.690
12510H-AH-3	Capital Automotive REIT	0	2.B FE	826,688	800,000	783,525	804,807		(4,107)			4.520	4.004	MON	1,607	36,060	11/30/2021	02/15/2050		100.000
12510H-AJ-9	Capital Automotive REIT	0	2.B FE	9,013,172	9,050,000	8,288,605	8,972,051		11,537			4.950	5.197	MON	19,910	446,731	10/31/2024	02/15/2050	702,888	100.000
12510H-AN-0	Capital Automotive REIT	0	1.E FE	7,485,629	7,487,584	6,380,245	7,485,631		315			2.760	2.781	MON	9,185	206,083	07/27/2021	08/15/2051		95.730
12510H-AR-1	Capital Automotive REIT	0	2.B FE	1,149,522	1,150,000	1,080,875	1,149,700		86			4.680	4.735	MON	2,392	53,671	03/08/2022	03/15/2052		100.000
12510H-AT-7	Capital Automotive REIT CAUTO 2023-1A A2	0	1.E FE	4,725,808	4,887,500	4,929,508	4,796,016		31,421			6.500	8.057	MON	14,119	316,805	09/14/2023	09/15/2053	32,575	96.420
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1		1.A FE	4,784,575	4,791,875	4,789,378	4,784,584		9			4.900	4.964	MON	10,436	18,262	12/04/2025	05/15/2054		
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2	0	1.E FE	7,363,180	7,628,906	7,299,887	7,404,695		37,854			4.550	5.313	MON	15,427	346,151	10/02/2024	10/15/2054		95.880
12530M-AC-9	CF Hippolyta Issuer LLC	0	1.G FE	2,747,519	3,517,757	2,193,233	2,747,519		52,143	770,237		2.280		MON	3,565	79,982	05/20/2022	07/15/2060	94,106	89.950
12530M-AD-7	CF Hippolyta Issuer LLC	0	1.G FE	592,807	584,644	371,755	586,962		(1,463)			2.600	2.349	MON	676	15,159	02/22/2021	07/15/2060		89.950
12530M-AG-0	CF Hippolyta Issuer LLC	0	1.G FE	812,714	1,319,427	803,144	812,714		30,620	485,718		1.980	1,509.543	MON	1,161	26,052	05/20/2022	03/15/2061	29,760	94.250
12530M-AL-9	CF Hippolyta Issuer LLC SORT 2022-1A A1	0	1.E FE	17,379,343	17,380,815	17,097,682	17,379,476		631			5.970	6.046	MON	46,117	1,034,752	08/10/2022	08/15/2062		11.010
12563L-AN-7	CLI Funding LLC	0	1.F FE	3,288,224	3,289,739	3,104,530	3,268,740		4,115			2.080	2.366	MON	2,471	68,427	08/27/2020	09/18/2045		0.830
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A	0	1.F FE	4,952,125	5,786,731	5,386,712	5,185,530		84,636			1.640	6.315	MON	3,427	94,902	10/25/2023	02/18/2046		0.810
12565K-AE-7	CLI Funding LLC	0	1.F FE	11,827,484	11,833,427	11,015,749	11,830,101		423			2.720	2.742	MON	11,623	321,870	01/19/2022	01/18/2047		0.560
12575A-AD-9	CMFT Net Lease Master Issuer L	0	1.C FE	1,999,037	2,000,000	1,727,936	1,999,352		79			3.040	3.064	MON	1,858	60,800	07/22/2021	07/20/2051		100.000
12575A-AE-7	CMFT Net Lease Master Issuer L	0	1.F FE	5,999,517	6,000,000	5,536,416	5,999,716		106			2.910	2.930	MON	5,335	174,600	07/22/2021	07/20/2051		100.000
12575A-AF-4	CMFT Net Lease Master Issuer L	0	1.F FE	9,331,251	9,250,000	7,912,200	9,298,080		(7,941)			3.440	3.358	MON	9,723	318,200	08/02/2021	07/20/2051		100.000

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1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
14576A-AC-6	Capital Automotive LP 1A A3 Y Y	0	1.F FE	2,271,828	2,437,500	2,351,231	2,318,321		46,492			3.100	8.430	MON	3,358	69,266	01/29/2025	12/15/2050	7,905	
14855M-AA-6	Castlelake Aircraft Securitiza	0	2.A FE	14,165,789	14,119,269	13,836,883	14,154,285		(7,774)			3.967	3.872	MON	24,894	560,111	06/09/2022	04/15/2039		0.180
14855X-AA-2	CASTLELAKE AVIATION CLAS..25..2 CLAS..25-2A		1.F FE	30,194,361	30,194,962	30,544,650	30,195,763		1,402			5.465	5.524	MON	73,340	618,808	07/18/2025	08/15/2050		12.880
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	0	1.F FE	50,363,685	50,365,257	50,504,114	50,363,809		123			5.087	5.140	MON	113,870	298,909	10/10/2025	11/15/2050	606,151	11.810
14856C-AA-7	Castlelake Aircraft Structured	0	2.A FE	8,071,956	8,145,312	8,063,867	8,121,847		2,970			4.125	4.401	MON	14,933	335,994	07/15/2025	06/15/2043		0.070
29375P-AC-4	Enterprise Fleet Financing LLC 1 A3 Y Y		1.A FE	150,954	151,000	153,888	150,975		13			5.160	5.224	MON	238	7,792	01/23/2024	09/20/2030		58.720
30605Y-AD-3	Falcon Aerospace Ltd	0	1.F FE	600,662	603,517	603,517	604,969		(7,626)			6.300	3.280	MON	1,690	38,022	02/10/2021	02/15/2042		10.140
46651N-AA-2	JOL AIR JOLAR..19-1	0	1.F FE	13,356,317	13,424,766	13,360,489	13,389,458		7,388			3.967	4.128	MON	23,669	532,561	01/12/2022	04/15/2044		0.340
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	348,126	348,126	348,126	348,126						6.650	N/A	4,401	24,282	08/16/2024	04/23/2028	353,810	100.000
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	314,083	314,083	314,083	314,083						6.368	N/A	665	24,242	08/01/2025	12/20/2027	319,211	100.000
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,194,565	1,194,565	1,194,565	1,194,565						6.502	N/A	14,768	83,321	08/16/2024	07/23/2036	1,214,069	100.000
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,424,626	1,424,626	1,424,626	1,424,626						6.370	N/A	2,965	107,713	08/01/2025	06/20/2036	1,448,141	100.000
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,432,137	1,432,137	1,432,137	1,432,137						6.517	N/A	8,113	103,775	08/01/2025	05/31/2036	1,455,776	100.000
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,500,592	1,500,592	1,500,592	1,500,592						6.508	N/A	8,489	108,502	08/01/2025	05/31/2036	1,525,361	100.000
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,438,121	1,438,121	1,438,121	1,438,121						6.508	N/A	8,136	103,988	08/01/2025	05/31/2036	1,461,859	100.000
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	561,982	561,982	561,982	561,982						6.510	N/A	3,179	40,836	08/01/2025	11/30/2029	571,158	100.000
46658F-AK-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	447,140	447,140	447,140	447,140						6.600	N/A	3,851	31,027	11/14/2024	05/14/2029	454,280	100.000
46658F-AL-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	555,489	555,489	555,489	555,489						6.609	N/A	4,787	38,545	11/14/2024	11/14/2029	564,659	100.000
46658F-AM-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	635,995	635,995	635,995	635,995						6.603	N/A	5,477	44,132	11/14/2024	08/16/2029	636,223	100.000
46658F-AN-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	588,467	588,467	588,467	588,467						6.603	N/A	5,068	40,834	11/14/2024	08/16/2029	588,678	100.000
46658F-AP-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	760,134	760,134	760,134	760,134						6.605	N/A	6,546	52,746	11/14/2024	08/14/2036	772,681	100.000
46658F-AQ-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	967,774	967,774	967,774	967,774						6.606	N/A	8,334	67,154	11/14/2024	11/14/2036	983,748	100.000
46658F-AR-5	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	537,268	537,268	537,268	537,268						6.607	N/A	4,630	37,281	11/14/2024	08/16/2029	537,460	100.000
46658F-AS-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	965,460	965,460	965,460	965,460						6.606	N/A	8,315	66,993	11/14/2024	11/14/2036	981,396	100.000
46658F-AT-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	764,377	764,377	764,377	764,377						6.606	N/A	6,583	53,040	11/14/2024	11/14/2036	776,994	100.000
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	1,163,452	1,163,452	1,163,452	1,163,452						6.506	N/A	8,135	80,737	11/14/2024	07/23/2036	1,176,185	100.000
643821-AA-9	New Economy Assets Phase 1 Iss	0	1.F FE	7,478,396	8,300,000	6,928,774	8,112,818		187,641			1.910	2.127	MON	4,844	158,530	05/10/2022	10/20/2061		0.060
67181D-AC-5	Oak Street Investment Grade Ne	0	1.D FE	1,237,885	1,238,021	960,262	1,238,021		131			2.260	2.265	MON	855	27,979	11/06/2020	11/20/2050		99.040
67181D-AD-3	Oak Street Investment Grade Ne	0	1.D FE	2,623,189	2,624,604	1,906,867	2,623,733		247			2.630	2.655	MON	2,109	69,027	11/06/2020	11/20/2050		98.120

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
78403D-AT-7	SBA TOWER TRUST SBATOW 1.631 11/15/26	0	1.F FE	7,053,891	8,250,000	8,071,726	7,953,502		320,300			1.631	5.921	MON	5,980	134,184	02/22/2024	11/15/2026	8,261,213	100.000
78403D-AZ-3	SBA TOWER TRUST SBATOW 6.599 01/15/28	0	1.F FE	10,000,000	10,000,000	10,239,710	10,000,000					6.599	6.577	MON	29,329	658,067	11/15/2022	01/15/2028	10,054,992	100.000
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A	0	1.F FE	1,837,203	2,150,100	2,052,234	1,992,336		51,221			2.434	6.160	MON	2,326	52,334	06/14/2022	06/15/2046		54.640
78449A-AC-6	SLAM 2021-1 LLC	0	2.B FE	3,206,566	3,189,315	3,053,176	3,195,413		(2,074)			3.422	3.352	MON	4,851	109,139	06/22/2021	06/15/2046		54.630
78487J-AA-4	SVC ABS LLC SVC 2023-1A A	0	1.A FE	10,480,859	10,844,167	10,716,097	10,682,610		70,382			5.150	6.637	MON	17,065	558,475	02/03/2023	02/20/2053	59,743	97.540
78487J-AB-2	SVC ABS LLC SVC 2023-1A B	0	1.C FE	26,984,717	28,794,583	28,233,089	27,979,511		350,070			5.550	8.383	MON	48,831	1,598,100	02/03/2023	02/20/2053	165,047	98.770
85208U-AA-2	Sprite Limited	0	1.F FE	26,329,223	26,530,488	25,951,911	26,439,770		13,512			3.750	3.955	MON	44,217	994,893	11/12/2021	11/15/2046		12.150
85572R-AA-7	START LTD STARR..18-1	0	1.F FE	143,783	145,972	146,174	146,390		1,611			4.089	5.700	MON	265	5,969	12/14/2021	05/15/2043		0.010
85573L-AA-9	START LTD STARR..19-1	0	1.F FE	298,758	300,713	299,984	300,473		865			4.089	4.719	MON	547	12,296	02/08/2022	03/15/2044	9,569	28.580
86190B-AA-2	STORE Master Funding LLC	0	1.A FE	8,989,816	8,993,000	8,404,651	8,991,673		514			2.120	2.136	MON	5,825	190,652	05/19/2021	06/20/2051		96.540
86190B-AB-0	STORE Master Funding LLC	0	1.A FE	9,770,578	9,775,000	8,277,822	9,771,781		374			2.960	2.983	MON	8,841	289,339	05/19/2021	06/20/2051		94.040
86190B-AD-6	STORE Master Funding LLC		1.C FE	2,608,432	2,590,374	2,266,414	2,601,578		(1,950)			3.700	3.655	MON	2,929	94,337	06/02/2025	06/20/2051	94,332	94.040
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A		1.A FE	17,974,433	17,977,500	17,854,013	17,974,463		30			4.980	5.035	MON	27,356	198,951	09/25/2025	10/20/2055	215,182	96.540
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A		1.A FE	10,978,471	10,986,250	10,873,180	10,978,577		107			5.190	5.256	MON	17,422	126,708	09/25/2025	10/20/2055	92,068	95.040
86212F-AD-1	STORE MASTER FUNDING I-VII STR 2025-1A A		1.C FE	1,597,481	1,598,000	1,597,930	1,597,499		18			4.950	5.009	MON	2,417	17,578	09/25/2025	10/20/2055	26,777	97.540
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A		1.C FE	1,597,195	1,598,000	1,595,253	1,597,213		18			5.170	5.235	MON	2,524	18,359	09/25/2025	10/20/2055	19,130	96.540
86212V-AA-2	STORE Master Funding LLC		1.C FE	55,180,282	55,209,554	54,794,378	55,205,977		4,214			3.960	4.001	MON	66,804	2,186,298	10/12/2016	10/20/2046		79.000
86212V-AB-0	STORE Master Funding LLC		1.C FE	8,825,933	8,828,473	8,735,668	8,828,091		265			4.320	4.362	MON	11,654	381,390	03/22/2017	10/20/2046		79.000
86212V-AE-4	STORE Master Funding LLC	0	1.A FE	25,670,150	25,795,381	25,675,587	25,731,289		32,202			4.290	4.475	MON	33,813	1,106,621	04/16/2024	10/20/2048	2,178,165	88.950
86212V-AG-9	STORE Master Funding LLC	0	1.C FE	2,240,637	2,345,833	2,315,459	2,288,387		28,783			4.740	6.272	MON	3,398	111,192	04/16/2024	10/20/2048		92.080
86212X-AC-4	STORE Master Funding LLC	0	1.C FE	5,340,943	5,332,707	5,243,118	5,334,027		(1,449)			3.320	3.314	MON	5,410	177,046	02/09/2021	11/20/2049		96.540
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y	0	1.C FE	9,535,263	9,476,000	9,531,974	9,511,357		(14,318)			6.920	6.688	MON	20,036	655,739	04/11/2024	06/20/2053	2,897,541	97.540
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.0 01/1		2.B PL	3,003,485	3,003,485	3,047,246	3,003,485					9.000	9.202	MON	12,014	268,061	12/10/2024	01/15/2028		10.620
88035K-AA-7	TENET EQUITY FUNDING TENET..24- TENET..24-		1.C FE	4,984,337	4,985,845	5,046,064	4,985,394		1,033			5.490	5.551	MON	6,843	275,244	10/18/2024	10/15/2054		98.670
88035K-AD-1	TENET EQUITY FUNDING TENET..25- TENET 202		1.C FE	29,985,495	29,988,002	29,840,881	29,985,495					5.100	5.156	MON	46,731	212,415	10/15/2025	10/20/2055	162,885	98.340
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A		1.F FE	912,763	1,043,438	969,989	946,727		17,803			1.860	5.531	MON	593	19,408	01/03/2024	03/20/2046		0.640
91823A-AW-1	VB-S1 Issuer LLC	0	1.F FE	52,852,285	52,900,000	48,351,341	52,862,815		4,917			3.706	3.745	MON	87,132	1,960,474	06/29/2022	02/15/2052		100.000
91823A-AY-7	VB-S1 Issuer LLC	0	2.C FE	42,300,000	42,300,000	41,687,115	42,300,000					4.288	4.319	MON	80,614	1,813,824	02/18/2022	02/15/2052		100.000
91823A-BA-8	VB-S1 Issuer LLC	0	3.C FE	69,600,000	69,600,000	68,064,067	69,600,000					5.268	5.317	MON	162,957	3,666,528	02/18/2022	02/15/2052		100.000
91823A-BE-0	VB-S1 Issuer LLC SERIES 2024-1A CLASS D		2.C FE	1,000,000	1,000,000	1,016,826	1,000,000					6.644	6.736	MON	2,953	66,440	05/08/2024	05/15/2054		100.000
918453-AA-9	VZ REPACK TRUST VZTXPK V1e-06 08/15/36 *		3.C PL	14,083,163	47,300,000	16,190,790	24,347,387		1,457,996			0.103	6.501	MON	2,165	47,820	05/01/2017	08/15/2036	47,304,572	100.000
929218-AA-3	VZ REPACK TRUST VZREPK 0.0 05/15/2035		5.B PL	23,499,209	81,907,315	28,045,065	23,499,209						12.107	N/A		38,722	12/11/2015	05/15/2035	81,907,315	70.000
94354K-AA-8	Wave USA	0	2.A FE	28,915,701	29,232,989	28,709,426	29,132,376		95,701			3.597	4.588	MON	46,734	1,051,510	02/16/2022	09/15/2044		0.390
30610G-AA-1	Falcon Aerospace Ltd	0	1.F FE	8,488,871	8,495,647	8,453,228	8,502,701		4,188			3.597	3.955	MON	13,582	305,588	06/24/2021	09/15/2039		0.120
55446M-AA-5	Mach I	0	1.F FE	9,737,099	9,741,989	9,657,623	9,845,855		31,320			3.474	4.012	MON	15,042	330,495	10/29/2025	10/15/2039	4,617	0.130
63943G-AA-0	NAVIGATOR AIRCRAFT ABS LTD NAV NAVTRA..25		1.F FE	5,939,941	5,940,067	5,881,314	5,939,971		30			5.107	5.162	MON	13,483	63,200	09/17/2025	10/15/2050	85,105	33.470
75914J-AB-1	FALKO Regional 2021-1 LLC Regional 2021-	0	1.G FE	38,879,509	38,879,509	38,517,930	38,879,509						6.228	N/A	112,894	795,237	08/15/2025	08/15/2040	39,085,375	100.000
75914J-AC-9	FALKO Regional 2021-1 LLC Regional 2021-	0	2.B FE	3,132,793	3,132,793	3,103,658	3,132,793						6.228	N/A	9,097	64,078	08/15/2025	08/15/2040	3,149,381	100.000
83438L-AB-7	SOLRR Aircraft 2021-1 Limited	0	2.B FE	3,602,323	3,602,379	3,442,880	3,603,392		(316)			3.432	3.443	MON	5,495	123,634	11/05/2021	10/15/2046		45.200

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
87404L-AA-0	TLWND 2019-1	0	2.A FE	32,721,503	37,739,018	37,389,328	32,732,954					3.967	8.472	MON		1,497,520	02/17/2022	12/15/2044	672,931	4.330
88315L-AE-8	Textainer Marine Containers Li	0	1.F FE	3,174,573	3,170,740	3,072,346	3,169,777		246			2.730	2.764	MON	2,645	86,561	08/04/2020	08/21/2045		0.190
88315L-AG-3	Textainer Marine Containers Li	0	1.F FE	3,423,321	3,697,680	3,510,503	3,697,643		2			2.100	2.108	MON	2,373	77,652	09/14/2023	09/20/2045		0.190
88315L-AL-2	Textainer Marine Containers Li	0	1.F FE	2,224,615	2,606,667	2,453,747	2,377,723		64,821			1.680	6.078	MON	1,338	43,792	01/03/2024	02/20/2046		40.670
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	0	1.F FE	1,335,767	1,566,667	1,483,828	1,409,954		36,979			2.230	6.780	MON	1,068	34,937	11/02/2023	04/20/2046		38.670
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	0	1.F FE	20,912,444	24,453,000	21,923,753	21,650,563		389,417			1.940	5.707	MON	14,495	474,387	03/04/2024	08/20/2046	215,893	0.060
1719999999	- ABS - Non-Financial ABS - Full Analysis - LBS - Full Analysis (Unaffiliated)			1,023,437,858	1,143,617,056	1,031,227,006	1,039,619,864		3,920,406	1,255,955		XXX	XXX	XXX	1,766,645	39,238,702	XXX	XXX	214,725,191	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)																				
00032@-AA-8	LENDLEASE ARMY PRA TL LENDLEASE ARMY PRA	0	1.E PL	40,185,000	40,185,000	37,972,293	40,185,000					4.720	4.720	JJ	969,441	1,923,076	12/29/2020	07/01/2056	41,133,366	3.280
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE	0	1.E PL	35,148,675	36,258,875	36,258,875	35,952,750		804,075			6.584	10.054	MON	205,215	1,424,166	12/16/2025	04/01/2026		100.000
00032@-AD-2	LENDLEASE ARMY PRA TL 2022 LENDLEASE ARM	0	1.E PL	50,234,000	50,234,000	49,107,251	50,234,000					5.116	5.116	JJ	1,313,541	2,605,666	12/08/2021	07/01/2056	51,518,986	3.280
00032@-AE-0	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE	0	1.E PL	40,189,000	40,189,000	44,371,349	40,189,000					8.288	8.288	JJ	1,702,442	3,377,126	01/01/2024	07/01/2056	41,854,432	3.280
00032@-AF-7	AA FAMILY HOUSING HOLDINGS LLC AAFHC	0	1.E PL	60,284,000	60,284,000	66,505,972	60,284,000					7.184	7.184	JJ	2,213,521	2,935,322	09/25/2024	07/01/2045	62,449,401	3.280
00038R-AA-4	AASET 2019-2 Trust	0	2.C FE	262,886	275,926	275,670	270,150		1,102			3.376	4.669	MON	388	9,315	02/08/2021	10/16/2039		2.110
00091J-AA-6	AB Issuer LLC AUTHB 2021-1 A2		2.C FE	13,541,250	13,541,250	13,541,250	13,541,250						3.806	N/A	129,217	1,214,964	08/26/2024	07/30/2051	13,623,544	100.000
008676-AA-6	AHG FUNDING 2024A AHG..24-A1	0	1.E FE	8,684,013	8,684,013	8,900,436	8,684,013					7.270	7.440	JAJO	133,280	512,077	12/20/2024	12/31/2044		5.870
01627A-AA-6	Aligned Data Centers Issuer LL ADC 2021-	0	1.G FE	14,279,710	15,790,000	15,507,138	15,402,559		585,575			1.937	5.984	MON	13,593	305,852	05/08/2024	08/15/2046	12,720,500	100.000
01627A-AB-4	Aligned Data Centers Issuer LL	0	2.B FE	5,883,697	6,225,000	6,113,286	6,130,820		140,818			2.482	4.961	MON	6,867	154,505	04/17/2024	08/15/2046	3,231,670	100.000
01627A-AC-2	Aligned Data Centers Issuer LL ADC 2022-	0	1.G FE	8,691,972	9,000,000	9,006,453	8,869,384		66,029			6.350	7.326	MON	25,400	571,500	11/07/2022	10/15/2047		100.000
01627A-AD-0	Aligned Data Centers Issuer LL ADC 2023-	0	1.G FE	11,281,063	11,500,000	11,584,663	11,375,688		42,113			6.000	6.536	MON	30,667	690,000	01/16/2024	08/17/2048	2,630,735	100.000
01627A-AE-8	ALIGNED DATA CENTERS ISSUERS L SERIES 20		1.G FE	955,789	950,000	963,538	953,808		(1,170)			6.500	6.431	MON	2,744	61,750	04/18/2024	11/16/2048		100.000
037984-AA-9	AQUILA FDG LLC FDG..24-1 AQUILAFDG..24-1-A	0	1.E FE	9,000,000	9,000,000	9,316,611	9,000,000					7.400	7.359	JAJO	144,300	666,000	05/10/2024	12/15/2041		4.840
038779-AB-0	Arbys Funding LLC	0	2.C FE	29,935,361	31,774,413	30,947,579	30,963,752		466,157			3.237	4.957	JAJO	174,280	1,028,538	02/16/2024	07/30/2050		93.250
09522*-AA-8	BLUE AND GOLD TENANT LLC BLUE AND GOLD T	0	1.G PL	17,000,000	17,000,000	13,755,193	17,000,000					3.650	3.650	MS	156,849	620,500	10/22/2019	03/31/2045	17,000,000	9.040
09581#-AA-2	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	12,475,000	12,475,000	12,705,388	12,475,000					7.110	7.110	FA	317,832	886,973	08/23/2023	08/22/2043	12,918,486	100.000
09581#-AB-0	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	3,493,000	3,493,000	3,674,234	3,493,000					7.210	7.210	FA	90,245	251,845	08/23/2023	08/22/2043	3,618,923	85.000
09581@-AA-4	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	12,525,000	12,525,000	12,756,312	12,525,000					7.110	7.110	FA	319,106	890,528	08/23/2023	08/22/2043	12,970,264	100.000
09581@-AB-2	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	3,507,000	3,507,000	3,688,961	3,507,000					7.210	7.210	FA	90,606	252,855	08/23/2023	08/22/2043	3,633,427	85.000
09582*-AC-1	BLUE OWL GP STAKES III FINANCI BLUE OWL	0	1.B PL	1,336,139	1,336,139	1,375,262	1,336,139					6.320	6.369	JAJO	19,000	84,444	06/11/2024	06/30/2029	1,355,373	100.000
09582*-AD-9	BLUE OWL GP STAKES III FINANCI BLUE OWL	0	1.B PL	4,962,800	4,962,800	5,130,238	4,962,800					6.400	6.450	JAJO	71,464	317,619	06/11/2024	06/30/2031	5,033,382	100.000
09606B-AG-9	BLUE STREAM ISSUER LLC BSTRM..2 BSTRM..24-	0	1.F FE	5,419,748	5,420,000	5,489,181	5,419,777		29			5.408	5.470	MON	8,956	262,243	06/03/2025	11/20/2054	1,376,174	100.000

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
102104-AC-0	CLOUD CAPITAL LLC CLDCD 24-2A-A2	0	1.F FE	10,000,000	10,000,000	10,116,420	10,000,000					5.923	5.997	MON	14,808	633,432	11/22/2024	11/22/2049		100.000
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	131,684,686	131,649,337	119,203,736	131,675,083		(5,096)			5.250	5.277	JAJO	1,459,113	6,911,590	05/19/2016	07/15/2046		1.480
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	0	1.D PL	887,623	887,623	901,521	887,623						7.112	N/A	1,910	388	08/16/2024	06/26/2030	888,475	100.000
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 SLC 5.77	0	2.A	1,668,599	1,668,599	1,681,361	1,668,599					5.770	5.914	MS	24,337	96,278	12/18/2003	09/30/2027	135,814	3.870
14856G-AA-8	Castlelake Aircraft Securitiza		1.F FE	3,077,326	3,077,470	3,051,373	3,079,948		(776)			3.474	3.425	MON	4,752	106,911	02/11/2022	01/15/2046		0.980
15201E-A*-5	Centersquare Issuer LLC Centersquare Iss	0	1.G PL	23,835,390	24,915,025	24,189,998	23,940,725		105,335				6.461	N/A	23,669	1,084,842	03/20/2025	03/25/2032	25,022,990	100.000
15201E-AL-8	Centersquare Issuer LLC CNSQ 2025-4A A2	0	1.G FE	10,233,413	10,940,000	10,379,340	10,286,607		53,194			5.200	7.086	MON	9,481	195,948	08/21/2025	08/25/2055	2,216,526	20.170
15201E-AN-4	Centersquare Issuer LLC CNSQ 2025-5A A2		1.G FE	17,361,143	17,649,000	17,394,138	17,365,813		4,670			5.300	5.821	MON	15,590	54,565	11/18/2025	12/27/2055	17,726,950	100.000
18977C-AB-0	COSERV SECURITIZATION 22 COSERV 5.321 02		1.A FE	10,599,661	10,600,000	10,319,389	10,598,201		101			5.321	5.321	FA	213,076	564,026	12/07/2022	02/15/2048	644,190	5.920
20469C-AC-9	CMDC 25-1 CMDC 25-1A-B1		1.F FE	8,000,000	8,000,000	8,075,360	8,000,000					5.756	5.825	MON	7,675	272,451	05/15/2025	05/25/2050		100.000
20633K-AE-8	Concord Music Royalties, LLC Concord Mus	0	1.F FE	7,890,291	7,931,000	8,002,041	7,906,504		17,034			5.644	5.768	JAJO	88,282	386,872	02/14/2025	10/20/2074		96.710
21877@-AA-2	CoreWeave Coreweave	0	3.B PL	7,267,545	8,070,666	8,070,666	7,312,344		44,799				10.299	N/A	18,890	169,457	09/26/2025	08/21/2030	8,126,125	100.000
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG		1.C	52,698,757	52,661,888	63,564,584	52,701,484		391			6.250	6.970	JJ	2,106,476	4,344,606	12/22/2023	01/01/2044	1,520,316	3.600
233046-AF-8	DB Master Finance LLC	0	2.B FE	9,551,338	9,847,688	9,782,122	9,683,943		77,744			4.030	4.979	FMAN	45,198	396,862	04/16/2024	11/20/2047	5,187,073	90.500
233046-AL-5	DB Master Finance LLC	0	2.B FE	6,205,312	6,656,250	6,564,121	6,340,620		79,550			4.352	5.974	FMAN	32,991	289,680	04/18/2024	05/20/2049	6,494,461	90.490
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I		2.B FE	1,416,504	1,584,000	1,553,769	1,530,196		56,814			2.045	6.072	FMAN	3,689	32,393	11/30/2023	11/20/2051	1,579,660	95.250
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	0	2.B FE	5,593,319	6,855,360	6,487,714	6,068,762		232,617			2.493	7.037	FMAN	19,464	170,904	01/30/2023	11/20/2051		93.250
233046-AS-0	DB Master Finance LLC	0	2.B FE	39,991,006	48,475,200	43,158,440	41,922,405		887,972			2.791	5.600	FMAN	154,085	1,352,943	10/04/2024	11/20/2051	6,610,517	90.250
233046-AW-1	DB Master Finance LLC DNKN 2025-1A A2II		2.B FE	5,000,000	5,000,000	5,005,225	5,000,000					5.165	5.195	FMAN	29,412	10,043	10/08/2025	08/20/2055	82,190	93.250
25267T-AN-1	Diamond Issuer LLC	0	1.F FE	11,900,000	11,900,000	11,420,121	11,900,000					2.305	2.316	MON	8,381	274,295	11/10/2021	11/20/2051		100.000
25755T-AH-3	Dominos Pizza Master Issuer LL	0	2.A FE	11,229,868	11,327,940	11,262,963	11,281,014		27,324			4.118	4.409	JAJO	85,522	466,485	01/25/2024	07/25/2047	2,338,418	92.460
25755T-AK-6	Dominos Pizza Master Issuer LL DPABS 201	0	2.A FE	4,667,269	5,002,800	4,988,132	4,854,991		85,088			4.328	8.146	JAJO	39,696	216,521	11/15/2023	07/25/2048	364,072	9.590
25755T-AL-4	Dominos Pizza Master Issuer LL DPABS 201	0	2.A FE	8,811,243	10,000,320	9,625,918	9,199,087		176,153			3.668	6.127	JAJO	67,249	366,812	12/19/2023	10/25/2049	867,634	95.010
25755T-AN-0	Dominos Pizza Master Issuer LL DPABS 202	0	2.A FE	10,398,037	12,185,425	11,582,539	11,103,243		344,367			2.662	6.220	JAJO	59,469	324,376	12/05/2023	04/25/2051		94.450
25755T-AP-5	Dominos Pizza Master Issuer LL	0	2.A FE	83,255,461	84,457,735	77,386,596	83,526,955		137,974			3.151	3.386	JAJO	487,898	2,658,965	07/09/2025	04/25/2051	5,364,834	91.900
264320-A#-9	Duetti ABS 1 LLC Series 2025-1 Class A-2	0	1.F FE	11,812,418	11,812,631	11,812,631	11,812,631		213				6.452	N/A	190,892		09/29/2025	10/15/2060	12,003,523	100.000
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	0	2.B PL	5,537,505	5,561,523	5,555,962	5,538,154		649				6.841	N/A	80,426	325,965	04/03/2025	10/15/2059	5,656,764	100.000
28000X-AA-6	EdgeConneX Data Centers Issuer	0	2.B FE	9,134,542	9,391,667	9,074,595	9,285,312		47,210			4.250	4.899	MON	6,652	399,146	04/08/2022	03/25/2052		90.000
33830J-AC-9	Five Guys Funding LLC	0	2.C FE	103,604,625	103,604,625	95,392,094	103,604,625					2.493	2.500	JAJO	473,525	2,582,863	06/22/2021	07/25/2051		96.440
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	0	2.C FE	17,944,988	17,869,500	18,378,441	17,936,400		(8,588)			7.549	7.452	JAJO	247,311	1,234,998	05/21/2025	01/26/2054	827,720	93.960
35042N-AE-5	FOUNDATION FINANCE TRUST		3.C FE	479,951	480,000	485,162	479,951					8.350	8.497	MON	1,781	17,479	06/27/2025	04/15/2052		8.250
38348U-AA-2	Focus Brands Funding LLC	0	2.B FE	4,118,264	4,181,760	4,176,036	4,119,201		750			6.422	6.591	JAJO	45,505	277,504	10/18/2024	10/30/2054	4,248,898	100.000

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Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L		1.C	2,357,216	2,079,928	5,078,173	2,335,926		(3,525)			18.935	16.872	MON	17,293	377,109	09/25/2023	07/15/2055	9,842	0.420
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		1.G PL	114,756,000	114,756,000	114,542,783	114,756,000					6.389	6.434	FMAN	855,367	5,301,728	12/31/2024	05/10/2045	3,827,974	4.410
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		2.C PL	63,790,000	63,790,000	63,348,892	63,790,000					7.889	7.820	FMAN	587,110	3,600,946	12/31/2024	05/10/2045	2,886,307	4.770
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		3.C PL	40,839,000	40,839,000	40,340,887	40,839,000					8.889	8.978	FMAN	423,519	2,584,428	12/31/2024	05/10/2045	1,362,287	53.720
40446Q-AA-8	HTAP Issuer Trust 2025-2 HTAP 2025-2 A	0	2.B FE	16,637,581	16,736,876	16,732,057	16,637,945		364			6.500	6.610	MON	90,658	323,347	08/22/2025	06/25/2043	136,790	0.790
40446Q-AB-6	HTAP Issuer Trust 2025-2 HTAP 2025-2 B	0	2.C FE	949,590	956,000	948,957	949,574		(15)			8.000	8.155	MON	6,373	22,732	08/22/2025	06/25/2043	22,716	0.790
40446V-AA-7	HTAP Trust 2025-3 HTAP 2025-3 A		2.B FE	7,169,995	7,255,500	7,169,995	7,170,073		77			6.000	6.183	MON	35,068		12/15/2025	11/25/2043	109,743	0.760
40446V-AB-5	HTAP Trust 2025-3 HTAP 2025-3 B		2.C FE	240,659	244,500	240,659	240,662		3			7.500	7.780	MON	1,477		12/15/2025	11/25/2043	3,703	0.760
000000-00-0	CORVIAS MILITARY LIVING LLC CORVDS	0	2.A PL	58,950,000	58,950,000	60,111,963	58,950,000					7.210	7.210	JAJO	1,062,574	3,364,817	11/01/2024	04/01/2055	60,012,574	2.120
44148J-AA-7	Hotwire Funding LLC	0	1.F FE	3,312,881	3,765,000	3,687,550	3,634,106		139,095			2.311	6.441	MON	2,659	87,009	08/17/2023	11/20/2051		100.000
44148J-AB-5	Hotwire Funding LLC	0	2.B FE	1,158,899	1,205,000	1,181,036	1,190,304		15,663			2.658	4.091	MON	979	32,029	05/02/2024	11/20/2051	250,554	100.000
44148J-AC-3	Hotwire Funding LLC	0	3.C FE	10,116,762	10,150,000	9,994,208	10,141,057		9,583			4.459	4.604	MON	13,829	452,588	03/15/2022	11/20/2051		100.000
44148J-AK-5	Hotwire Funding LLC SERIES 2024-1A CLASS	0	2.B FE	1,000,000	1,000,000	1,022,437	1,000,000					6.672	6.765	MON	2,039	66,720	05/22/2024	06/20/2054	1,005,560	100.000
000000-00-0	HUNT MH BORROWER LLC HUNT FEE III 2021-1	0	1.F PL	116,629,754	116,629,754	123,018,266	116,629,754					6.200	6.199	JD	602,587	7,231,045	12/04/2023	12/01/2055	4,282,614	0.150
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	0	1.F PL	33,217,913	33,217,913	35,037,457	33,217,913					6.200	6.199	JD	171,626	2,059,511	12/04/2023	12/01/2055	1,219,753	0.150
44563@-AJ-4	HUNT MH BORROWER LLC HMC 6.6 12/01/2055	0	1.F PL	14,375,485	14,375,485	14,322,325	14,375,485					6.600	6.585	JD	79,065	948,782	08/27/2024	12/01/2055	14,849,876	0.550
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	0	1.E PL	67,042,305	67,042,305	59,355,234	67,042,305					3.410	3.413	MON	190,512	2,286,143	10/30/2019	07/15/2040		7.550
476681-AB-7	Jersey Mike's Funding LLC	0	2.B FE	54,716,750	54,716,750	53,930,908	54,716,750					2.891	2.899	FMAN	202,127	1,581,861	12/03/2021	02/15/2052	2,825,792	97.480
49549*-AA-3	KING JAMES FUNDING LLC KJ FDG SEC TL		1.E PL	119,755,695	119,755,695	118,497,302	119,755,695					4.800	4.800	JD	14,465,021	2,388,951	03/06/2018	12/01/2049	122,549,995	100.000
49549*-AB-1	KING JAMES FUNDING LLC KJ FDG SEC TL A-2		1.G PL	42,250,000	42,250,000	34,053,416	42,250,000					5.750	5.750	JD	8,138,407		09/01/2022	12/06/2056	43,464,688	100.000
50188C-AB-8	LCOR REPACK TRUST LCORRT 0 09/16/32 A		5.B PL	31,727,700	81,000,000	37,673,100	31,727,700						12.131	N/A			03/13/2015	09/16/2032	81,000,000	80.000
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		2.B PL	135,920,127	135,439,685	137,025,819	135,821,774		(11,901)			5.900	5.865	JD	221,971	7,990,941	08/18/2016	06/21/2048	3,471,974	3.410
50208@-AA-1	LMH SPE AM LLC LMH FEE II	0	2.B PL	46,143,590	46,241,061	46,042,641	46,148,938		2,163			4.350	4.364	JD	1,072,886	994,475	06/02/2023	06/21/2048	47,246,804	3.250
50208@-AB-9	LMH FEE II-2 LMH FEE II-2		2.B PL	2,893,714	2,893,714	2,882,646	2,893,714					4.400	4.399	JD	3,537	63,662	12/07/2020	06/21/2048	113,329	1.150
552339-AA-1	Lyra MUSIC Assets Delaware L 2A A2 N Y		1.F FE	16,623,359	17,065,998	17,268,407	16,707,333		91,732			5.760	6.427	MJSD	30,036	987,070	11/01/2024	12/22/2064		100.000
55339T-AA-0	MN8 PORTFOLIO IV LLC PROJECT EIGHT		2.C PL	20,625,000	20,625,000	20,943,684	20,625,000					6.310	6.310	JD	625,413		12/14/2025	06/30/2045	21,275,719	100.000
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8		2.C PL	8,000,000	8,000,000	8,096,384	8,000,000					6.310	6.311	JD	250,998		06/24/2025	07/30/2045	8,042,067	100.000
59155M-AA-8	METIS ISSUER 2025-1 LLC METIS	0	1.F FE	12,000,000	12,000,000	12,153,744	12,000,000					6.892	6.979	MN	105,677	526,089	03/13/2025	05/15/2055		42.560
59170D-A*-2	MetroNet Infrastructure Issuer MetroNet	0	1.G PL	9,723,309	9,900,000	10,124,310	9,726,982		3,673				6.128	N/A	18,180	252,664	07/24/2025	07/20/2055	9,949,583	100.000
62676#-AA-7	MURPHYS BOWL LLC MURPHYS BOWL LLC	0	1.F PL	24,000,000	24,000,000	15,516,048	24,000,000					3.200	3.200	JD	386,133	384,000	10/22/2021	06/30/2056	24,384,000	6.570
62676#-AB-5	MURPHYS BOWL LLC MURPHYS BOWL LLC		1.F PL	12,500,000	12,500,000	8,198,188	12,500,000					3.300	3.300	JD	207,396	206,250	10/22/2021	06/30/2056	12,706,250	6.650
62946A-AC-8	NP SPE LP	0	1.G FE	1,754,127	1,753,755	1,700,274	1,757,997		(4,126)			3.372	3.136	MON	1,807	59,137	11/10/2017	10/21/2047		1.490

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								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
63943B-AB-9	Navigator Aircraft ABS LLC	0	2.B FE	3,099,546	3,100,499	2,975,273	3,099,552		259			3.571	3.611	MON	4,921	110,719	11/18/2021	11/15/2046		39.700
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM		1.F FE	118,665,744	118,665,744	118,665,744	118,665,744						6.570	N/A	149,520	2,054,340	12/26/2025	10/09/2027	118,972,652	100.000
67449H-AA-8	OBSIDIAN ISSUER 2025-1 LLC OBSIS..25-1	0	1.E FE	14,000,000	14,000,000	14,079,114	14,000,000					6.933	6.923	MN	331,629		08/15/2025	05/15/2055		19.190
69354W-AK-2	PNMAC GMSR ISSUER TRUST PNMSR 2025-GT1 A		2.B FE	40,000,000	40,000,000	40,081,640	40,000,000					6.182	6.165	MON	34,343	981,153	08/07/2025	08/26/2030	40,000,000	100.000
000000-00-0	PH IV ONSHORE ISSUER TRUST PHIVONSHORE	0	1.F PL	2,431,500	2,431,500	2,471,306	2,431,500					6.430	6.428	JJ	65,578	51,247	01/30/2025	02/19/2045		85.000
72703P-AH-6	PLANET FITNESS MASTER ISSUER L PLNT..25-1		2.B FE	6,000,000	6,000,000	6,025,062	6,000,000					5.274	5.303	MJSD	14,064		12/05/2025	12/06/2055		5.260
72703P-AJ-2	PLANET FITNESS MASTER ISSUER L PLNT..25-1	0	2.B FE	7,000,000	7,000,000	6,997,368	7,000,000					5.649	5.684	MJSD	17,575		12/05/2025	12/06/2055		3.700
74690D-AA-9	QTS ISSUER ABS I LLC QTS..25-1A-A2		1.G FE	28,698,726	28,675,000	28,869,961	28,696,547		(2,179)			5.439	5.475	MON	25,994	821,603	07/18/2025	05/25/2055	28,804,969	100.000
74690F-AA-4	QTS ISSUER ABS II LLC QTSII..25-1A-A2		1.G FE	13,999,553	14,000,000	13,876,478	13,999,582		28			5.044	5.098	MON	51,000	127,501	09/10/2025	10/05/2055	77,900	100.000
78403D-AP-5	SBA TOWER TRUST SBATOW 1.884 01/15/26	0	1.F FE	3,215,693	3,601,000	3,596,992	3,596,068		123,463			1.884	5.483	MON	3,015	67,654	09/21/2022	01/15/2026	3,606,654	100.000
78520E-AB-2	Sabey Data Center Issuer LLC SDCP 2021-1	0	1.F FE	324,814	375,000	369,504	366,005		17,910			1.881	7.111	MON	216	7,054	08/01/2023	06/20/2046	1,938	100.000
78520E-AC-0	Sabey Data Center Issuer LLC SDCP 2022-1	0	1.F FE	26,189,061	26,750,000	26,510,882	26,443,405		78,322			5.000	5.423	MON	40,868	1,337,500	07/01/2022	06/20/2047	156,378	100.000
78520E-AE-6	Sabey Data Center Issuer LLC SDCP 2023-1	0	1.F FE	3,998,333	4,000,000	4,014,320	3,999,154		333			6.250	6.341	MON	7,639	250,000	04/18/2023	04/20/2048	26,387	100.000
78520E-AG-1	Sabey Data Center Issuer LLC SERIES 2024	0	1.F FE	3,952,572	4,000,000	4,043,860	3,966,473		8,860			6.000	6.364	MON	7,333	240,000	04/24/2024	04/20/2049		100.000
81761T-AA-3	ServiceMaster Brands	0	2.C FE	17,825,894	17,821,238	16,954,413	17,822,861		(767)			2.841	2.846	JAJO	85,790	506,301	12/08/2020	01/30/2051		91.830
81761T-AC-9	ServiceMaster Brands	0	2.C FE	39,912,946	39,907,781	35,646,069	39,909,966		(379)			3.337	3.349	JAJO	225,653	1,331,723	04/30/2025	01/30/2051		88.870
817743-AE-7	Servpro Master Issuer LLC	0	2.C FE	4,802,637	5,228,625	4,944,083	5,025,222		79,823			2.394	4.201	JAJO	22,948	125,173	04/04/2024	04/25/2051	1,149,149	93.250
817743-AG-2	Servpro Master Issuer LLC	0	2.C FE	91,754,178	91,774,375	87,045,609	91,758,180		4,003			3.127	3.145	JAJO	526,127	2,868,280	02/10/2025	01/25/2052	187,958	93.250
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	0	2.C FE	12,838,381	12,821,625	13,234,571	12,834,258		(2,159)			6.174	6.191	JAJO	145,128	791,607	02/22/2024	01/25/2054		93.260
817743-AL-1	SERVPRO MASTER ISSUER LLC SPRO 2025-1A A		2.C FE	8,500,000	8,500,000	8,459,345	8,500,000					5.525	5.563	JAJO	61,312		10/31/2025	10/25/2055	71,822	93.480
82655K-AB-7	SIGECO SECURITIZATION I A2 N N		1.A FE	149,985	150,000	149,894	150,032		(2)			5.172	5.168	MN	991	7,758	06/21/2023	05/15/2041	34,368	22.210
83546D-AG-3	Sonic Capital LLC	0	2.B FE	4,008,091	4,307,333	4,262,748	4,204,908		90,114			3.845	6.275	MON	5,061	165,617	04/17/2024	01/20/2050		93.670
83546D-AJ-7	Sonic Capital LLC	0	2.B FE	5,644,647	6,257,467	6,047,128	5,834,999		92,012			4.336	8.017	MON	8,290	271,324	09/26/2023	01/20/2050	86,292	90.670
83546D-AN-8	Sonic Capital LLC		2.B FE	2,046,656	2,393,750	2,228,792	2,180,053		71,280			2.190	5.971	MON	1,602	52,423	01/24/2024	08/20/2051		93.170
83546D-AQ-1	Sonic Capital LLC	0	2.B FE	40,966,494	44,758,338	38,802,793	40,966,494		42,948	2,334,536		2.636	4.240	MON	36,050	1,179,831	10/13/2023	08/20/2051		90.170
85236K-AF-9	Stack Infrastructure Issuer LL SIDC 2023	0	1.G FE	13,855,712	14,100,000	14,133,488	13,976,828		47,778			5.900	6.388	MON	13,865	831,900	02/15/2024	03/25/2048	3,185,342	100.000
85236K-AH-5	Stack Infrastructure Issuer LL SIDC 2023	0	1.G FE	19,261,947	19,570,000	19,668,476	19,395,021		60,863			5.900	6.360	MON	19,244	1,154,630	01/18/2024	07/25/2048	9,682,288	100.000
85236K-AK-8	Stack Infrastructure Issuer LL 2023-3A A		1.G FE	3,208,178	3,240,000	3,267,572	3,219,652		6,422			5.900	6.222	MON	3,186	191,160	05/07/2024	10/25/2048	90,443	100.000
85236K-AM-4	Stack Infrastructure Issuer LL 1A A2 Y Y	0	1.G FE	13,908,618	14,000,000	14,173,908	13,935,479		16,903			5.900	6.129	MON	13,767	826,000	03/15/2024	03/25/2049		100.000
85236K-AP-7	STACK INFRASTRUCTURE INC SIDC..25-1A-A2		1.G FE	6,889,975	7,050,000	6,965,266	6,906,632		16,657			5.000	5.585	MON	5,875	201,229	07/11/2025	05/25/2050	1,606,667	100.000
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y	0	2.B FE	7,771,500	7,771,500	7,878,304	7,771,500					6.028	6.072	JAJO	79,379	468,466	05/30/2024	07/30/2054	7,968,300	99.000
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y		2.B FE	4,950,000	4,950,000	5,054,113	4,950,000					6.268	6.316	JAJO	52,573	310,266	05/30/2024	07/30/2054	5,078,350	99.000
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y	0	2.B FE	20,738,711	20,542,500	21,229,852	20,728,436		(16,160)			6.505	6.416	JAJO	226,427	1,336,290	11/07/2024	07/30/2054	21,087,447	99.000
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y	0	2.B FE	40,045,500	40,045,500	39,704,312	40,045,500					5.914	5.957	JAJO	401,294	2,368,291	09/06/2024	07/30/2054		90.500

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86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	0	1.G PL	4,844,299	4,757,778	4,880,053	4,845,204		905				6.302	N/A	52,216	154,081	07/09/2025	01/31/2054	4,757,778	100.000
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	0	1.G PL	4,032,426	3,876,475	4,043,164	4,032,954		528				6.583	N/A	45,487	134,223	07/09/2025	04/30/2059	3,943,587	100.000
871044-AA-1	Switch ABS Issuer LLC 24 1A A2	0	1.G FE	31,430,144	31,700,000	32,014,464	31,509,134		49,872			6.280	6.569	MON	33,179	1,990,760	05/14/2024	03/25/2054		100.000
871044-AE-3	Switch ABS Issuer LLC 2A A2 Y	0	1.G FE	18,141,253	18,850,000	18,905,042	18,850,000					5.436	5.497	MON	17,078	1,024,686	06/06/2024	05/25/2054		100.000
871044-AL-7	SWITCH DATA CENTER SWTCH..25-1A SWTCH..25-		1.G FE	54,607,037	57,000,000	56,031,114	54,941,046		334,009			5.036	6.080	MON	47,842	2,248,574	03/07/2025	03/25/2055	612,310	100.000
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	0	1.F PL	26,446,704	26,479,805	26,481,160	26,443,382		(3,322)				6.429	N/A	534,364	322,557	07/16/2025	09/30/2030	26,928,461	100.000
87248D-AE-8	TIF Funding II LLC	0	1.E FE	1,838,397	2,170,510	1,989,277	1,949,199		38,335			1.650	6.015	MON	1,094	35,814	02/21/2023	02/20/2046	30,316	0.740
87342R-AE-4	Taco Bell Funding LLC	0	2.B FE	25,727,574	25,908,000	25,957,044	25,815,422		27,433			4.940	5.098	FMAN	127,986	1,279,855	08/03/2022	11/25/2048		92.430
87342R-AG-9	Taco Bell Funding LLC BELL 2021-1A A2I	0	2.B FE	1,872,768	2,259,750	2,201,482	2,136,313		98,541			1.946	7.017	FMAN	4,397	43,975	10/13/2022	08/25/2051		97.230
87342R-AJ-3	Taco Bell Funding LLC	0	2.B FE	60,915,000	60,915,000	53,461,806	60,915,000					2.542	2.550	FMAN	154,846	1,548,459	08/11/2021	08/25/2051		92.620
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN	0	1.F PL	114,938,485	114,938,485	102,398,122	114,938,485					4.920	4.970	MON	471,248	5,654,974	06/07/2018	07/01/2048		0.870
90920Q-AA-8	Unison Trust 2025-1 - UNSN 202 Unison Tr		2.B PL	9,459,169	10,292,658	9,668,820	9,573,165		113,996			6.000	8.742	MON	61,756	291,626	06/05/2025	07/25/2055	310,748	3.340
92243J-AA-0	Vault DI Issuer LLC	0	2.B FE	8,538,867	9,000,000	8,873,217	8,928,488		126,454			2.804	4.336	MON	11,216	252,360	02/01/2023	07/15/2046		100.000
95058X-AL-2	WENDYS FUNDING LLC	0	2.B FE	52,719,124	53,039,312	47,295,632	52,805,666		35,337			2.775	2.870	MJSD	65,415	1,471,841	02/15/2024	06/15/2051	1,135,950	90.250
95058X-AP-3	WENDYS FUNDING LLC	0	2.B FE	43,336,039	43,342,634	42,073,865	43,336,483		444			4.535	4.563	MJSD	87,359	1,964,221	06/02/2025	03/15/2052	114,390	90.480
974153-AB-4	Wingstop Funding LLC	0	2.B FE	12,670,028	13,396,000	12,978,701	13,066,992		153,000			2.841	4.184	MJSD	27,486	380,580	01/25/2024	12/05/2050	429,185	96.690
974153-AD-0	Wingstop Funding LLC	0	2.B FE	78,565,308	78,606,000	76,172,437	78,578,900		7,399			3.734	3.763	MJSD	211,983	2,935,148	02/06/2024	03/05/2052	479,326	96.940
974153-AE-8	WINGSTOP FUNDING LLC WSTOP..24-1A-A2	0	2.B FE	7,000,000	7,000,000	7,192,423	7,000,000					5.858	5.901	MJSD	29,615	412,338	11/19/2024	12/05/2054	6,640,852	94.210
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	0	3.B PL	51,518,516	51,518,516	51,419,910	51,518,516					4.980	5.005	FMAN	292,196	2,565,622	03/19/2021	05/20/2045		4.330
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30J NEW CARDI	0	1.G PL	3,530,960	3,530,960	3,595,545	3,530,960					6.180	6.180	JUN	109,713	218,213	09/30/2024	06/30/2032	3,749,173	7.490
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	0	1.F PL	49,231,105	49,231,105	51,927,788	49,231,105					6.200	6.199	JD	254,361	3,052,329	12/04/2023	12/01/2055	1,807,753	0.150
BGH9MA-DH-9	PETERSHILL IV LLC PSIV	0	1.F PL	4,870,500	4,870,500	4,950,235	4,870,500					6.430	6.431	JJ	131,359	102,651	01/30/2025	02/19/2045	4,887,029	85.000
BGH9MA-EY-1	PETERSHILL IV LLC PSIV	0	1.F PL	2,563,500	2,563,500	2,605,467	2,563,500					6.430	6.431	JJ	69,138	54,029	01/30/2025	02/19/2045	2,572,200	85.000
BGH9MA-F6-1	PETERSHILL IV LLC PSIV	0	1.F PL	5,134,500	5,134,500	5,218,557	5,134,500					6.430	6.431	JJ	138,479	108,215	01/30/2025	02/19/2045	5,151,925	85.000
BGHA3K-J8-9	BLUE OWL GP STAKES IV BGS		1.F PL	3,692,000	3,692,000	3,712,498	3,692,000					5.940	5.940	FA	81,021		08/08/2025	09/04/2045	3,699,310	85.000
BGHA48-29-1	BLUE OWL GP STAKES IV		1.F PL	3,408,000	3,408,000	3,426,921	3,408,000					5.940	5.940	MS	74,789		08/08/2025	09/04/2045	3,509,218	85.000
BGHA9V-T9-6	BLUE OWL GP STAKES V ISSUER BLUEOWL		1.B PL	22,800,000	22,800,000	22,781,783	22,800,000					5.450	5.488	MJSD	238,165		10/09/2025	10/25/2032	22,903,550	100.000
BGHA9V-TA-3	BLUE OWL GP STAKES V ISSUER BLUEOWL		1.B PL	8,000,000	8,000,000	7,910,288	8,000,000					5.740	5.782	MJSD	77,809		10/09/2025	10/25/2035	8,038,267	100.000
BYDMGH-DS-3	ACS EQUITY LTD ACS I CM NOTES Reg S		1.C PL	53,867,570	54,539,221	54,486,318	53,867,768		198			6.255	6.438	MJSD	284,277	1,702,462	08/14/2025	09/01/2059	407,781	0.740
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	0	2.A PL	125,000,000	125,000,000	126,566,445	125,000,000						6.308	N/A	22,049	2,226,910	04/04/2025	09/02/2060	126,367,014	100.000
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELL GUGGENHEI	0	1.G PL	132,307,634	132,307,634	128,980,362	132,307,634					5.000	4.938	OCT	1,690,598	6,707,262	11/27/2019	10/01/2045	10,647,565	0.610
T6827#-AB-9	GUGGENHEIM NSA NAPOLI-MIRABELL GUGG NSA	0	1.G PL	9,278,916	9,278,916	9,151,544	9,278,916					5.650	5.570	OCT	133,977	531,540	08/30/2022	10/01/2045	9,810,456	100.000
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi		1.G FE	14,737,501	14,924,052	14,737,501	14,751,062		13,561				6.826	N/A	8,041	442,400	07/29/2025	07/29/2030	15,000,698	100.000
40190A-AA-1	GCFRF..24-1A GPDFN..4-A1		1.G PL	30,279,323	30,279,323	30,279,323	30,279,323					6.840	6.892	JAJO	356,710	1,250,082	09/22/2025	04/10/2038	1,351,233	13.660
48244X-AA-0	KDAC Aviation Finance Limited	0	4.A FE	17,346,652	17,430,068	17,404,097	17,378,558		1,196			4.212	4.444	MON	32,629	734,154	05/15/2025	12/15/2042		0.010
55283Y-AA-5	MC Ltd	0	1.F FE	3,763,013	3,763,110	3,574,977	3,763,138		(21)			2.627	2.640	MON	7,140	98,857	11/18/2021	11/05/2035		0.440
1739999999	- ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)			3,845,376,502	3,933,582,954	3,805,605,013	3,858,318,662		6,447,200	2,334,536		XXX	XXX	XXX	52,753,757	154,418,336	XXX	XXX	1,369,147,686	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)																				
1809999999 - ABS - Non-Financial ABS - Full Analysis - Subtotals - Non-Financial ABS - Full Analysis				4,868,814,360	5,077,200,010	4,836,832,019	4,897,938,526		10,367,606	3,590,491		XXX	XXX	XXX	54,520,402	193,657,038	XXX	XXX	1,583,872,877	XXX
1889999999 - Total - Asset-Backed Securities (Unaffiliated)				21,626,266,840	22,172,173,640	21,037,840,725	21,712,355,123	(41,909)	32,249,791	10,024,183		XXX	XXX	XXX	157,540,112	864,226,397	XXX	XXX	4,101,693,458	XXX
1909999999 Total Asset-Backed Securities				21,626,266,840	22,172,173,640	21,037,840,725	21,712,355,123	(41,909)	32,249,791	10,024,183		XXX	XXX	XXX	157,540,112	864,226,397	XXX	XXX	4,101,693,458	XXX
2009999999 Total Long Term Bonds - Issuer Credit Obligations and Asset-Backed Securities				57,620,359,680	59,557,118,598	53,556,490,234	57,892,649,758	(483,580)	71,461,146	35,648,939	4,919,173	XXX	XXX	XXX	540,346,476	2,266,453,774	XXX	XXX	36,723,855,032	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$ 9,491,263,460	1B	$ 1,619,908,618	1C	$ 1,104,005,067	1D	$ 404,148,789	1E	$ 892,155,948	1F	$ 2,269,843,074	1G	$ 1,915,519,305
1B	2A	$ 801,009,757	2B	$ 1,830,951,361	2C	$ 853,066,471								
1C	3A	$ 7,454,204	3B	$ 180,151,828	3C	$ 169,428,409								
1D	4A	$ 26,073,163	4B	$ 63,994,850	4C	$ 5,173,505								
1E	5A	$ 522,214	5B	$ 73,511,045	5C	$ 2,263,452								
1F	6	$ 1,910,603												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	
CUSIP Identification	Description	Restricted Asset Code	Number Of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (14+15-16)	Total Foreign Exchange Change In B./A.C.V.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
060505-GB-4	BANK OF AMERICA BAC 4 3/8 PERP		600,000.000	100	593,502	0.989	593,502	588,870	26,250				14,844			14,844		2.B FE	02/09/2022
06055H-40-0	BANK OF AMERICA BAC 4 3/8 PERP		1,674,000.000	25	30,366,360	18.140	30,366,360	41,850,000	1,830,941				(2,142,720)			(2,142,720)		2.B FE	10/27/2020
06055H-60-8	BANK OF AMERICA BAC 4 1/8 PERP		2,160,000.000	25	37,087,200	17.170	37,087,200	54,000,000	2,227,504				(2,462,400)			(2,462,400)		2.B FE	01/21/2021
06055H-AB-9	BANK OF AMERICA		14,000,000.000	100	14,208,460	1.015	14,208,460	14,000,000	857,500				116,340			116,340		2.B FE	04/19/2022
064058-AJ-9	BANK OF NEW YORK MELLON CORP BK 3.7 PERP		9,000,000.000	100	8,972,280	0.997	8,972,280	9,000,000	333,000				246,060			246,060		2.A FE	10/26/2020
064058-AL-4	BANK OF NEW YORK MELLON CORP BK 3 3/4 PE		27,119,000.000	100	26,716,391	0.985	26,716,391	26,921,957	1,016,963				1,086,902			1,086,902		2.A FE	04/13/2022
19075Q-AD-4	COBANK ACB COBKAC 4 1/4 PERP		60,200,000.000	100	58,926,288	0.979	58,926,288	60,200,000	2,558,500				1,620,464			1,620,464		2.B FE	12/02/2021
249670-AB-6	DEPOSITORY TRUST & CLEARING CO DEPTCC 3		36,000,000.000	100	35,516,412	0.987	35,516,412	36,000,000	1,215,000				1,505,592			1,505,592		1.G FE	06/08/2021
313148-85-0	FEDERAL AGRICULTURAL MORTGAGE FAMCA 5 3/		252,378.000	25	5,342,842	21.170	5,342,842	6,309,450	362,793				(292,758)			(292,758)		4.B	05/13/2020
48128B-AN-1	JPMORGAN CHASE JPM 3.65 PERP		21,700,000.000	100	21,577,721	0.994	21,577,721	21,396,500	792,050				526,876			526,876		2.A FE	05/16/2022
58551T-AA-5	BANK OF NEW YORK MELLON CORP BK Float PE		4,000,000.000	100	3,210,600	0.803	3,210,600	4,000,000	206,888				(229,640)			(229,640)		2.A	06/12/2007
61762V-86-1	MORGAN STANLEY MS 4 1/4 PERP		1,320,000.000	25	23,284,800	17.640	23,284,800	33,000,000	1,402,500				(1,016,400)			(1,016,400)		2.C FE	10/18/2021
74460W-51-1	PUBLIC STORAGE OP CO PSA 3 7/8 PERP		1,160,000.000	25	17,898,800	15.430	17,898,800	29,000,000	1,123,751				(1,484,800)			(1,484,800)		2.A FE	09/29/2020
74460W-53-7	PUBLIC STORAGE OP CO PSA 4 1/8 PERP		740,000.000	25	12,128,600	16.390	12,128,600	18,500,000	763,126				(1,065,600)			(1,065,600)		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE OP CO PSA 4 5/8 PERP		1,920,000.000	25	35,520,000	18.500	35,520,000	48,000,000	2,220,004				(1,747,200)			(1,747,200)		1.G FE	06/08/2020
74460W-59-4	PUBLIC STORAGE OP CO PSA 4.7 PERP		800,000.000	25	14,928,000	18.660	14,928,000	20,000,000	940,000				(792,000)			(792,000)		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE OP CO PSA 4 7/8 PERP		1,072,000.000	25	20,700,320	19.310	20,700,320	26,799,840	1,306,502				(1,865,280)			(1,865,280)		2.A FE	09/06/2019
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman		7,046,931.570	100	2,071,798	0.294	2,071,798	7,046,932	307,012				(2,676,821)			(2,676,821)		2.C FE	09/30/2025
808513-BJ-3	CHARLES SCHWAB CORP SCHW 4 PERP		60,210,000.000	100	56,211,153	0.934	56,211,153	60,361,500	2,408,400				4,231,800			4,231,800		2.C FE	11/16/2021
816300-50-3	SELECTIVE INSURANCE GROUP INC. SIGI 4.6		1,256,000.000	25	21,000,320	16.720	21,000,320	31,400,000	1,444,400				(753,600)			(753,600)		3.A FE	05/02/2022
898320-AD-1	TRUIST FINANCIAL CORP TFC 4.8 PERP		580,000.000	100	581,589	1.003	581,589	586,838	38,680				2,887			2,887		2.C	02/09/2022
902973-BC-9	US BANCORP USB 3.7 PERP		1,755,000.000	100	1,712,705	0.976	1,712,705	1,755,000	64,935				51,830			51,830		2.B FE	10/19/2021
EP0597-73-2	GIOVANNI AGNELLI BV PRE 4 7/8 PERP		239,620.000	25	4,097,502	17.100	4,097,502	5,990,500	292,037				196,488			196,488		2.B FE	03/09/2021
EP0599-00-1	RENAISSANCERE HOLDINGS LTD RNR 4.2 PERP		19,252.000	25	302,050	15.689	302,050	481,300	20,215				(21,191)			(21,191)		2.B FE	07/07/2021
4019999999 - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					452,955,693	XXX	452,955,693	557,188,687	23,758,951				(6,950,327)			(6,950,327)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
020002-30-9	ALLSTATE CORP ALL Float 01/15/2053		100,000.000	1	2,500,000	25.880	2,588,000	2,500,000	197,969	38,606								2.C FE	01/03/2013
025932-86-4	AMERICAN FINANCIAL GROUP INC AFG 4.5 09/		956,000.000	1	23,900,000	16.910	16,165,960	23,900,000	1,075,500									2.B FE	09/08/2020
025932-88-0	AMERICAN FINANCIAL GROUP INC AFG 5.125 1		200,000.000	1	5,000,000	18.990	3,798,000	5,000,000	256,250	11,389								2.C FE	11/21/2019
04621X-30-6	ASSURANT INC AIZ 5.25 01/15/2061		600,000.000	1	15,000,000	19.450	11,670,000	15,000,000	787,500	166,250								2.C FE	11/16/2020
084423-87-0	WR BERKLEY CORPORATION WRB 4.125 03/30/2		1,090,000.000	1	27,250,000	16.310	17,777,900	27,250,000	1,124,064									2.B FE	02/03/2021
084423-88-8	WR BERKLEY CORPORATION WRB 4.25 09/30/20		2,000,000.000	1	50,000,000	16.570	33,140,000	50,000,000	2,125,000	5,903								2.B FE	09/16/2020
12621E-30-1	CNO FINANCIAL GROUP INC CNO FINANCIAL GR		854,000.000	1	21,350,000	19.000	16,226,000	21,350,000	1,094,189									3.A FE	11/18/2020
37959E-30-0	GLOBE LIFE INC GL 4.25 06/15/2061		1,522,000.000	1	38,050,000	16.750	25,493,500	38,050,000	1,617,125									2.B FE	06/09/2021
744320-88-8	PRUDENTIAL FINANCIAL INC PRU 4.125 09/01		47,175.000	1	1,049,172	17.250	813,769	1,049,172	48,649									2.B FE	05/02/2022
759351-80-2	REINSURANCE GRP OF AMER RZB 5.75 06/15/2		565,207.000	1	14,130,175	24.820	14,028,438	14,130,175	812,485	36,110								2.B FE	06/01/2016
759351-88-5	REINSURANCE GRP OF AMER RGA 7.125 10/15/		560,000.000	1	14,000,000	25.440	14,246,400	14,000,000	997,501									2.B FE	09/15/2022
4029999999 - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					212,229,347	XXX	155,947,967	212,229,347	10,136,232	258,258								XXX	XXX
4109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					665,185,040	XXX	608,903,660	769,418,034	33,895,183	258,258			(6,950,327)			(6,950,327)		XXX	XXX
Parent, Subsidiaries and Affiliates - Perpetual Preferred																			
Parent, Subsidiaries, and Affiliates - Redeemable Preferred																			
4509999999 Total Preferred Stocks					665,185,040	XXX	608,903,660	769,418,034	33,895,183	258,258			(6,950,327)			(6,950,327)		XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$ 71,036,412
1B	2A	$ 126,132,712	2B	$ 315,673,414	2C	$ 104,649,340								
1C	3A	$ 42,350,320	3B	$	3C	$								
1D	4A	$	4B	$ 5,342,842	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12-13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																
247361-70-2	DELTA AIR LINES INC		153.000	10,618	69.400	10,618	6,582		103		1,362		1,362		07/31/2024	XXX
715ESC-02-6	PERSHING SQUARE TONTINE HOLDIN PSTH/WS		229,999.000	23		23	1,271,560								09/11/2020	XXX
BGH841-2K-6	FT 1 INC		472,476.000	47		47	47								10/18/2022	XXX
BGH841-2N-0	FT 1 INC		472,476.000	8,363	0.018	8,363	47								10/18/2022	XXX
BGH8BL-9U-5	YAK HOLDING II LLC Series A		21,315.930	23,153	1.086	23,153	2,591		54,951		(20,634)		(20,634)		12/29/2023	XXX
BGH8BL-AP-4	YAK HOLDING II LLC Series B		19,701.660	21,400	1.086	21,400	2,395		50,789		(19,071)		(19,071)		12/29/2023	XXX
000000-00-0	SPFI MML SPV LLC		25,714.290	25,714	1.000	25,714	25,714								03/18/2024	XXX
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES TEVA		1,388.000	43,319	31.210	43,319					12,728		12,728		01/02/2008	XXX
SBH2RC-H8-4	ATLAS MARA LTD ATLAS MARA LTD NPV		2,099,513.000	210		210	4,723,904								08/24/2017	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				132,847	XXX	132,847	6,032,840		105,843		(25,615)		(25,615)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																
31340#-10-0	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN	RF	1,482,758.000	148,275,800	100.000	148,275,800	148,275,800		13,955,721						12/15/2023	XXX
BGH9Z3-2U-4	FUSION BUYER LLC FUSION BUYER LLC		8,265.000	292,031	35.334	292,031					292,031		292,031		12/17/2025	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		130,819,945.680	130,819,946	1.000	130,819,946	130,819,946								07/25/2006	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other				279,387,777	XXX	279,387,777	279,095,746		13,955,721		292,031		292,031		XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)				279,520,624	XXX	279,520,624	285,128,586		14,061,564		266,416		266,416		XXX	XXX
Mutual Funds - Designation Assigned by SVO																
Mutual Funds - Designation Not Assigned by SVO																
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI		174,395.260	4,314,539	24.740	4,314,539	4,267,289		188,576		99,276		99,276		12/31/2025	
64157H-68-7	NAA RSK MGD RL EST INST		1,176,721.190	37,725,681	32.060	37,725,681	38,185,377		804,877		(459,695)		(459,695)		04/02/2025	
5329999999 - Mutual Funds - Designation Not Assigned by SVO				42,040,220	XXX	42,040,220	42,452,666		993,453		(360,419)		(360,419)		XXX	XXX
5409999999 - Subtotals – Mutual Funds				42,040,220	XXX	42,040,220	42,452,666		993,453		(360,419)		(360,419)		XXX	XXX
Unit Investment Trusts - Designation Assigned by SVO																
Unit Investment Trusts - Designation Not Assigned by SVO																
Closed-End Funds - Designation Assigned by SVO																
Closed-End Funds - Designation Not Assigned by SVO																
000000-00-0	Coller Private Credit Secondaries		28,580,653.600	148,159,250	5.183	148,159,250	148,159,250								07/01/2025	
5729999999 - Closed-End Funds - Designation Not Assigned by SVO				148,159,250	XXX	148,159,250	148,159,250								XXX	XXX
5809999999 - Subtotals – Closed-End Funds				148,159,250	XXX	148,159,250	148,159,250								XXX	XXX
Exchange Traded Funds																
Parent, Subsidiaries and Affiliates - Publicly Traded																
Parent, Subsidiaries and Affiliates - Other																
000000-00-0	Ellington Roots Trust Ton Roots M Trust		356,500,000.000	356,980,768	1.000	356,500,000	356,500,000		670,513		480,768		480,768		12/01/2025	XXX
64858A-AA-4	NEW ROOTS M TR NEW ROOTS M TR	CF	1,751,000,000.000	1,750,274,976	1.000	1,751,000,000	1,751,000,000		89,887,440		(2,675,177)		(2,675,177)		12/18/2025	XXX
861733-AA-1	STONE ROOTS M TR STONE ROOTS M TR		840,400,000.000	828,651,065	1.000	840,400,000	840,400,000		44,448,203		(8,027,569)		(8,027,569)		12/08/2025	XXX
000000-00-0	CANAL REINSURANCE COMPANY		100,000.000	165,320,475	100,000.000	165,320,475	77,422,095				6,677,236		6,677,236		09/30/2019	XXX
000000-00-0	SOLBERG REINSURANCE COMPANY		100,000.000	65,398,215	100,000.000	65,398,215	2,500,000				3,623,946		3,623,946		12/30/2010	XXX
000000-00-0	MNL REINSURANCE		100,000.000	91,574,032	100,000.000	91,574,032	96,500,000				(13,672,241)		(13,672,241)		12/30/2010	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other				3,258,199,530	XXX	3,270,192,722	3,124,322,095		135,006,156		(13,593,036)		(13,593,036)		XXX	XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates				3,258,199,530	XXX	3,270,192,722	3,124,322,095		135,006,156		(13,593,036)		(13,593,036)		XXX	XXX
5989999999 Total Common Stocks				3,727,919,624	XXX	3,739,912,816	3,600,062,597		150,061,173		(13,687,039)		(13,687,039)		XXX	XXX
5999999999 Total Preferred and Common Stocks				4,393,104,664	XXX	4,348,816,476	4,369,480,631	258,258	183,956,356		(20,637,366)		(20,637,366)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A $		1B $		1C $		1D $		1E $		1F $		1G $	
1B	2A $		2B $		2C $									
1C	3A $		3B $		3C $									
1D	4A $		4B $		4C $									
1E	5A $		5B $		5C $									
1F	6 $													

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)							
880591-FC-1	TN VLY AUTHORITY TVA 5.250% 02/01/55	10/30/2025	SANTANDER INVESTMENT SECURITIE	XXX	416,847	410,000	5,381
912810-UG-1	US TREASURY N/B T 4.625% 02/15/55	04/11/2025	BARC	XXX	273,612,628	285,000,000	2,148,325
912810-UP-1	US TREASURY N/B T 4.625 11/15/2055	11/17/2025	CITADEL SECURITIES INSTITUTION	XXX	27,340,227	27,836,000	10,669
91282C-FV-8	US Treasury Note Bond 4.125% 11/15/32	10/23/2025	GOLDMAN SACHS & CO	XXX	12,507,944	12,250,000	222,447
91282C-GT-2	US Treasury Note Bond T 3 5/8 03/31/28	07/10/2025	BNP PARIBAS SECURITIES SERVICE	XXX	1,745,292	1,754,200	17,722
91282C-HW-4	US Treasury Note Bond 4.125% 08/31/30	07/30/2025	GOLDMAN SACHS & CO	XXX	14,468,304	14,350,000	247,713
91282C-JX-0	US TREASURY N/B 4.000% 01/31/31	10/21/2025	GOLDMAN SACHS & CO	XXX	12,227,837	12,000,000	106,957
91282C-KC-4	US Treasury Note Bond 4.250% 02/28/31	10/23/2025	GOLDMAN SACHS & CO	XXX	25,737,355	25,000,000	158,494
91282C-LD-1	US Treasury Note Bond 4.125% 07/31/31	12/17/2025	Wells Fargo Securities, LLC	XXX	49,248,987	48,400,000	759,538
91282C-LJ-8	US Treasury Note Bond 3.750% 08/31/31	10/21/2025	DEUTSCHE BANK SECURITIES INC	XXX	16,073,157	16,000,000	86,188
91282C-LZ-2	US TREASURY N/B T 4.125 11/30/2031	11/24/2025	CITADEL SECURITIES INSTITUTION	XXX	13,748,974	13,450,000	269,827
91282C-MB-4	US Treasury Note Bond N N N	01/03/2025	JPMORGAN SECURITIES INC	XXX	495,898,438	500,000,000	1,208,791
91282C-MM-0	US TREASURY N/B T 4.625% 02/15/35	10/23/2025	Various	XXX	62,970,393	61,700,000	486,128
91282C-MR-9	US Treasury Note Bond 4.125% 02/29/32	12/16/2025	MORGAN STANLEY & CO. INTERNATI	XXX	29,425,996	29,000,000	360,197
91282C-MU-2	US TREASURY N/B 4.000% 03/31/30	04/11/2025	BARC	XXX	272,894,531	275,000,000	450,820
91282C-NA-5	US Treasury Note Bond 4.000% 04/30/32	12/17/2025	Wells Fargo Securities, LLC	XXX	49,720,084	49,325,000	261,613
91282C-NC-1	US Treasury Note Bond 4.250% 05/15/35	12/17/2025	Various	XXX	39,023,339	38,500,000	287,898
91282C-NG-2	US TREASURY N/B T 4.0 05/31/2030	06/25/2025	Various	XXX	71,484,749	71,700,000	98,302
91282C-NK-3	US Treasury Note Bond 3.875% 06/30/30	07/23/2025	Various	XXX	55,339,589	55,400,000	122,884
91282C-NT-4	US Treasury Note Bond 4.250% 08/15/35	10/17/2025	BTIG, LLC	XXX	6,938,139	6,800,000	51,832
91282C-NW-7	US Treasury Note Bond 3.875% 08/31/32	12/19/2025	GOLDMAN SACHS & CO	XXX	16,767,826	16,775,000	202,910
91282C-NX-5	US Treasury Note Bond 3.625% 08/31/30	09/12/2025	GOLDMAN SACHS & CO	XXX	10,503,709	10,500,000	16,823
91282C-PD-7	US Treasury Note Bond T 3.625 10/31/2030	11/19/2025	Various	XXX	26,790,131	26,879,000	52,249
91282C-PJ-4	US Treasury Note Bond 4.000% 11/15/35	11/19/2025	HRNB	XXX	18,823,397	19,000,000	10,497
91282C-PN-5	US Treasury Note Bond T 3.5 11/30/2030	12/09/2025	Various	XXX	374,857,028	379,542,000	437,933
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					1,978,564,901	1,996,571,200	8,082,138
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)							
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities							
168863-DD-8	REPUBLIC OF CHILE 3.100% 01/22/61	09/30/2025	HONGKONG AND SHANGHAI BANKING	XXX	5,008,000	8,000,000	47,533
760942-BG-6	REPUBLICA ORIENT URUGUAY URUGUA 5.25 09/	09/30/2025	Jefferies & Company Inc	XXX	3,765,000	4,000,000	12,250
P3143N-BW-3	CODELCO INC 6.780% 01/13/55	08/19/2025	BANK OF AMERICA	XXX	4,992,000	4,800,000	33,448
Y0055B-BD-6	AFRICA FINANCE CORP 5.550% 10/08/29	11/20/2025	Various	XXX	5,124,375	5,000,000	33,917
Y68856-BF-2	PETRONAS CAPITAL LTD 5.848% 04/03/55	08/19/2025	DEUTSCHE BANK SECURITIES INC	XXX	6,150,000	6,000,000	133,529
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y	02/07/2025	HONGKONG AND SHANGHAI BANKING	XXX	6,112,225	6,590,000	123,013
715638-EC-2	REPUBLIC OF PERU 5.875% 08/08/54	08/19/2025	Standard Chartered Bank	XXX	2,495,813	2,550,000	4,994
71568Q-AK-3	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.875 07/	08/21/2025	MARKETAXESS	XXX	4,992,975	5,850,000	27,727
80414L-3F-0	SAUDI ARABIAN OIL CO ARAMCO 6.375 06/02/	07/29/2025	HONGKONG AND SHANGHAI BANKING	XXX	6,555,250	6,500,000	66,760
91087B-AN-0	UNITED MEXICAN STATES MEX 3.771 05/24/61	09/04/2025	Various	XXX	4,936,400	8,200,000	80,312
MOR60A-AA-9	ABU DHABI DEVELOPMENT HO	08/20/2025	MORGAN STANLEY & CO. INTERNATI	XXX	6,118,225	6,350,000	129,135
M28505-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 5.6	11/17/2025	Various	XXX	4,203,500	4,250,000	64,297
M28505-AF-8	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7	08/27/2025	Various	XXX	3,190,000	3,750,000	70,076
M4289D-JB-8	ABU DHABI DEVELOPMENT HOLDING TAQAUH 4 1	09/02/2025	BANK OF AMERICA	XXX	6,097,313	7,750,000	130,028
M6320U-BC-2	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6	09/03/2025	Various	XXX	7,538,500	11,900,000	26,900
M6846H-AL-7	MDC-GMTN COOPERATIEF UA MUBAUH 3.95 05/2	08/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	6,162,000	7,900,000	78,013
M8237R-AP-9	SAUDI ARABIAN OIL CO 5.875% 07/17/64	11/24/2025	Various	XXX	11,151,625	11,500,000	118,683
X0645A-DC-3	BANK GOSPODARSTWA KRAJOW BGOSK 6.25 07/0	09/15/2025	Various	XXX	12,507,540	12,250,000	95,602
Y7140W-AG-3	REPUBLIC OF INDONESIA IDASAL 5.8 05/15/5	09/03/2025	Various	XXX	2,426,200	2,500,000	43,802
0039999999 - ICO - Non-U.S. Sovereign Jurisdiction Securities					109,526,941	125,640,000	1,320,019
Issuer Credit Obligations - Municipal Bonds – General Obligations (Direct & Guaranteed)							
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY MASDEV	08/06/2025	GOLDMAN SACHS & CO	XXX	5,865,960	6,000,000	
64966S-NJ-1	NEW YORK CITY OF NYC 6.385% 02/01/55	04/14/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	17,000,000	17,000,000	
796720-RZ-5	SAN BERNARDINO CALIF CMNTY COL SBDHGR	07/23/2025	PIPER SANDLER & CO	XXX	1,016,700	3,750,000	
796720-SA-9	SAN BERNARDINO CALIF CMNTY COL SBDHGR	07/23/2025	PIPER SANDLER & CO	XXX	1,856,943	7,250,000	
938429-2Q-9	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	2,025,550	5,000,000	
938429-2R-7	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	1,898,200	5,000,000	
938429-2S-5	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	943,233	2,645,000	
938429-2T-3	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	334,590	1,000,000	
0049999999 - ICO - Municipal Bonds – General Obligations (Direct & Guaranteed)					30,941,176	47,645,000	
Issuer Credit Obligations - Municipal Bonds – Special Revenue							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
08661U-AB-2	BETH ISRAEL LAHEY HEALTH BETHIS 3.08 07/	06/05/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,614,642	2,650,000	35,056
155498-HZ-4	CENTRAL TEX REGL MOBILITY AUTH 155498HZ4	08/22/2025	TRB CAPITAL MARKETS LLC	XXX	1,103,333	1,100,000	8,250
45203M-N6-4	ILLINOIS ST HSG DEV AUTH REVEN	04/04/2025	LOOP CAPITAL MARKETS	XXX	10,000,000	10,000,000	
45204F-N9-2	ILSGEN 45204FN92 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	2,108,163	2,105,000	35,960
45204F-P7-4	ILSGEN 45204FP74 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	2,288,434	2,285,000	39,035
50203U-AA-1	LBJ INFRASTRUCTURE GROUP CINCON 3.797 12	09/25/2025	Various	XXX	1,362,159	1,950,000	17,688
54639T-DV-1	LOUISIANA PUB FACS AUTH LASFAC	09/17/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	8,264,480	8,000,000	
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA NHPFAC	08/14/2025	GOLDMAN SACHS & CO	XXX	12,224,348	11,750,000	
65820Y-VF-0	NORTH CAROLINA ST MED CARE COM NCSMED	11/14/2025	ZIE	XXX	2,094,981	2,100,000	
762244-NJ-6	RHODE ISLAND HLTH & EDUCTNL BL	08/22/2025	TRB CAPITAL MARKETS LLC	XXX	3,644,306	3,650,000	53,761
88285*-AA-9	TEXAS WATER UTILITIES ASSOCIAT TWU	09/08/2025	PNC	XXX	8,000,000	8,000,000	
917437-SW-6	UTAH HSG CORP SF MTGE REVENUE UHC 6.22 0	01/09/2025	BTIG, LLC	XXX	3,165,000	3,165,000	
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED	06/11/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	9,042,704	8,800,000	
0059999999 - ICO - Municipal Bonds – Special Revenue					64,912,550	65,555,000	189,750
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)							
15231#-AA-3	Centinel Funding LLC CENTINEL FUNDING MH	06/28/2024	DIRECT	XXX	95,000,000	95,000,000	
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	05/05/2025	WELLS FARGO	XXX	1,603,529	1,743,535	24,109
677071-AC-6	OHANA MILITARY COMM LLC OHANA 6.193 04/0	02/11/2025	Guggenheim	XXX	126,250	125,000	2,967
BYDT44-ZD-9	RIO GRANDE LNG TRAIN 5 LLC	10/16/2025	DIRECT	XXX	20,043,000	20,043,000	
0069999999 - ICO - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					116,772,779	116,911,535	27,076
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	1,492,560	1,500,000	
00138C-AU-2	COREBRIDGE GLOB FUNDING 144A N N Y	01/29/2025	Transfer	XXX	3,046,724	3,000,000	12,938
00185A-AG-9	AON PLC AON 4.6 06/14/44	01/02/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,273,965	1,500,000	3,642
00206R-KE-1	AT&T INC 3.300% 02/01/52	03/04/2025	MORGAN STANLEY	XXX	676,400	1,000,000	3,117
00206R-KJ-0	AT&T INC N Y N 3.500% 09/15/53	01/02/2025	CITIGROUP GLOBAL MARKETS INC	XXX	505,538	750,000	7,875
00206R-NE-8	AT&T INC T 5.700% 11/01/54	09/26/2025	JPMORGAN SECURITIES INC	XXX	37,190,015	37,482,000	29,673
00817Y-AG-3	CVS HEALTH CORP AET 6.75 12/15/37	10/31/2025	CITADEL SECURITIES INSTITUTION	XXX	399,290	360,000	9,315
010392-GB-8	ALABAMA POWER COMPANY SO 5.85 11/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,703,475	3,451,000	75,146
015271-AX-7	ALEXANDRIA REAL ESTATE E ARE 3 05/18/51	01/02/2025	CITADEL SECURITIES INSTITUTION	XXX	307,105	500,000	1,875
015271-BB-4	ALEXANDRIA REAL ESTATE E N Y N	02/18/2025	GOLDMAN SACHS & CO	XXX	357,744	400,000	7,096
015271-BD-0	ALEXANDRIA REAL ESTATE E N Y N	11/20/2025	Various	XXX	5,386,792	5,800,000	24,406
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC LNT	06/03/2025	DEUTSCHE BANK SECURITIES INC	XXX	394,513	440,000	4,092
02209S-AV-5	ALTRIA GROUP INC N Y N	01/02/2025	JPMORGAN SECURITIES INC	XXX	362,200	500,000	5,759
02209S-BK-8	ALTRIA GROUP INC MO 4.45 05/06/50	02/19/2025	BARC	XXX	466,986	600,000	7,713
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA AMCR	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,724,100	11,452,000	19,468
02364W-BE-4	AMERICA MOVIL SAB DE CV	10/31/2025	Various	XXX	7,972,807	9,000,000	116,375
02364W-BG-9	AMERICA MOVIL SAB DE CV	10/30/2025	Various	XXX	5,127,042	6,091,000	70,211
02557T-AE-9	AMERICAN ELECTRIC POWER AEP 5.8 03/15/20	12/03/2025	Wells Fargo Securities, LLC	XXX	2,467,950	2,500,000	28,194
02557T-AF-6	AMERICAN ELECTRIC POWER AEP 6.05 03/15/2	12/03/2025	Wells Fargo Securities, LLC	XXX	2,454,000	2,500,000	29,410
02771D-2D-5	AMERICAN NATIONAL GROUP INC ANGINC 4.625	12/09/2025	BNP PARIBAS SECURITIES SERVICE	XXX	419,723	420,000	
03027X-CF-5	AMERICAN TOWER CORPORATION AMT 5.9 11/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	32,123,053	30,005,000	658,943
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3	07/23/2025	KEYBANC CAPITAL MARKETS	XXX	265,659	425,000	6,018
031162-CF-5	AMGEN INC AMGN 4.663% 06/15/51	03/14/2025	BANK OF AMERICA	XXX	518,745	605,000	7,210
031162-DK-3	AMGEN INC AMGN 4.875% 03/01/53	04/21/2025	Various	XXX	2,610,207	3,150,000	24,233
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53	03/14/2025	Various	XXX	9,553,544	9,717,000	39,574
03512T-AE-1	ANGLOGOLD HOLDINGS PLC	11/14/2025	Jefferies & Company Inc	XXX	2,492,100	2,600,000	12,458
036752-AX-1	ELEVANCE HEALTH INC N Y N	01/24/2025	KNIAM	XXX	759,915	750,000	12,963
036752-BE-2	ELEVANCE HEALTH INC ELV	03/14/2025	BANK OF AMERICA	XXX	2,266,434	2,336,000	11,836
03718N-AD-8	ANTOFAGASTA PLC 5.625% 09/09/35	09/03/2025	Various	XXX	5,082,691	5,095,000	
03743Q-BG-2	APA CORP US APA 5.350% 07/01/49	10/31/2025	CITADEL SECURITIES INSTITUTION	XXX	399,667	480,000	8,703
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N	05/21/2025	Various	XXX	18,034,424	19,000,000	444,183
03836W-AC-7	ESSENTIAL UTILITIES INC WTRG 4.276 05/01	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,409,690	3,000,000	16,748
03990B-AB-7	Ares Management Corp N Y N	05/19/2025	Various	XXX	21,029,005	22,998,000	297,845
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	04/11/2025	Various	XXX	1,962,518	3,000,000	22,204
04010L-BH-5	ARES CAPITAL CORP . N Y N	05/22/2025	Various	XXX	3,945,590	4,000,000	21,750
04020E-AK-3	ARES STRATEGIC INCOME FU	06/26/2025	UBS SECURITIES LLC	XXX	601,818	600,000	1,740
040555-DE-1	ARIZONA PUBLIC SERVICE PNW	03/19/2025	GOLDMAN SACHS & CO	XXX	393,329	370,000	6,200
040555-DJ-0	ARIZONA PUBLIC SERVICE	12/17/2025	Various	XXX	7,622,767	7,500,000	126,309
04316J-AE-9	ARTHUR J GALLAGHER & CO N Y N	01/02/2025	Janus	XXX	589,194	600,000	11,596

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
04316J-AG-4	ARTHUR J GALLAGHER & CO N Y N	02/21/2025	Janus	XXX	168,425	150,000	253
04621X-AQ-1	ASSURANT INC AIZ 5.550% 02/15/36	08/14/2025	Various	XXX	999,791	1,000,000	
049560-BE-4	ATMOS ENERGY CORP ATO 5.45 01/15/2056	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	1,646,824	1,700,000	19,817
05526D-BQ-7	BAT CAPITAL CORP 5.282% 04/02/50	06/25/2025	Various	XXX	2,373,975	2,700,000	32,924
05526D-BV-6	BAT CAPITAL CORP BATSLN 5.65 03/16/52	11/17/2025	Various	XXX	4,090,423	4,350,000	60,180
05554T-LG-8	BBVA GLOBAL SEC BV 6.620% 06/17/39	02/19/2025	Transfer	XXX	5,955,000	6,000,000	267,007
05583J-AN-2	BPCE SA 5.975% 01/18/27	08/27/2025	Transfer	XXX	19,803,470	19,700,000	127,516
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	326,800	400,000	6,774
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50	04/14/2025	CABRERA CAPITAL MARKETS	XXX	157,926	200,000	722
06051G-HT-9	BANK OF AMERICA CORP BAC	03/19/2025	Hongkong and Shanghai Banking	XXX	385,492	390,000	5,668
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	01/30/2025	MORGAN STANLEY	XXX	695,607	1,100,000	5,742
071813-DE-6	BAXTER INTERNATIONAL INC BAX 5.65 12/15/	11/19/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,997,980	2,000,000	
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4.875 06/	11/17/2025	TradeWeb Direct LLC	XXX	2,253,339	2,700,000	52,284
08079K-AA-2	BELROSE FUNDING TRUST LNC	05/13/2025	Various	XXX	16,322,546	16,250,000	
088932-AA-6	BIDVEST GROUP UK PLC SERIES 144A	09/10/2025	BANK OF AMERICA	XXX	480,000	480,000	
09062X-AG-8	BIOGEN INC BIOGEN INC 3.150% 05/01/50	06/25/2025	MORGAN STANLEY	XXX	622,170	1,000,000	4,813
09062X-AM-5	BIOGEN INC 6.450% 05/15/55	11/12/2025	Various	XXX	3,784,719	3,700,000	50,220
09261B-AF-7	BLACKSTONE GROUP INC BX 2.85 08/05/51 14	06/11/2025	MORGAN STANLEY	XXX	1,776,480	3,000,000	30,163
09261H-BW-6	BLACKSTONE PRIVATE CRE	05/16/2025	Tax Free Exchange	XXX	4,209,366	4,295,000	127,418
09261H-BX-4	BLACKSTONE PRIVATE CRE	05/21/2025	CITADEL SECURITIES INSTITUTION	XXX	543,538	550,000	10,358
09951L-AD-5	BOOZ ALLEN HAMILTON INC BAH	03/11/2025	BANK OF AMERICA	XXX	1,999,220	2,000,000	
110122-EK-0	BRISTOL-MYERS SQUIBB CO	04/14/2025	Janus	XXX	379,876	400,000	3,268
11135F-CS-8	BROADCOM INC 3.750% 02/15/51	10/21/2025	Tax Free Exchange	XXX	13,432,156	14,260,000	98,038
11135F-CV-1	BROADCOM INC 3.500% 02/15/41	10/21/2025	Tax Free Exchange	XXX	119,449,559	121,445,000	779,272
125276-AA-3	CFE FIBRA E 5.875% 09/23/40	09/11/2025	BTIG, LLC	XXX	2,176,987	2,186,630	
125523-AK-6	CIGNA GROUP/THE N Y N 4.900% 12/15/48	02/25/2025	Various	XXX	2,227,005	2,600,000	14,006
12636Y-AG-7	CRH AMERICA FINANCE INC CRHID	01/07/2025	Various	XXX	15,692,335	15,750,000	
127097-AN-3	COTERRA ENERGY INC N Y N	02/25/2025	Various	XXX	2,366,886	2,450,000	24,378
14041T-AB-4	CAPITAL POWER US HOLDING INC CPXCN	08/01/2025	JPMORGAN SECURITIES INC	XXX	404,984	390,000	4,425
14316J-AA-6	CARLYLE GROUP INC/THE CG	09/16/2025	CITIGROUP GLOBAL MARKETS INC	XXX	409,045	410,000	
171873-AB-8	CIMIC FINANCE USA PTY LTD CIMAU	05/02/2025	Jefferies & Company Inc	XXX	393,444	380,000	2,956
17289R-AA-4	CITADEL SECURITIES GLOBAL HOLD CITSEC	06/11/2025	GOLDMAN SACHS & CO	XXX	2,991,990	3,000,000	
172967-HS-3	CITIGROUP INC C 5.300% 05/06/44	04/30/2025	Various	XXX	3,657,292	4,000,000	103,056
172967-KR-1	CITIGROUP INC C 4.750% 05/18/46	05/05/2025	JPMORGAN SECURITIES INC	XXX	3,284,760	4,000,000	88,667
172967-QF-1	CITIGROUP INC C 4.503% 09/11/31	09/04/2025	CITIGROUP GLOBAL MARKETS INC	XXX	410,000	410,000	
17327C-BA-0	CITIGROUP INC 5.333% 03/27/36	11/19/2025	BTIG, LLC	XXX	1,533,540	1,500,000	11,777
18685@-AQ-5	CLIFFWATER CORPORATE LENDING F CCLFX	08/06/2025	Guggenheim	XXX	3,403,840	3,200,000	5,448
18685@-BJ-0	CLIFFWATER CORPORATE LENDING F CCLFX	12/10/2024	US BANCORP INVESTMENTS, INC	XXX	4,000,000	4,000,000	
191241-AK-4	COCA COLA FEMSA SAB CV KOF 5.1 05/06/35	11/14/2025	JPMORGAN SECURITIES INC	XXX	2,525,000	2,500,000	3,896
20030N-CK-5	COMCAST CORP 4.000% 03/01/48	02/21/2025	GOLDMAN SACHS & CO	XXX	116,280	150,000	2,883
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	3,100,076	5,300,000	19,976
20030N-EF-4	COMCAST CORP N Y N 5.350% 05/15/53	12/01/2025	Various	XXX	7,182,019	7,900,000	68,383
20030N-EK-3	COMCAST CORP N Y N 5.650% 06/01/54	11/19/2025	Various	XXX	17,522,832	18,126,000	320,693
20030N-EQ-0	COMCAST CORP 6.050% 05/15/55	09/26/2025	Various	XXX	18,641,693	18,039,000	419,719
20030N-ES-6	COMCAST CORP CMCSA 5.168 01/15/37 144A	11/19/2025	CITADEL SECURITIES INSTITUTION	XXX	1,480,275	1,500,000	10,336
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53	06/26/2025	Various	XXX	2,248,315	2,500,000	30,769
20826F-BG-0	CONOCOPHILLIPS CO 5.550% 03/15/54	04/30/2025	CITADEL SECURITIES INSTITUTION	XXX	3,281,793	3,500,000	24,821
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N	06/23/2025	Various	XXX	22,076,525	23,643,000	487,978
209111-GP-2	CON EDISON CO OF NY INC ED 5.75 11/15/20	11/17/2025	JPMORGAN SECURITIES INC	XXX	5,235,878	5,250,000	
21036P-BD-9	CONSTELLATION BRANDS INC STZ	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,718,451	19,080,000	372,855
219350-BF-1	CORNING INC GLW 4.375 11/15/2057	11/21/2025	GOLDMAN SACHS & CO	XXX	1,628,160	2,000,000	2,188
21989D-AB-8	CORPORATION INMOBILIARIA	09/25/2025	Various	XXX	2,102,868	2,100,000	
22535W-AS-6	CREDIT AGRICOLE SA SERIES 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	39,767,600	40,000,000	21,413
24703D-BQ-3	DELL INTERNATIONAL LLC DELL	09/26/2025	JPMORGAN SECURITIES INC	XXX	32,089,191	32,561,000	254,428
256677-AH-8	DOLLAR GENERAL CORP N Y N	02/03/2025	Various	XXX	10,663,796	14,510,000	189,704
256677-AP-0	DOLLAR GENERAL CORP DG	12/13/2024	BARC	XXX	(15,693,264)	(15,703,000)	(387,493)
25731V-AB-0	DOMINION ENERGY SOUTH D 6 1/4 10/15/53	03/14/2025	BANK OF AMERICA	XXX	1,225,286	1,141,000	30,110
260543-CR-2	DOW CHEMICAL CO/THE DOW 5.55 11/30/48	01/02/2025	Janus	XXX	563,742	600,000	3,053
260543-CV-3	DOW CHEMICAL CO/THE DOW 4.8 05/15/49	02/19/2025	Janus	XXX	674,880	800,000	10,133
260543-DM-2	DOW CHEMICAL CO/THE DOW 5.95 03/15/2055	02/25/2025	BANK OF AMERICA	XXX	9,976,300	10,000,000	
26441C-BF-1	DUKE ENERGY CORP 4.200% 06/15/49	02/27/2025	MORGAN STANLEY	XXX	636,296	800,000	6,813
26441C-CF-0	DUKE ENERGY CORP N Y N	02/25/2025	Various	XXX	1,874,083	1,900,000	21,347

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26442U-AR-5	DUKE ENERGY CORP DUK 5.350% 03/15/53	03/14/2025	BANK OF AMERICA	XXX	776,027	817,000	243
26444H-AF-8	DUKE ENERGY CORP 4.200% 07/15/48	06/23/2025	JPMORGAN SECURITIES INC	XXX	1,512,058	1,900,000	35,245
26951T-AA-8	EAGLE FUNDING LUXCO SARL	07/28/2025	JPMORGAN SECURITIES INC	XXX	11,231,625	11,260,000	
27636A-AA-0	EASTERN ENERGY GAS N Y N	02/19/2025	Janus	XXX	857,268	900,000	18,504
27636A-AC-6	EASTERN ENERGY GAS N Y N	01/24/2025	SUSQ	XXX	2,046,930	2,000,000	4,133
277432-AP-5	EASTMAN CHEMICAL CO N Y N	01/02/2025	CITADEL SECURITIES INSTITUTION	XXX	507,174	600,000	6,045
29082H-AF-9	EMBRAER NETHERLANDS FINA	11/18/2025	Various	XXX	5,482,310	5,540,000	30,915
29261H-AB-1	ENDEAVOUR MINIMG PLC 7.000% 05/28/30	08/06/2025	Various	XXX	1,065,788	1,060,000	7,111
29273R-BJ-7	ENERGY TRANSFER LP ET 6 1/8 12/15/45	03/27/2025	MORGAN STANLEY	XXX	488,260	500,000	8,762
29273V-AW-0	ENERGY TRANSFER LP N Y N	07/22/2025	BTIG, LLC	XXX	1,645,928	1,750,000	19,668
29273V-BF-6	Energy Transfer LP ET 6.200% 04/01/55	11/17/2025	GXC	XXX	2,651,508	2,700,000	21,855
29278N-AR-4	ENERGY TRANSFER LP ET 5 05/15/50	02/19/2025	Jefferies & Company Inc	XXX	510,114	600,000	7,917
29364W-BQ-0	ENTERGY LOUISIANA LLC ETR 5.8 03/15/2055	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,521,000	2,500,000	37,458
29365T-AJ-3	ENTERGY TEXAS INC ETR 3.550% 09/30/49	12/17/2025	Various	XXX	2,769,440	4,000,000	25,639
29366W-AA-4	ENTERGY MISSISSIPPI LLC ETR	05/21/2025	Various	XXX	6,826,801	9,520,000	168,831
29379V-BF-9	ENTERPRISE PRODUCTS OPER N Y N	06/23/2025	Various	XXX	7,408,824	8,600,000	70,043
29379V-CB-7	ENTERPRISE PRODUCTS OPER EPD 3.3 02/15/5	04/09/2025	CITADEL SECURITIES INSTITUTION	XXX	1,918,230	3,000,000	15,125
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG	05/21/2025	Various	XXX	9,578,680	11,000,000	27,825
29670G-AK-8	ESSENTIAL UTILITIES INC WTRG	09/26/2025	JPMORGAN SECURITIES INC	XXX	39,137,301	38,974,000	295,553
30036F-AB-7	EVERGY KANSAS CENTRAL EVRG 5.7 03/15/53	02/19/2025	JANE	XXX	384,290	390,000	9,571
30037E-AB-9	EVERGY MISSOURI WEST INC EVRG	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,529,566	6,329,000	117,210
30037E-AC-7	EVERGY MISSOURI WEST INC EVRG 5.25 12/1	11/17/2025	Various	XXX	6,852,522	6,850,000	
30161N-AY-7	EXELON CORP N Y N 4.700% 04/15/50	03/27/2025	Various	XXX	1,417,258	1,700,000	30,628
30161N-BH-3	EXELON CORP N Y N 4.100% 03/15/52	01/30/2025	Wells Fargo Securities, LLC	XXX	763,750	1,000,000	15,489
30161N-BQ-3	EXELON CORP EXC 6.5 03/15/2055	07/22/2025	Various	XXX	4,533,750	4,500,000	41,708
302635-AH-0	FS KKR CAPITAL CORP FSK	02/19/2025	BANK OF AMERICA	XXX	341,843	359,000	916
30303M-AE-2	META PLATFORMS INC 5.625% 11/15/55	11/17/2025	Various	XXX	8,802,125	8,900,000	11,719
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47	01/02/2025	JPMORGAN SECURITIES INC	XXX	486,000	600,000	12,320
31428X-DK-9	FEDEX CORP FDX 3.900% 02/01/35	10/06/2025	Tax Free Exchange	XXX	4,946,572	5,383,000	39,072
31428X-DL-7	FEDEX CORP FDX 3.250% 05/15/41	10/08/2025	Tax Free Exchange	XXX	9,479,903	11,617,000	149,972
31428X-DP-8	FEDEX CORP FDX 5.100% 01/15/44	10/06/2025	Tax Free Exchange	XXX	16,601,062	17,500,000	205,771
31428X-DQ-6	FEDEX CORP FDX 4.100% 02/01/45	10/06/2025	Tax Free Exchange	XXX	7,480,890	10,327,000	78,801
31428X-DS-2	FEDEX CORP FDX 4.550% 04/01/46	10/08/2025	Tax Free Exchange	XXX	15,203,078	13,775,000	12,187
31428X-DU-7	FEDEX CORP FDX 4.050% 02/15/48	10/06/2025	Tax Free Exchange	XXX	19,990,502	25,618,000	152,747
31428X-DV-5	FEDEX CORP FDX 4.950% 10/17/48	10/06/2025	Tax Free Exchange	XXX	3,758,280	3,000,000	70,538
31428X-DW-3	FEDEX CORP FDX 5.250% 05/15/50	10/06/2025	Tax Free Exchange	XXX	21,322,809	22,000,000	458,792
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr	12/01/2025	Various	XXX	7,260,053	7,260,053	
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr	12/01/2025	Various	XXX	2,640,019	2,640,019	
31620M-AU-0	FIDELITY NATIONAL INFORMATION FIS	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,484,168	6,520,000	35,860
316502-AE-3	FIDUS RE LTD 6.134% 01/08/42	02/07/2025	GOLDMAN SACHS & CO	XXX	20,000,000	20,000,000	
337932-AJ-6	FIRSTENERGY CORP C N Y N	01/30/2025	MORGAN STANLEY	XXX	1,371,152	1,600,000	3,449
33835P-AA-4	FIVE CORNERS FND TR IV	11/17/2025	Various	XXX	2,854,682	2,775,000	46,739
345397-G5-6	FORD MOTOR CREDIT CO LLC N Y N	01/02/2025	CITIGROUP GLOBAL MARKETS INC	XXX	2,997,720	3,000,000	
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	05/21/2025	Various	XXX	7,192,413	9,250,000	105,281
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC FORTRE	03/26/2025	WELLS FARGO	XXX	7,487,925	7,500,000	
350930-AE-3	FOUNDRY JV HOLDCO LLC N Y Y	10/28/2025	WELLS FARGO	XXX	361,789	330,000	5,632
350930-AK-9	FOUNDRY JV HOLDCO LLC FABSJV	02/04/2025	BNP PARIBAS SECURITIES SERVICE	XXX	7,495,425	7,500,000	
35137L-AK-1	FOX CORP N Y N 5.576% 01/25/49	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,839,250	11,150,000	110,529
35137L-AN-5	FOX CORP FOXA 6 1/2 10/13/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,982,000	20,000,000	599,444
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54	05/13/2025	Various	XXX	28,746,275	29,178,000	582,683
361841-AR-0	GLP CAPITAL LP / FIN II GLPI 3.25 01/15/	05/21/2025	Jefferies & Company Inc	XXX	856,850	1,000,000	11,465
361841-AW-9	GLP CAPITAL LP / GLP FINANCING GLPI	08/13/2025	WELLS FARGO	XXX	396,748	400,000	
37045V-AJ-9	GENERAL MOTORS CO GM 5.2 04/01/45	01/02/2025	BTIG, LLC	XXX	433,485	500,000	6,644
372460-AD-7	GENUINE PARTS CO GPC 6 7/8 11/01/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,810,200	15,000,000	423,958
37373W-AE-0	GERDAU TRADE INC GGBRBZ 5.75 06/09/35	11/14/2025	MORGAN STANLEY & CO. INTERNATI	XXX	3,658,275	3,550,000	89,588
37940X-AC-6	GLOBAL PAYMENTS INC GPN 4.15 08/15/49	02/19/2025	Janus	XXX	371,945	500,000	288
37940X-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52	01/02/2025	JPMORGAN SECURITIES INC	XXX	678,923	700,000	15,966
37959G-AH-0	GLOBAL ATLANTIC FIN CO GBLATL	11/20/2025	WELLS FARGO	XXX	800,000	800,000	
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS	04/08/2025	Various	XXX	12,653,036	13,113,000	252,614
38141G-VS-0	GOLDMAN SACHS GROUP INC GS 4.75 10/21/45	03/14/2025	BANK OF AMERICA	XXX	1,071,069	1,211,000	23,329
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS	04/15/2025	SUSQ	XXX	955,614	1,100,000	22,660
38148Y-AA-6	GOLDMAN SACHS GS V4.017 10/31/38	01/29/2025	US BANCORP INVESTMENTS, INC	XXX	383,715	450,000	4,519

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	07/31/2025	Interest Capitalization	XXX	167,717	167,717	
403949-AS-9	HF SINCLAIR CORP DINO 6.250% 01/15/35	08/01/2025	Various	XXX	27,804,085	28,025,000	37,083
410867-AH-8	HANOVER INSURANCE GROUP INC THG	09/04/2025	Various	XXX	18,579,082	18,575,000	4,278
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y	01/23/2025	Various	XXX	6,422,923	6,600,000	41,158
42981F-AA-9	PRINCIPAL FINANCIAL GROUP INC PFG	02/27/2025	TD Securities, LLC	XXX	5,485,000	5,485,000	
440327-AM-6	HORACE MANN EDUCATORS CORP HMN	09/23/2025	PNC	XXX	208,870	210,000	
44107T-BD-7	HOST HOTELS & RESORTS INC HST 5.7 06/15/	05/21/2025	BTIG, LLC	XXX	591,678	600,000	190
45138L-BL-6	IDAHO POWER COMPANY IDA	09/26/2025	Various	XXX	25,706,832	25,474,000	70,915
452327-AR-0	ILLUMINA INC ILMN 4.750% 12/12/30	11/10/2025	GOLDMAN SACHS & CO	XXX	419,840	420,000	
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM	06/11/2025	GOLDMAN SACHS & CO	XXX	4,858,450	5,000,000	96,583
460146-CQ-4	INTERNATIONAL PAPER CO IP	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,230,596	14,632,000	78,688
460146-CS-0	INTERNATIONAL PAPER CO IP	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,142,376	11,191,000	59,499
461070-AU-8	INTERSTATE POWER AND LIGHT CO LNT	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,170,717	6,850,000	177,872
461070-AW-4	INTERSTATE POWER & LIGHT N Y N	05/21/2025	Various	XXX	4,877,940	5,200,000	91,499
46647P-FC-5	JPMORGAN CHASE & CO JPM	07/16/2025	JPMORGAN SECURITIES INC	XXX	400,000	400,000	
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51	05/15/2025	Various	XXX	9,314,687	14,217,000	251,038
47103M-AB-4	JANUS HENDERSON US HOLDINGS IN JHG	08/01/2025	JPMORGAN SECURITIES INC	XXX	406,790	410,000	8,938
47214O-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	01/06/2025	MIZUHO SECURITIES USA LLC	XXX	2,993,610	3,000,000	
47214O-AE-2	JBS USA SARL/FOOD/GRP 144A	06/23/2025	MIZUHO SECURITIES USA LLC	XXX	1,789,722	1,800,000	
47214O-AG-7	JBS USA HOLD FOOD GRP CO JBSSBZ 6.25 03/	12/16/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,988,630	3,000,000	85,417
476556-DH-5	JERSEY CENTRAL PWR & LT	09/02/2025	JPMORGAN SECURITIES INC	XXX	12,970,880	13,000,000	
48251W-AB-0	KKR & CO INC 5.100% 08/07/35	11/19/2025	CITADEL SECURITIES INSTITUTION	XXX	495,835	500,000	7,296
48252M-AA-3	KKR & CO INC KKR 3.5 08/25/50 144A	06/23/2025	JPMORGAN SECURITIES INC	XXX	851,525	1,250,000	14,462
48255B-AA-4	KKR & CO INC KKR 3.25 12/15/51 144A	06/11/2025	GOLDMAN SACHS & CO	XXX	3,142,650	5,000,000	79,896
48344F-AC-4	KALLPA GENERACION SA SERIES 144A	09/04/2025	SANTANDER INVESTMENT SECURITIE	XXX	830,691	835,000	
49271V-AD-2	KEURIG DR PEPPER INC KDP 5.085 05/25/48	01/30/2025	Various	XXX	1,805,460	2,000,000	18,080
49271V-AR-1	KEURIG DR PEPPER INC KDP 4 1/2 04/15/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,407,622	16,672,000	341,776
49271V-AV-2	KEURIG DR PEPPER INC KDP	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,748,288	2,720,000	5,606
49271V-BB-5	KEURIG DR PEPPER INC KDP	09/26/2025	JPMORGAN SECURITIES INC	XXX	989,720	1,000,000	20,600
49456B-AQ-4	KINDER MORGAN INC N Y N	02/18/2025	CITIGROUP GLOBAL MARKETS INC	XXX	443,405	500,000	12,133
49456B-AW-1	KINDER MORGAN INC KMI 5.45 08/01/52	02/25/2025	Janus	XXX	467,325	500,000	1,892
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49	03/27/2025	Various	XXX	3,866,640	4,500,000	74,818
50077L-BJ-4	KRAFT HEINZ CO KHC 5.5 06/01/50	01/24/2025	GOLDMAN SACHS & CO	XXX	375,716	400,000	3,422
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	09/26/2025	Various	XXX	35,423,797	37,474,000	114,117
50249A-AD-5	LYB INT FINANCE III N Y N	01/02/2025	JPMORGAN SECURITIES INC	XXX	523,138	700,000	5,063
50249A-AJ-2	LYB INT FINANCE III N Y N	11/12/2025	Various	XXX	1,186,957	1,800,000	12,496
52107Q-AM-7	LAZARD GROUP LLC LAZ 5.625% 08/01/35	07/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	99,932	100,000	
531542-AB-4	LIBERTY UTILITIES CO 144A N Y Y	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,250,390	7,000,000	67,330
548661-EJ-2	LOWE'S COS INC LOW 4 1/4 04/01/52	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	7,904,400	10,000,000	90,903
548661-EM-5	LOWE'S COS INC LOW 5 5/8 04/15/53	02/21/2025	BARC	XXX	146,387	150,000	3,023
548661-ER-4	LOWE'S COS INC LOW 5 3/4 07/01/53	02/18/2025	Janus	XXX	785,312	800,000	6,133
55336V-BZ-2	MPLX LP MPLX 5.950% 04/01/55	11/12/2025	US BANCORP INVESTMENTS, INC	XXX	1,459,140	1,500,000	10,413
55336V-CD-0	MPLX LP MPLX 6.200% 09/15/55	08/12/2025	Various	XXX	6,727,121	6,850,000	362
556079-AG-6	MACQUARIE BANK LTD MOGAU	08/05/2025	Various	XXX	399,931	400,000	
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	01/01/2025	Various	XXX	192	192	
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/	01/02/2025	JPMORGAN SECURITIES INC	XXX	498,966	600,000	8,550
570535-AY-0	MARKEL GROUP INC N Y N	03/14/2025	BANK OF AMERICA	XXX	12,108,960	12,000,000	242,000
571676-BB-0	MARS INC MARS 5.650% 05/01/45	03/14/2025	BANK OF AMERICA	XXX	8,796,262	8,783,000	6,892
571676-BC-8	MARS INC MARS 5.700% 05/01/55	11/18/2025	Various	XXX	13,732,512	13,762,000	24,607
571676-BD-6	MARS INC SERIES 144A 5.800% 05/01/65	03/06/2025	CITADEL SECURITIES INSTITUTION	XXX	6,592,742	6,510,000	
571748-CD-2	MARSH & MCLENNAN COS INC	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	232,058	250,000	1,125
573284-BB-1	MARTIN MARIETTA MATERIALS INC MLM	03/14/2025	BANK OF AMERICA	XXX	3,122,550	3,306,000	67,176
574599-BM-7	MASCO CORPORATION MAS 4.5 05/15/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,658,584	5,600,000	93,800
574599-BR-6	MASCO CORPORATION MASCO CORPORATION	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,885,000	2,900,000	11,076
58013M-FA-7	MCDONALD'S CORP 4.488% 12/09/45	03/04/2025	MILLENNIUM ADVISORS, LLC	XXX	91,958	100,000	1,165
58013M-FK-5	MCDONALD'S CORP MCD 3 5/8 09/01/49	03/14/2025	BANK OF AMERICA	XXX	3,958,926	5,441,000	8,766
58013M-FR-0	MCDONALD'S CORP MTN N Y N	03/14/2025	BANK OF AMERICA	XXX	512,139	639,000	12,375
58933Y-BM-6	MERCK & CO INC MRK 5.000% 05/17/53	03/14/2025	BANK OF AMERICA	XXX	733,993	791,000	13,183
58933Y-CB-9	MERCK & CO INC MRK 5.55 12/04/2055	12/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	5,363,334	5,400,000	
617446-8N-2	MORGAN STANLEY MS V5.597 03/24/51 GMTN	04/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	2,828,220	3,000,000	7,929
62954H-AN-8	NXP BV/NXP FDG/NXP USA N Y N	12/17/2025	Various	XXX	7,467,733	11,350,000	49,432
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53	04/10/2025	Various	XXX	10,268,875	10,261,000	64,186

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65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N	02/21/2025	JPMORGAN SECURITIES INC	XXX	144,227	150,000	3,677
65339K-DE-7	NEXTERA ENERGY CAPITAL	07/22/2025	BARC	XXX	1,543,275	1,500,000	44,359
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N	04/11/2025	Various	XXX	8,397,000	8,400,000	29,467
65339K-DM-9	NEXTERA ENERGY CAPITAL HOLDING NEE 5.9 0	11/20/2025	BARC	XXX	3,550,995	3,500,000	37,858
65473P-AM-7	NISOURCE INC NI 5 06/15/52	01/30/2025	CITADEL SECURITIES INSTITUTION	XXX	891,970	1,000,000	6,389
65473Q-BF-9	NISOURCE INC NISOURCE FINANCE CORPORATIO	03/07/2025	Janus	XXX	2,000,328	2,400,000	33,542
655844-CS-5	NORFOLK SOUTHERN CORP NSC 5.35 08/01/54	03/14/2025	BANK OF AMERICA	XXX	1,253,172	1,310,000	8,955
666807-CM-2	NORTHROP GRUMMAN CORP N Y N	03/14/2025	BANK OF AMERICA	XXX	514,786	549,000	8,406
67103H-AF-4	O REILLY AUTOMOTIVE INC N Y N	02/14/2025	Transfer	XXX	6,122,180	6,300,000	102,690
67403A-AB-5	OAKTREE STRATEGIC CREDIT * N Y N	01/29/2025	Transfer	XXX	15,059,477	14,000,000	245,000
677415-CQ-2	OHIO POWER COMPANY 4.150% 04/01/48	03/27/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,314,202	1,700,000	34,687
677415-CR-0	OHIO POWER COMPANY AEP 4.0 06/01/2049	06/23/2025	BARC	XXX	1,881,500	2,500,000	6,389
677415-CU-3	OHIO POWER COMPANY R N Y N	03/07/2025	SUSQ	XXX	1,863,510	3,000,000	38,425
678858-BZ-3	OKLAHOMA G&E CO OGE 5.800% 04/01/55	12/17/2025	Various	XXX	6,959,507	6,900,000	80,443
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	04/11/2025	SANTANDER INVESTMENT SECURITIE	XXX	1,631,726	2,440,000	32,096
681919-BL-9	OMNICOM GROUP INC OMC 5.375 06/15/2033	12/02/2025	Tax Free Exchange	XXX	9,151,291	9,383,000	67,322
681919-BM-7	OMNICOM GROUP INC OMC 3.375 03/01/2041	12/02/2025	Tax Free Exchange	XXX	42,640,760	46,050,000	
681919-BN-5	OMNICOM GROUP INC OMC 5.4 10/01/2048	12/02/2025	Tax Free Exchange	XXX	17,570,299	18,231,000	67,161
68218W-AA-2	OMNIS FUNDING TRUST RGA	05/28/2025	TD Securities, LLC	XXX	11,450,000	11,450,000	
68233J-BX-1	ONCOR ELECTRIC DELIVERY N Y N	06/23/2025	PIERS	XXX	1,397,910	1,500,000	18,502
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	04/14/2025	GOLDMAN SACHS & CO	XXX	292,368	300,000	1,208
682680-CW-1	ONEOK INC 5.600% 04/01/44	06/16/2025	Tax Free Exchange	XXX	372,219	420,000	4,900
682680-DD-2	ONEOK INC OKE 6.250% 10/15/55	08/06/2025	MIZUHO SECURITIES USA LLC	XXX	16,115,760	16,200,000	
68389X-CQ-6	ORACLE CORP N Y N 5.550% 02/06/53	02/19/2025	MORGAN STANLEY	XXX	563,946	600,000	1,295
68389X-DB-8	ORACLE CORPORATION ORCL	08/01/2025	Truist Securities	XXX	403,776	410,000	68
690742-AG-6	OWENS CORNING OC 4.300% 07/15/47	09/26/2025	Various	XXX	7,634,883	9,618,000	120,726
690742-AH-4	OWENS CORNING OC 4.4 01/30/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,829,437	5,795,000	41,788
690742-AQ-4	OWENS CORNING N Y N 5.950% 06/15/54	03/14/2025	Various	XXX	14,480,479	14,552,000	168,911
69121K-AJ-3	BLUE OWL CAPITAL CORP 6.200% 07/15/30	06/26/2025	MORGAN STANLEY	XXX	606,354	600,000	4,340
69362B-BD-3	PSEG POWER LLC PEG 5.200% 05/15/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,251,837	4,143,000	76,599
69375Y-AA-5	PY HIGHWAY FINANCE LIMITED	12/15/2025	RQA CPTY ONE OFF TRADE APPROVA	XXX	14,999,677	16,429,000	191,033
694308-KD-8	PACIFIC GAS & ELECTRIC N Y N	12/16/2025	CITADEL SECURITIES INSTITUTION	XXX	2,434,619	2,775,000	42,897
694308-KT-3	PACIFIC GAS & ELECTRIC N Y N	12/16/2025	CITADEL SECURITIES INSTITUTION	XXX	2,882,550	3,000,000	37,367
695114-BX-5	PACIFICORP BRKHEC 5.900% 08/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,954,142	1,844,000	13,297
695114-DE-5	PACIFICORP BRKHEC 5.800% 01/15/55	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,076,490	10,300,000	122,799
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N	04/14/2025	MORGAN STANLEY	XXX	466,030	500,000	10,236
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FI RIFP	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,001,400	10,000,000	135,972
718546-AL-8	PHILLIPS 66 N Y N 4.875% 11/15/44	03/14/2025	BANK OF AMERICA	XXX	3,162,912	3,645,000	60,218
718547-AM-4	PHILLIPS 66 CO PSX 4.680% 02/15/45	01/22/2025	SUSQ	XXX	361,850	431,000	8,853
718547-AP-7	PHILLIPS 66 CO N Y N 4.900% 10/01/46	01/23/2025	Various	XXX	943,382	1,100,000	16,837
718547-AW-2	PHILLIPS 66 CO N Y N 5.650% 06/15/54	03/14/2025	BANK OF AMERICA	XXX	5,194,418	5,577,000	80,526
718547-AX-0	PHILLIPS 66 CO N Y N 5.500% 03/15/55	01/22/2025	CITADEL SECURITIES INSTITUTION	XXX	17,559,920	19,000,000	382,097
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK	04/30/2025	SUSQ	XXX	1,306,000	2,000,000	27,917
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L PAA	05/19/2025	GOLDMAN SACHS & CO	XXX	1,687,350	2,100,000	42,496
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA	05/21/2025	Various	XXX	5,226,836	6,390,000	85,008
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L PAA	01/13/2025	JPMORGAN SECURITIES INC	XXX	24,940,250	25,000,000	
731068-AB-8	POLARIS INC PII 5.6 03/01/2031	11/05/2025	Various	XXX	420,936	420,000	
73928R-AB-2	POWER FINANCE CORP LTD POWFIN 3.95 04/23	11/17/2025	AUSTRALIA & NEW ZEALAND BANKIN	XXX	2,488,290	2,550,000	32,176
74340X-CF-6	PROLOGIS LP PLD 5 1/4 06/15/53	04/14/2025	JPMORGAN SECURITIES INC	XXX	270,279	300,000	5,250
74340X-CK-5	PROLOGIS LP N Y N 5.250% 03/15/54	04/08/2025	JPMORGAN SECURITIES INC	XXX	1,812,080	2,000,000	7,000
743674-BF-9	PROTECTIVE LIFE CORP PROTLI 4.7 01/15/20	11/18/2025	WELLS FARGO	XXX	409,069	410,000	
744448-CY-5	PUBLIC SERVICE COLORADO XEL 5 1/4 04/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,800,197	22,957,000	595,925
744448-DC-2	PUBLIC SERVICE COLORADO XEL	08/04/2025	BARC	XXX	399,220	400,000	
74448W-AA-2	PERTAMINA HULU ENERGI PT	05/14/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,230,000	2,230,000	
74449A-AA-9	PERTAMINA HULU ENERGI PT PERHUL 5.25 05/	11/17/2025	JPMORGAN SECURITIES INC	XXX	3,673,800	3,600,000	92,925
744573-AX-4	PUBLIC SERVICE ENTERPRIS PEG 6 1/8 10/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,049,101	2,824,000	78,797
747525-BT-9	QUALCOMM INC QCOM 6.000% 05/20/53	03/14/2025	BANK OF AMERICA	XXX	1,283,332	1,221,000	23,810
75015*-AA-3	REV PSH HOLDCOLLC 6.190% 08/01/35	07/15/2025	DIRECT	XXX	16,000,000	16,000,000	
759351-AT-6	REINSURANCE GRP OF AMER	05/05/2025	BARC	XXX	1,344,968	1,383,000	16,095
76720A-AW-6	RIO TINTO FINANCE USA PLC	03/12/2025	Various	XXX	8,038,724	8,000,000	
78486L-AB-8	SURA ASSET MANAGEMENT 6.350% 05/13/32	05/06/2025	JPMORGAN SECURITIES INC	XXX	598,362	600,000	
797440-CD-4	SAN DIEGO G & E SRE 5.35 04/01/53	01/30/2025	CITADEL SECURITIES INSTITUTION	XXX	936,780	1,000,000	17,833

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816300-AH-0	SELECTIVE INSURANCE GROUP INC. SIGI 5.37	02/13/2025	Various	XXX	2,376,922	2,600,000	60,170
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY	02/19/2025	Various	XXX	1,416,259	1,900,000	3,911
822905-AT-2	SHELL FINANCE US INC RDSALN 6.375 12/15/	12/08/2025	Tax Free Exchange	XXX	9,226,760	7,550,000	
822905-AV-7	SHELL FINANCE US INC RDSALN 5.5 03/25/20	12/08/2025	Tax Free Exchange	XXX	1,201,868	950,000	
828807-DJ-3	SIMON PROPERTY GROUP LP SPG 3.8 07/15/50	06/11/2025	BARC	XXX	4,351,860	6,000,000	93,100
832696-AX-6	JM SMUCKER LLC SJM 6.200% 11/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,887,491	19,246,000	444,155
832696-AZ-1	JM SMUCKER LLC SJM 6.500% 11/15/53	09/26/2025	Various	XXX	37,660,495	35,159,000	645,623
842400-JH-7	SOUTHERN CAL EDISON N Y N	01/06/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,064,158	1,070,000	
842434-CY-6	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.75	11/24/2025	MUFG Securities America	XXX	2,019,480	2,000,000	55,583
842434-DA-7	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.6 0	11/19/2025	BARC	XXX	3,844,347	3,900,000	29,727
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE	12/17/2025	Various	XXX	6,772,533	6,800,000	900
842587-EB-9	SOUTHERN CO SO 6.375 03/15/2055	02/25/2025	MIZUHO SECURITIES USA LLC	XXX	4,000,000	4,000,000	
84265V-AG-0	SOUTHERN COPPER CORP 5.250% 11/08/42	09/16/2025	Various	XXX	4,978,476	5,200,000	87,843
843646-AU-4	SOUTHERN COMPANY SO 4.95 12/15/46	05/21/2025	Various	XXX	2,575,301	3,099,000	65,993
845743-BY-8	SOUTHWESTERN PUBLIC SERV XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	52,282,470	51,123,000	1,106,387
84857L-AD-3	SPIRE INC SR 6.25 06/01/2056	11/18/2025	HRNB	XXX	3,000,000	3,000,000	
84857L-AE-1	SPIRE INC SR 6.45 06/01/2056	11/18/2025	BANK OF MONTREAL	XXX	4,750,000	4,750,000	
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	09/26/2025	Various	XXX	14,006,700	16,455,000	220,508
854502-AL-5	STANLEY BLACK & DECKER INC SWK	06/25/2025	MORGAN STANLEY	XXX	9,802,320	11,000,000	70,981
854502-AN-1	STANLEY BLACK & DECKER I SWK 2 3/4 11/15	09/26/2025	Various	XXX	15,490,481	26,215,000	247,867
855244-AU-3	STARBUCKS CORP SBUX 4.450% 08/15/49	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,858,424	20,060,000	109,104
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION	12/17/2025	Various	XXX	3,759,075	5,500,000	12,590
858119-BT-6	STEEL DYNAMICS INC STLD	12/17/2025	Various	XXX	39,078,648	40,074,000	15,813
86765B-AQ-2	ENERGY TRANSFER LP ET 5.35 05/15/45	01/02/2025	CITIGROUP GLOBAL MARKETS INC	XXX	630,084	700,000	4,993
86765K-AK-5	SUNOCO LP SUN 4.625 05/01/2030	11/07/2025	Various	XXX	22,000,000	22,000,000	
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	11/14/2025	Various	XXX	3,943,339	3,990,000	25,590
871607-AG-2	SYNOPSYS INC SNPS 5.700% 04/01/55	03/14/2025	Various	XXX	9,889,006	9,966,000	
871829-BN-6	SYSCO CORPORATION SYY 6.600% 04/01/50	05/16/2025	SUSQ	XXX	2,641,850	2,500,000	22,000
87264A-CW-3	T-MOBILE USA INC TMUS 5.65 01/15/53	01/02/2025	Janus	XXX	482,495	500,000	13,183
87264A-DB-8	T-MOBILE USA INC N Y N	01/24/2025	CITADEL SECURITIES INSTITUTION	XXX	779,904	800,000	1,533
87268L-AE-7	TR FINANCE LLC 5.500% 08/15/35	02/25/2025	Tax Free Exchange	XXX	10,895,924	8,846,000	47,302
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49	04/14/2025	Janus	XXX	403,535	500,000	7,417
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51	06/23/2025	TD Securities, LLC	XXX	1,161,423	1,700,000	16,129
87612G-AD-3	TARGA RESOURCES CORP TRGP 6 1/2 02/15/53	03/14/2025	BANK OF AMERICA	XXX	12,066,204	11,600,000	67,022
87612G-AN-1	TARGA RESOURCES CORP TRGP	03/14/2025	Various	XXX	21,219,232	21,290,000	22,084
883203-CD-1	TEXTRON INC TXT 6.100% 11/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,576,234	7,002,000	158,984
901928-AA-9	200 PARK FUNDING TRUST MET	06/26/2025	Various	XXX	12,240,908	12,400,000	84,123
90353T-AQ-3	UBER TECHNOLOGIES INC N Y N	11/25/2025	JPMORGAN SECURITIES INC	XXX	2,489,508	2,600,000	31,268
911312-BW-5	UNITED PARCEL SERVICE INC UPS	03/14/2025	BANK OF AMERICA	XXX	513,917	536,000	13,099
911312-CE-4	UNITED PARCEL SERVICE INC UPS	03/14/2025	BANK OF AMERICA	XXX	8,936,437	9,115,000	160,145
911312-CK-0	UNITED PARCEL SERVICE INC	11/20/2025	Various	XXX	14,808,510	14,600,000	61,219
91324P-CR-1	UNITEDHEALTH GROUP INC UNH 4.75 07/15/45	04/09/2025	GOLDMAN SACHS & CO	XXX	4,312,450	5,000,000	56,076
91324P-FL-1	UNITEDHEALTH GROUP INC	07/17/2025	Various	XXX	2,973,719	3,150,000	68,977
91913Y-BD-1	VALERO ENERGY CORPORATION VALERO ENERGY	02/19/2025	Various	XXX	2,298,787	3,400,000	16,273
92343V-CK-8	VERIZON COMMUNICATIONS VZ 4.862 08/21/46	03/14/2025	BANK OF AMERICA	XXX	1,119,100	1,252,000	4,396
92343V-CM-4	VERIZON COMMUNICATIONS N N N	02/27/2025	CITADEL SECURITIES INSTITUTION	XXX	1,461,520	1,600,000	1,559
92343V-GW-8	VERIZON COMMUNICATIONS N Y N	03/14/2025	BANK OF AMERICA	XXX	8,942,287	9,240,000	33,880
92343V-HJ-6	VERIZON COMMUNICATIONS INC VZ 5.875 11/3	11/13/2025	Various	XXX	24,213,816	24,250,000	
927804-GA-6	VIRGINIA ELEC & POWER CO D 4.6 12/01/204	06/25/2025	Janus	XXX	1,003,920	1,200,000	3,833
927804-GJ-7	VIRGINIA ELEC & POWER CO VIRGINIA ELECTR	07/17/2025	JPMORGAN SECURITIES INC	XXX	123,776	150,000	1,214
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N	11/25/2025	Various	XXX	4,909,564	5,100,000	63,932
927804-GN-8	VIRGINIA ELEC & POWER CO	03/18/2025	SUSQ	XXX	816,529	830,000	4,468
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N	02/21/2025	WABD	XXX	146,052	150,000	208
927804-GU-2	VIRGINIA ELEC & POWER CO D	06/11/2025	Various	XXX	4,921,209	5,100,000	76,746
929160-BD-0	VULCAN MATERIALS COMPANY VMC	03/14/2025	BANK OF AMERICA	XXX	8,905,831	9,143,000	169,374
94973V-BB-2	ANTHEM INC ELV 4.65 01/15/43	01/02/2025	Janus	XXX	521,148	600,000	13,020
94974B-GT-1	WELLS FARGO & COMPANY WFC	01/23/2025	WELLS FARGO	XXX	1,617,160	2,000,000	9,778
94974B-GU-8	WELLS FARGO & COMPANY WFC	03/14/2025	Various	XXX	11,984,741	14,026,000	158,676
958102-AQ-8	WESTERN DIGITAL CORP WDC	08/01/2025	MORGAN STANLEY	XXX	401,224	430,000	102
96949L-AE-5	WILLIAMS COMPANIES INC N Y N	01/02/2025	Jefferies & Company Inc	XXX	514,062	600,000	9,862
970648-AH-4	WILLIS NORTH AMERICA INC WTW 5.05 09/15/	12/16/2025	SANTANDER INVESTMENT SECURITIE	XXX	3,326,055	3,698,000	47,725
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	11/20/2025	JPMORGAN SECURITIES INC	XXX	3,750,000	5,000,000	35,521

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	09/17/2025	Various	XXX	2,779,600	2,695,000	36,588
BGH9ED-3A-8	DELOITTE LLP/UNITED KINGDOM DELOIT	10/30/2024	US BANCORP INVESTMENTS, INC	XXX	17,000,000	17,000,000	
BGH9ED-3B-6	DELOITTE LLP/UNITED KINGDOM DELOIT	10/30/2024	US BANCORP INVESTMENTS, INC	XXX	34,000,000	34,000,000	
BGH9KB-89-3	WAWA INC 6.010% 03/27/40	01/17/2025	BANK OF AMERICA	XXX	9,500,000	9,500,000	
BGH9KB-8A-0	WAWA INC 6.160% 03/27/45	01/17/2025	BANK OF AMERICA	XXX	5,200,000	5,200,000	
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQII	03/27/2025	MIZUHO SECURITIES USA LLC	XXX	7,000,000	7,000,000	
BGH9Z2-0S-3	EVERCORE INC EVR 5.170% 07/24/30	06/26/2025	EVERCORE ISI	XXX	9,600,000	9,600,000	
BGHA4P-C3-5	HOPE GAS HOLDINGS LLC 6.180% 09/01/37	08/21/2025	BANK OF AMERICA	XXX	1,000,000	1,000,000	
BGHA5G-FD-9	HOPE GAS HOLDINGS LLC 6.180% 09/01/37	08/21/2025	BANK OF AMERICA	XXX	1,400,000	1,400,000	
BGHA72-CF-6	BLUE CROSS & BLUE SHIELD OF FL BCBSF	09/16/2025	BANK OF AMERICA	XXX	7,000,000	7,000,000	
BGHA7C-L3-1	CONSOLIDATED EDISON INC ED	09/16/2025	MIZUHO SECURITIES USA LLC	XXX	19,000,000	19,000,000	
BGHA8Y-TX-8	AIRTRAX INC AITX 5.670% 10/23/32	10/01/2025	JPMORGAN SECURITIES INC	XXX	6,000,000	6,000,000	
BGHA9J-AB-8	HARMONI TOWERS LLC HARTO	10/08/2025	TD Securities, LLC	XXX	20,000,000	20,000,000	
BGHAAE-Y7-0	CORVIAS MILITARY LIVING LLC CORVDS	11/24/2025	DIRECT	XXX	10,500,000	10,500,000	
BGHAET-AS-3	CEAMER FINANCE IV LLC CREAM	11/24/2025	DIRECT	XXX	11,250,000	11,250,000	
BGHAG1-VX-8	CLIFFWATER CORPORATE LENDING F CCLFX	12/10/2025	US BANCORP INVESTMENTS, INC	XXX	75,000,000	75,000,000	
BGHAG1-VZ-3	CLIFFWATER CORPORATE LENDING F CCLFX	12/10/2025	US BANCORP INVESTMENTS, INC	XXX	35,000,000	35,000,000	
BGHAG4-FU-6	TOREADOR HOLDINGS LLC TOREADOR	12/15/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	18,000,000	18,000,000	
BYDDWL-ZE-3	ANDIRON FINANCING LLC ANDIRON FINANCING	02/04/2025	DIRECT	XXX	10,750,000	10,750,000	
BYDNKR-SF-6	INDUSTRIALIZADORA INTEGRAL DEL	09/25/2025	DIRECT	XXX	15,000,000	15,000,000	
BYDQFZ-2J-7	ASRT ONSHORE LLC 6.227% 12/31/32	12/22/2025	DIRECT	XXX	1,642,990	1,642,990	
BYDRL9-VX-3	GCM GROSVENOR LP 6.884% 09/15/37	09/25/2025	DIRECT	XXX	4,539,483	4,539,483	
BYDTPV-Q3-8	FRONTIER AIRLINES HOLDINGS INC	11/04/2025	DIRECT	XXX	4,490,000	4,490,000	
BYDU1T-1X-7	LAKEVIEW LOAN SERVICING LLC PROJECT CORA	11/19/2025	DIRECT	XXX	7,200,000	7,200,000	
BYDU1T-4B-2	LAKEVIEW LOAN SERVICING LLC PROJECT CORA	11/19/2025	DIRECT	XXX	7,200,000	7,200,000	
BYDW1L-CR-1	ASRT ONSHORE LLC 6.227% 12/31/32	12/22/2025	DIRECT	XXX	3,113,137	3,113,137	
BYDW1L-LG-5	ASRT ONSHORE LLC 6.416% 12/31/32	12/22/2025	DIRECT	XXX	2,594,448	2,594,448	
BYDW1L-S5-2	ASRT ONSHORE LLC 6.227% 12/31/32	12/22/2025	DIRECT	XXX	1,297,140	1,297,140	
BYDW1M-14-2	ASRT ONSHORE LLC 6.227% 12/31/32	12/22/2025	DIRECT	XXX	1,470,148	1,470,148	
BYDW1M-15-9	ASRT ONSHORE LLC 6.227% 12/31/32	12/22/2025	DIRECT	XXX	2,075,425	2,075,425	
BYDW1M-1D-2	ASRT ONSHORE LLC 6.234% 12/31/32	12/22/2025	DIRECT	XXX	2,075,424	2,075,424	
C86068-AC-4	ST MARYS CEMENT INC 5.750% 04/02/34	11/14/2025	MORGAN STANLEY & CO. INTERNATI	XXX	2,493,000	2,400,000	17,250
C97750-AA-8	WINDFALL MINIMG GROUP 5.854% 05/13/32	11/17/2025	Various	XXX	5,088,250	4,900,000	40,523
E90508-AA-5	TERMOCANDELARIA POWER 7.750% 09/17/31	02/26/2025	HONGKONG AND SHANGHAI BANKING	XXX	770,250	750,000	25,833
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	08/20/2025	BANK OF AMERICA	XXX	2,435,125	2,300,000	43,524
G0399B-AC-1	ANTOFAGASTA PLC 5.625% 09/09/35	11/17/2025	Various	XXX	4,490,949	4,425,000	26,953
G3705Q-AE-7	GACI FIRST INVESTMENT 5.125% 02/14/53	09/04/2025	Various	XXX	15,276,763	17,450,000	229,045
G77349-AA-9	SNB FUNDING LTD 6.000% 06/24/35	11/17/2025	Various	XXX	6,681,450	6,500,000	126,367
G7743*-AB-6	SLF V-L Holdings, L.P. SLF V 2025 B TL 1	08/01/2025	DIRECT	XXX	372,976	372,976	
G7743@-AB-4	SLF V International-L Holdings SLIF V 20	08/01/2025	DIRECT	XXX	429,268	429,268	
L2848U-AA-0	EIG PEARL HOLDINGS SARL	09/02/2025	Various	XXX	7,467,500	9,200,000	131,707
L67359-AC-0	NEXA RESOURCES SA 6.600% 04/08/37	08/19/2025	GOLDMAN SACHS INT'L	XXX	2,467,200	2,400,000	58,080
M0152Q-4M-3	ABU DHABI COMMERCIAL BNK	09/08/2025	BANK OF AMERICA	XXX	1,827,720	1,800,000	
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS	06/05/2025	Various	XXX	5,605,338	6,600,000	15,319
M0R822-AE-3	ADNOC MURBAN RSC LTD 5.125% 09/11/54	08/19/2025	JPMORGAN SECURITIES INC	XXX	6,072,675	6,450,000	146,917
M16157-AM-7	BANK MUSCAT SAOG BKMBOM 4.846 10/01/2030	11/18/2025	CITIBANK N.A	XXX	2,497,500	2,500,000	16,490
M4289F-DZ-6	FIRST ABU DHABI BANK PJS FABUH VAR 01/16	11/17/2025	Standard Chartered Bank	XXX	4,651,875	4,500,000	89,237
M4R822-AA-3	FORD OTOMOTIV SANAYI AS	08/11/2025	BARCLAYS BANK PLC	XXX	916,875	900,000	19,238
M7301Y-AB-8	NBK SPC LTD NTBKKK 1.625 09/15/2027	11/20/2025	JPMORGAN SECURITIES INC	XXX	4,890,000	5,000,000	15,573
M8180A-AF-5	QATAR ENERGY REGS 3.300% 07/12/51	09/02/2025	Various	XXX	6,321,000	9,200,000	35,273
N30420-AC-2	MEGLOBAL BV 2.625% 04/28/28	11/18/2025	Various	XXX	5,935,425	6,200,000	17,865
P04568-AC-8	ARCOS DORADOS BV 6.375% 01/29/32	11/19/2025	Various	XXX	5,616,100	5,300,000	82,964
P3762T-AE-1	ENGIE ENERGIA CHILE SA	08/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,432,250	2,300,000	50,911
P47465-AB-8	GCC SAB DE CV 3.614% 04/20/32	11/19/2025	MORGAN STANLEY & CO. INTERNATI	XXX	2,533,438	2,750,000	8,282
P4949B-AP-9	GRUPO BIMBO SAB DE CV BIMBOA 4.0 09/06/2	09/30/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,313,888	1,700,000	4,722
P58072-AY-8	INVERSIONES CMPC SA 6.125% 02/26/34	11/14/2025	Various	XXX	6,366,625	6,150,000	109,110
P6040K-AD-9	KALLPA GENERACTION SA SERIES REGS	11/14/2025	Various	XXX	5,090,361	5,070,000	27,286
P8803L-AB-4	SURA ASSET MANAGEMENT 6.350% 05/13/32	11/17/2025	CITIBANK N.A	XXX	2,467,900	2,300,000	2,028
U0901R-AA-5	BIMBO BAKERIES USA INC	09/17/2025	Various	XXX	3,691,568	4,845,000	63,959
X5920U-AA-1	ORLEN SA 6.000% 01/30/35	11/18/2025	Various	XXX	10,280,175	9,750,000	129,583
Y0889V-AC-4	BHARTI AIRTEL LTD BHARTI 3 1/4 06/03/31	11/17/2025	Various	XXX	3,862,250	4,100,000	57,823
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO	11/14/2025	Various	XXX	4,254,600	4,900,000	26,814

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Y6574M-J6-5	OVERSEA CHINESE BANKING GMTN	10/22/2025	Various	XXX	2,811,807	2,700,000	63,342
Y7257O-AU-1	RELIANCE INDUSTRIES LTD	09/02/2025	Various	XXX	4,933,269	6,879,000	28,678
Y7770H-AB-4	SHINHAN BANK SHNHAN 5.75 04/15/2034 Reg	11/17/2025	DEUTSCHE BANK SECURITIES INC	XXX	2,529,888	2,400,000	12,650
Y7S650-KG-3	REC LTD 3.875 3.875% 07/07/27	11/17/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,477,750	2,500,000	35,521
0778FP-AA-7	BELL CANADA N Y N 4.464% 04/01/48	09/26/2025	Various	XXX	14,662,436	17,600,000	375,670
0778FP-AB-5	BELL CANADA 4.300% 07/29/49	09/26/2025	Various	XXX	5,181,830	6,500,000	44,254
0778FP-AN-9	BELL CANADA N Y N 5.550% 02/15/54	02/21/2025	Various	XXX	769,796	825,000	15,297
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT BAMCN	09/04/2025	WELLS FARGO	XXX	7,999,840	8,000,000	
11271L-AQ-5	BROOKFIELD FINANCE INC BNCN	08/13/2025	BANK OF AMERICA	XXX	399,704	400,000	
13607Q-FE-7	CANADIAN IMPERIAL BANK CM	09/02/2025	CIBC World Markets Corp	XXX	400,000	400,000	
13645R-BF-0	CANADIAN PACIFIC RAILWAY N Y N	02/14/2025	Transfer	XXX	1,036,196	1,200,000	5,880
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPA CP	03/14/2025	BANK OF AMERICA	XXX	1,762,665	2,710,000	24,503
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP EFNCN	06/26/2025	Various	XXX	9,477,068	9,400,000	120,650
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53	05/02/2025	Various	XXX	16,177,704	14,984,000	281,411
29250N-CD-5	ENBRIDGE INC N Y N 5.950% 04/05/54	03/07/2025	MORGAN STANLEY	XXX	2,014,180	2,000,000	51,236
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD	04/22/2025	Tax Free Exchange	XXX	1,991,700	2,000,000	14,572
303901-BY-7	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6.5	11/17/2025	Tax Free Exchange	XXX	15,946,268	15,990,000	
559222-BD-5	MAGNA INTERNATIONAL INC MGCN	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,403,040	8,000,000	165,806
775109-BG-5	ROGERS COMMUNICATIONS INC RCICN 4.3 02/1	02/25/2025	MORGAN STANLEY	XXX	199,443	250,000	328
775109-BN-0	ROGERS COMMUNICATIONS IN N Y N	01/02/2025	JPMORGAN SECURITIES INC	XXX	313,428	400,000	2,997
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	01/24/2025	DEUTSCHE BANK SECURITIES INC	XXX	413,628	600,000	4,440
775109-CK-5	ROGERS COMMUNICATIONS INC RCICN 4.55 03/	02/19/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	472,608	600,000	11,754
78017D-AK-4	ROYAL BANK OF CANADA RY	07/28/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	400,000	400,000	
00217G-AC-7	APTIV PLC / APTIV CORP APTV 4.15 05/01/5	06/26/2025	MORGAN STANLEY	XXX	1,457,755	2,050,000	13,234
01400E-AF-0	ALCON FINANCE CORP ALCSW 5.75 12/06/2052	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,941,354	2,900,000	5,558
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM	11/17/2025	Various	XXX	4,120,321	3,880,000	33,317
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y	05/21/2025	Various	XXX	6,845,390	7,000,000	109,000
03938L-BH-6	ARCELORMITTAL SA N Y N	03/14/2025	Various	XXX	12,206,323	12,276,000	138,084
04365X-AB-4	ASCOT GROUP LTD ASCOTG	05/09/2025	WELLS FARGO	XXX	6,100,000	6,100,000	
04530D-AE-2	ASPEN INSURANCE HOLDINGS LTD AHL	06/10/2025	CITIGROUP GLOBAL MARKETS INC	XXX	5,243,175	5,250,000	
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANK ANZ	06/10/2025	GOLDMAN SACHS & CO	XXX	390,000	390,000	
05571A-AZ-8	BPCE SA BPCEGP 5.876% 01/14/31	06/25/2025	BANK OF AMERICA	XXX	6,208,380	6,000,000	158,652
05571A-BA-2	BPCE SA BPCEGP 6.293% 01/14/36	01/07/2025	CITIGROUP GLOBAL MARKETS INC	XXX	22,650,000	22,650,000	
059895-AZ-5	BANGKOK BANK PCL HK BBLTB 5.082 11/26/20	11/19/2025	MORGAN STANLEY & CO. INTERNATI	XXX	5,000,000	5,000,000	
06738E-CY-9	BARCLAYS PLC BACR 5.367% 02/25/31	02/19/2025	BARC	XXX	1,000,000	1,000,000	
09659W-2K-9	BNP PARIBAS SA BNP 3.052% 01/13/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,964,245	22,324,000	143,836
09659W-3A-0	BNP PARIBAS 5.786% 01/13/33	01/06/2025	BNP PARIBAS SECURITIES SERVICE	XXX	390,000	390,000	
09659W-3D-4	BNP PARIBAS SA BNP 5.085% 05/09/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	40,699,200	40,000,000	791,000
111021-AN-1	BRITISH TELECOMMUNICATIO 144A N Y Y	01/02/2025	UBS SECURITIES LLC	XXX	935,256	1,200,000	7,792
12661P-AH-2	CSL FINANCE PLC CSLAU 5.417 04/03/2054	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	4,574,064	4,800,000	54,170
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA CBAAU	03/06/2025	GOLDMAN SACHS & CO	XXX	5,985,000	5,985,000	
22535W-AR-8	CREDIT AGRICOLE SA ACAFP	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,192,561	9,946,000	176,012
23879A-AA-5	DAVINCIRE HOLDINGS LTD DVREIN	03/11/2025	GOLDMAN SACHS & CO	XXX	6,759,248	6,750,000	7,809
26874R-AP-3	ENI SPA ENIIM 5.950% 05/15/54	10/31/2025	MORGAN STANLEY	XXX	398,300	400,000	11,107
283837-AC-6	EL PUERTO DE LIVERPOOL 144A N Y Y	01/16/2025	JPMORGAN SECURITIES INC	XXX	1,280,000	1,280,000	
29082H-AE-2	EMBRAER SA 5.980% 02/11/35	08/20/2025	BANK OF AMERICA	XXX	4,365,900	4,200,000	6,977
29278G-AY-4	ENEL FINANCE INTL NV ENELIM 5 1/2 06/15/	03/19/2025	MIZUHO SECURITIES USA LLC	XXX	393,662	420,000	6,096
29286D-AC-9	ENGIE SA 144A N Y Y 5.875% 04/10/54	06/25/2025	Various	XXX	882,589	900,000	14,688
29439E-AA-7	EQT AB EQTSS 5.850% 05/08/35	10/31/2025	Various	XXX	26,943,712	27,120,000	45,216
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL	06/10/2025	WELLS FARGO	XXX	9,700,000	9,700,000	
31575K-AA-3	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 144	11/21/2025	BANK OF AMERICA	XXX	3,779,965	3,800,000	
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	02/19/2025	NOMURA INC	XXX	4,590,000	4,500,000	144,034
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y	04/24/2025	Various	XXX	6,119,616	6,600,000	143,641
40053X-AC-3	GRUPO ENERGIA BOGOTA GEBCB 5.75 10/22/20	11/24/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,487,750	2,500,000	14,056
404280-EW-5	HSBC HOLDINGS PLC HSBC	05/08/2025	Hongkong and Shanghai Banking	XXX	1,000,000	1,000,000	
404280-FE-4	HSBC HOLDINGS PLC HSBC	10/30/2025	Hongkong and Shanghai Banking	XXX	420,000	420,000	
449276-AG-9	IBM INTERNAT CAPITAL N Y N	12/17/2025	Various	XXX	17,519,121	18,724,000	183,394
456837-BQ-5	ING GROEP NV INTNED 4.858% 03/25/29	03/18/2025	WELLS FARGO	XXX	400,000	400,000	
46115H-CF-2	INTESA SANPAOLO SPA 144A N N Y	01/29/2025	BANK OF AMERICA	XXX	377,286	330,000	4,433
47214B-AD-0	JBS USA HOLDING LUX SARL JBSSBZ	03/14/2025	BANK OF AMERICA	XXX	7,263,571	6,484,000	159,308
48241F-AC-8	KBC GROEP NV KBCBB 6.324% 09/21/34	04/02/2025	DEUTSCHE BANK SECURITIES INC	XXX	233,893	220,000	464
53944Y-BD-4	LLOYDS BANKING GROUP PLC LLOYDS	10/28/2025	Lloyds Securities	XXX	420,000	420,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO MYLIFE	03/04/2025	MORGAN STANLEY	XXX	34,000,000	34,000,000	
60284M-AC-6	MINERA MEXICO SA DE CV SCCOMX	09/26/2025	BANK OF AMERICA	XXX	413,000	400,000	2,938
62954W-AQ-8	NTT FINANCE CORP NTT 4.620% 07/16/28	07/09/2025	BNP PARIBAS SECURITIES SERVICE	XXX	360,000	360,000	
632525-CF-6	NATIONAL AUSTRALIA BANK 144A N Y Y	01/06/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	3,090,000	3,090,000	
63861V-AM-9	NATIONWIDE BUILDING SOCIETY NWIDE	07/07/2025	BANK OF AMERICA	XXX	240,000	240,000	
654579-AP-6	NIPPON LIFE INS NIPLIF	04/24/2025	JPMORGAN SECURITIES INC.	XXX	2,900,000	2,900,000	
654902-AC-9	NOKIA OYJ NOKIA 6.625% 05/15/39	03/19/2025	JANE	XXX	391,484	380,000	8,741
68666U-AA-3	ORLEN SA 144A N Y Y 6.000% 01/30/35	11/13/2025	Various	XXX	2,657,446	2,565,000	31,200
69370R-AC-1	PT PERTAMINA PERSERO SERIES REGS	09/03/2025	Various	XXX	4,890,688	4,600,000	91,758
716973-AG-7	PFIZER INVESTMENT ENTER N Y N	11/19/2025	Various	XXX	8,209,850	8,750,000	78,028
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A	06/19/2025	Various	XXX	1,995,025	2,600,000	48,152
78518P-AA-3	SAAVI ENERGIA SARL 144A N Y Y	02/04/2025	JPMORGAN SECURITIES INC.	XXX	1,725,854	1,740,000	
80007R-AQ-8	SANDS CHINA LTD SANLTD 2.85 03/08/29	11/17/2025	Various	XXX	2,457,100	2,600,000	14,408
80281L-AV-7	SANTANDER UK GROUP HOLDINGS PL SANUK	09/26/2025	Various	XXX	42,263,753	40,550,000	963,583
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PL SANUK	09/15/2025	SANTANDER INVESTMENT SECURITIE	XXX	5,500,000	5,500,000	
82969B-AA-0	SIRIUSPOINT LTD N Y N 7.000% 04/05/29	01/29/2025	Jefferies & Company Inc.	XXX	380,704	370,000	8,274
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y	12/01/2025	Various	XXX	8,063,257	8,000,000	66,756
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y	05/21/2025	Tax Free Exchange	XXX	5,863,746	5,650,000	43,520
83368R-CF-7	SOCIETE GENERALE SA SOCGEN	01/06/2025	SG AMERICAS SECURITIES, LLC	XXX	4,998,250	5,000,000	
83368R-CG-5	SOCIETE GENERALE SA SOCGEN	06/26/2025	DEUTSCHE BANK SECURITIES INC.	XXX	5,088,100	5,000,000	26,794
83368R-CH-3	SOCIETE GENERALE SA SOCGEN	05/14/2025	SG AMERICAS SECURITIES, LLC	XXX	390,000	390,000	
85325C-2H-4	STANDARD CHARTERED PLC STANLN	06/26/2025	DEUTSCHE BANK SECURITIES INC.	XXX	4,961,691	4,900,000	31,406
874060-BM-7	TAKEDA PHARMACEUTICAL N Y N	01/24/2025	Janus	XXX	771,968	800,000	2,762
87938W-AX-1	TELEFONICA EMISIONES SAU N Y N	01/30/2025	JPMORGAN SECURITIES INC.	XXX	923,080	1,000,000	22,847
881575-AC-8	TESCO PLC TSCOLN 6.150% 11/15/37	02/21/2025	BARC	XXX	388,307	380,000	6,427
900111-AC-9	TURKCELL ILETISIM HIZMET 144A N Y Y	02/26/2025	Various	XXX	940,416	930,000	3,176
91127L-AH-3	UNITED OVERSEAS BANK LTD	11/17/2025	DEUTSCHE BANK SECURITIES INC.	XXX	3,765,800	3,800,000	16,718
91734J-AB-6	USIMINAS INTERNATIONAL 144A N Y Y	02/04/2025	Various	XXX	1,693,490	1,710,000	1,425
91911T-AS-2	VALE OVERSEAS LIMITED N Y N	11/14/2025	Various	XXX	26,081,600	26,400,000	412,978
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	05/14/2025	BNP PARIBAS SECURITIES SERVICE	XXX	3,288,600	4,000,000	79,083
92857W-CA-6	VODAFONE GROUP PLC VOD 5.75 06/28/2054	03/14/2025	Various	XXX	13,141,464	13,707,000	152,060
94877D-AA-2	WEIR GROUP PLC 5.350% 05/06/30	04/29/2025	BNP PARIBAS SECURITIES SERVICE	XXX	309,786	310,000	
A8372T-AC-2	SUZANO SA SUZANO 7 03/16/47 REGS	09/02/2025	MORGAN STANLEY & CO. INTERNATI	XXX	2,403,500	2,200,000	71,439
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	12/22/2025	Various	XXX	4,678,587	4,678,587	
BGH9XV-4J-7	MSC MEDITERRANEAN SHIPPING CO TIL	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	56,000,000	56,000,000	
G01913-AB-1	ALDAR INVESTMENT PROP ALDAR 5.25 03/25/2	12/10/2025	Jefferies & Company Inc.	XXX	1,833,750	1,800,000	20,213
G02332-AK-3	AL RAJHI SUKUK LTD RJHIAB 4.865 05/19/20	11/14/2025	Various	XXX	4,370,750	4,300,000	91,124
G02332-AT-4	AL RAJHI SUKUK LTD SERIES EMTN	11/17/2025	Various	XXX	7,607,375	7,600,000	25,524
G0446N-BA-1	ANGLO AMERICAN CAPITAL	09/18/2025	GOLDMAN SACHS INT'L	XXX	4,915,805	4,800,000	119,117
G2019U-BU-4	CBQ FINANCE LTD COMQAT 4.625 09/10/2030	11/17/2025	JPMORGAN SECURITIES INC.	XXX	3,707,400	3,700,000	32,799
G2440J-AG-0	GERDAU SA GGBRBZ 7.25 04/16/44 REGS	09/18/2025	Jefferies & Company Inc.	XXX	3,734,525	3,250,000	95,378
G25790-AA-7	GALAXY PIPELINE ASSETS ADGLXY 2.625 03/3	11/18/2025	JPMORGAN SECURITIES INC.	XXX	2,562,875	2,900,000	10,573
G3115S-AD-9	EMAAR SUKUK LTD SERIES EMTN	11/20/2025	JPMORGAN SECURITIES INC.	XXX	2,459,375	2,500,000	18,030
G371E7-2B-2	INDUSTRIAS PENOLES SAB DE CV FRESLN 4.25	11/10/2025	Various	XXX	3,796,563	4,850,000	70,568
G3946K-AA-7	GOHL CAPITAL LTD GENTMK 4 1/4 01/24/27	11/17/2025	JPMORGAN SECURITIES INC.	XXX	2,479,250	2,500,000	33,941
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 3	09/02/2025	ING BANK DIRECT	XXX	4,886,100	6,100,000	84,807
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	11/14/2025	CITIBANK N.A.	XXX	3,705,940	4,331,900	16,981
G7740@-AA-9	SSP MIDCO 2 LIMITED FIRST OUT SSP MIDCO	12/31/2025	PIK	XXX	299,207	299,207	
G7740@-AB-7	SSP MIDCO 2 LIMITED SSP MIDCO 2 LIMITED	12/31/2025	PIK	XXX	203,094	203,094	
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	09/30/2025	PIK	XXX	1,186,176	1,186,176	
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	12/31/2025	Various	XXX	1,008,238	1,008,238	
G84228-GN-2	STANDARD CHARTERED PLC STANLN 5.005 10/1	11/17/2025	Various	XXX	2,546,908	2,500,000	11,817
G84228-GW-2	STANDARD CHARTERED PLC STANLN 5.4 08/12/	11/17/2025	UBS SECURITIES LLC	XXX	1,270,375	1,250,000	18,188
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31	11/24/2025	Various	XXX	4,906,437	5,310,635	44,586
L4464D-AD-1	GREENSAIF PIPELINES BIDC	09/23/2025	Various	XXX	7,497,500	7,000,000	78,663
L4464D-AF-6	GREENSAIF PIPELINES BIDC GASBCM 6.1027 0	11/17/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,534,400	2,400,000	34,989
L4464D-AG-4	GREENSAIF PIPELINES BIDC GASBCM 5.8528 0	11/14/2025	JPMORGAN SECURITIES INC.	XXX	3,685,150	3,500,000	48,367
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	08/19/2025	BANK OF AMERICA	XXX	2,691,200	2,900,000	92,377
L9031*-AN-1	TERMINAL INVESTMENT LIMITED Project Tuxe	06/30/2025	DIRECT	XXX	30,000,000	30,000,000	
M6779V-AA-1	MAADEN SUKUK LTD MAADEN 5.25 02/13/2030	11/18/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,518,600	2,450,000	34,657
M6830Y-MN-1	MASHREQBANK PSC 7.875% 02/24/33	11/18/2025	Various	XXX	5,011,250	4,750,000	88,594
M8T3AR-AF-8	SAUDI AWWAL BANK sabbab 5.947 09/04/2035	11/19/2025	Various	XXX	8,011,175	7,900,000	96,870

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	11/24/2025	Various	XXX	3,686,844	3,703,880	47,765
N57445-AB-9	PAITON ENERGY PT MINCAP 5.625 08/10/37 R	08/19/2025	MORGAN STANLEY & CO. INTERNATI	XXX	2,490,625	2,500,000	3,906
P0156P-AC-3	ALFA SAB DE CV ALFAA 6.875 03/25/44 REGS	08/19/2025	BANK OF AMERICA	XXX	2,412,300	2,200,000	60,920
P0929Y-AA-4	BECLE SA DE CV JBYCMX 2.5 10/14/31	11/14/2025	JPMORGAN SECURITIES INC	XXX	2,518,650	2,900,000	6,646
P1913P-AS-0	CAJA ASIGNACION LOS ANDE BCAJA 7.0 07/30	11/19/2025	Various	XXX	3,702,750	3,500,000	73,519
P2195V-AS-4	CELULOSA ARAUCO CONSTITU CELARA 5.15 01/	08/21/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,553,000	3,000,000	11,588
P2195V-BA-2	CELULOSA ARAUCO CONSTITU CELARA 6.18 05/	11/17/2025	Various	XXX	2,566,375	2,500,000	5,322
P2205J-AL-4	CENCOSUD SA CENSUD 6.625 02/12/45 REGS	10/15/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,272,000	1,200,000	14,354
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	12/01/2025	Various	XXX	3,783,781	3,638,251	16,322
P3146D-AB-9	CORPORATION INMOBILIARIA VESTA 5.5 01/30	11/14/2025	Various	XXX	5,028,769	5,000,000	17,951
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE	11/14/2025	Various	XXX	7,489,350	7,000,000	85,860
P40692-AA-6	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 REG	11/19/2025	BANK OF AMERICA	XXX	2,688,797	2,705,000	
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	11/17/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,176,450	2,165,680	27,229
P4948K-AH-8	GRUMA SAB DE CV GRUMAB 5.39 12/09/2034 R	11/14/2025	JPMORGAN SECURITIES INC	XXX	2,465,760	2,400,000	56,775
P4948K-AJ-4	GRUMA SAB DE CV 5.761% 12/09/54	08/20/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,239,700	1,265,000	15,385
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV PENOMX 5.65	09/02/2025	MORGAN STANLEY & CO. INTERNATI	XXX	4,869,375	5,300,000	142,239
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75	11/24/2025	Various	XXX	2,495,625	3,000,000	41,530
P56145-AC-2	SEMPRA ENERGY IENOVA 4.75 01/15/51 REGS	08/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,486,250	3,250,000	15,009
P6777M-AA-0	MINERA MEXICO SA DE CV SCCOMX 5.625 02/1	11/19/2025	Various	XXX	5,000,000	4,850,000	72,578
P6777M-AB-8	MINERA MEXICO SA DE CV SCCOMX 4.5 01/26/	09/02/2025	MORGAN STANLEY & CO. INTERNATI	XXX	4,944,500	6,200,000	28,675
P7200A-AA-1	NIAGARA ENERGY SAC 5.746% 10/03/34	11/17/2025	HONGKONG AND SHANGHAI BANKING	XXX	2,466,000	2,400,000	18,004
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C	08/27/2025	Various	XXX	4,899,320	7,300,000	118,674
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA SQM 5.5 09/10/	11/24/2025	HONGKONG AND SHANGHAI BANKING	XXX	4,930,325	4,900,000	51,624
U23388-AG-3	DAE FUNDING LLC DUBAEE 3.375 03/20/2028	12/10/2025	Various	XXX	3,804,450	3,900,000	24,619
V6143X-AB-4	STANDARD BANK NOMINEES TVL PTY MTNSJ 6.5	09/15/2025	JPMORGAN SECURITIES INC	XXX	910,350	900,000	25,025
Y3815N-BH-3	HYUNDAI CAPITAL SERVICES HYUCAP 5.125 02	11/20/2025	Various	XXX	3,786,828	3,700,000	54,980
Y44709-AG-1	KAZMUNAYGAS NATIONAL CO	11/19/2025	Various	XXX	9,169,500	9,520,000	143,135
Y4821X-MA-4	KOOKMIN BANK CITNAT 4.5 02/01/2029	11/17/2025	Various	XXX	3,712,184	3,700,000	49,950
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	11/17/2025	BARCLAYS BANK PLC	XXX	2,424,779	2,317,590	46,030
Y65738-T5-8	OVERSEA CHINESE BANKING OCBCSP VAR 06/15	11/20/2025	Various	XXX	4,912,676	4,900,000	97,230
Y71260-AB-2	INDOFOOD CBP SUKSES MAKM	09/02/2025	DEUTSCHE BANK SECURITIES INC	XXX	3,676,500	4,300,000	47,780
Y71260-AD-8	INDOFOOD CBP SUKSES MAKM	11/17/2025	CITIBANK N.A.	XXX	3,735,000	4,000,000	8,656
Y7138A-AF-7	PT PERTAMINA PERSERO PERTIJ 5.625 05/20/	11/24/2025	CITIBANK N.A.	XXX	2,456,250	2,500,000	1,953
Y8085F-BD-1	SK HYNIX INC SERIES REGS	11/17/2025	CITIBANK N.A.	XXX	3,706,400	4,100,000	32,188
0089999999 - ICO - Corporate Bonds (Unaffiliated)					3,521,756,219	3,666,107,288	31,388,896
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)							
10921U-2L-1	BRIGHTHOUSE FINANCIAL INC BHF	03/25/2025	MORGAN STANLEY	XXX	202,922	200,000	3,327
30321L-2J-0	F&G GLOBAL FUNDING FG 5.875% 01/16/30	01/13/2025	JPMORGAN SECURITIES INC	XXX	379,673	380,000	
36143L-2S-3	GA GLOBAL FUNDING TRUST GBLATL	01/07/2025	JPMORGAN SECURITIES INC	XXX	1,991,500	2,000,000	
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)					2,574,095	2,580,000	3,327
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 by Funds Representing Operating Entities (Unaffiliated)							
05646#-AA-3	BREP IX NAV TL 03/2030 B9 NAV POOL A-1 L	05/22/2025	No Broker	XXX	59,700,000	60,000,000	
63633D-AG-9	NATIONAL HEALTH INVESTOR NHI	10/31/2025	WELLS FARGO	XXX	405,843	410,000	2,254
74746*-AA-2	QTS Realty Trust Inc. QTS REALTY TRUST I	11/20/2025	No Broker	XXX	3,534,857	3,663,613	
74746*-AA-2	QTS Realty Trust Inc. QTS REALTY TRUST I	12/30/2025	No Broker	XXX	2,123,886	2,123,886	
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	07/09/2025	No Broker	XXX	9,859,687	10,609,687	
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	12/26/2025	No Broker	XXX	46,974,627	46,974,627	
785931-AA-4	SAFEHOLD GL HOLDINGS LLC SAFE	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,311,580	6,000,000	180,967
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE	04/21/2025	Various	XXX	11,758,856	12,345,000	295,595
828807-DV-6	SIMON PROPERTY GROUP LP	07/17/2025	MORGAN STANLEY	XXX	1,534,985	1,550,000	29,331
85253#-AS-0	STAG INDUSTRIAL OPERATING PART STAG	03/25/2025	TD Securities, LLC	XXX	3,000,000	3,000,000	
BGH9Z2-0Y-0	Prime Prop Fnd PRIMPR 5.300% 07/10/30	06/25/2025	JPMORGAN SECURITIES INC	XXX	40,000,000	40,000,000	
BGHA4P-CX-9	NEW YORK CLEAN POWER HOLDINGS	08/22/2025	MIZUHO SECURITIES USA LLC	XXX	18,000,000	18,000,000	
G52583-AB-0	KIB SUKUK LTD KIBKK 5.535 04/16/2036 EMT	12/01/2025	NOMURA INC	XXX	2,512,000	2,500,000	18,066

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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0169999999 - ICO - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					205,716,321	207,176,813	526,213
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)							
Issuer Credit Obligations - Bank Loans – Issued (Unaffiliated)							
04010*-AA-8	ARES SECONDARIES PBN FIN CO IV ARES SECO	05/29/2025	DIRECT	XXX	54,366	54,366	
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	06/20/2025	DIRECT	XXX	8,352,307	8,357,786	
0189999999 - ICO - Bank Loans – Issued (Unaffiliated)					8,406,673	8,412,152	
Issuer Credit Obligations - Bank Loans – Issued (Affiliated)							
Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)							
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L	11/03/2025	Interest Capitalization	XXX	125,614	125,614	
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	05/30/2025	DIRECT	XXX	248,345	248,345	
05657#-AA-9	BCPE Maverick Parent LP BCPE Maverick Pa	10/14/2025	DIRECT	XXX	47,572,141	48,361,871	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	01/01/2025	Transfer from Sch DA	XXX	87,000	87,000	
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1	01/02/2025	DIRECT	XXX	850,000	850,000	
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	10/31/2025	PIK	XXX	265,053	265,053	
000000-00-0	LIFELONG PSI 11.740% 03/31/27	06/27/2025	PIK	XXX	42,099	42,099	
000000-00-0	LIFELONG PSI 11.740% 03/31/27	10/31/2025	Interest Capitalization	XXX	257,723	257,723	
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	07/31/2025	PIK	XXX	24,690	24,690	
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	10/31/2025	Interest Capitalization	XXX	16,889	16,889	
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	10/31/2025	Interest Capitalization	XXX	16,920	16,920	
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	10/23/2025	Interest Capitalization	XXX	836	836	
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	01/30/2025	DIRECT	XXX	238,114	238,114	
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	07/17/2025	Interest Capitalization	XXX	2,084	2,084	
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	8,569,079	8,569,079	
75651*-AA-2	Red Chiles A LLC Red Chiles A LLC 11/09/	11/12/2025	DIRECT	XXX	2	2	
75656#-AA-3	Red Chiles B LLC Red Chiles B LLC 11/09/	11/12/2025	DIRECT	XXX	2	2	
75663@-AA-6	Red Chiles C LLC Red Chiles C LLC 11/09/	11/12/2025	DIRECT	XXX	2	2	
75667#-AA-0	Red Chiles D LLC Red Chiles D LLC 11/09/	11/12/2025	DIRECT	XXX	2	2	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	No Broker	XXX	1,827	1,827	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	11/28/2025	Interest Capitalization	XXX	17,275	17,275	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	No Broker	XXX	462	462	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	11/28/2025	Interest Capitalization	XXX	4,365	4,365	
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	09/30/2025	Interest Capitalization	XXX	52,635	52,635	
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	09/30/2025	Interest Capitalization	XXX	6,510	6,510	
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	09/30/2025	Interest Capitalization	XXX	1,401	1,401	
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2	10/01/2025	Interest Capitalization	XXX	964,482	964,482	
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	06/27/2025	PIK	XXX	8,598	8,598	
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	10/31/2025	Interest Capitalization	XXX	8,943	8,943	
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	06/27/2025	PIK	XXX	2,980	2,980	
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	10/31/2025	Interest Capitalization	XXX	5,972	5,972	
BGH9JX-55-8	BLUE RIBBON LLC USA 11.437% 05/08/28	01/10/2025	Jefferies & Company Inc	XXX	15,407,944	17,044,016	
BGH9JX-55-8	BLUE RIBBON LLC USA 11.437% 05/08/28	11/10/2025	Interest Capitalization	XXX	586,657	586,657	
BYDUUM-W8-1	MOPAC ISSUER LLC TERM LOAN	11/14/2025	DIRECT	XXX	1,092,400	1,092,400	
0209999999 - ICO - Bank Loans – Acquired (Unaffiliated)					76,479,046	78,904,848	
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)							
86278#-AA-8	Strategic Partners IX LP STRATEGIC TL 20	03/24/2025	No Broker	XXX	49,900,000	50,000,000	
92748#-AA-8	VINTAGE IX B AB LLC VINTAGE IX TLB	02/04/2025	No Broker	XXX	3,077,844	3,077,844	
92748#-AC-4	VINTAGE IX B AB LLC VINTAGE IX DDTLB	09/03/2025	No Broker	XXX	1,815,078	1,815,078	
92748@-AA-0	VINTAGE IX A AB LLC VINTAGE IX TLA	02/04/2025	No Broker	XXX	310,310	310,310	
92748@-AC-6	VINTAGE IX A AB LLC VINTAGE IX DDTLA	03/28/2025	No Broker	XXX	95,622	95,622	
92749*-AA-1	VINTAGE IX B2 AB LP VINTAGE IX TLB2	02/04/2025	No Broker	XXX	221,166	221,166	
92749*-AC-7	VINTAGE IX B2 AB LP VINTAGE IX DDTLB2	10/22/2025	No Broker	XXX	147,422	147,422	
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST MIDCAP	08/18/2025	Various	XXX	32,050,000	32,050,000	
0269999999 - ICO - Other Issuer Credit Obligations (Unaffiliated)					87,617,442	87,717,442	
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)							
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)					6,203,268,143	6,403,221,278	41,537,419

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 3					6,203,268,143	6,403,221,278	41,537,419
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					1,310,921,217	1,326,340,047	8,140,727
0509999999 - ICO - Subtotals – Issuer Credit Obligations					7,514,189,360	7,729,561,325	49,678,146
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38375Q-3Z-0	Government National Mortgage A GNR 2008-	12/01/2025	Interest Capitalization	XXX	22,431	22,431	
38378Y-FL-8	Government National Mortgage A GNR 2013-	12/01/2025	Interest Capitalization	XXX	316,640	316,640	
38378Y-KD-0	Government National Mortgage A GNR 2013-	12/01/2025	Interest Capitalization	XXX	66,706	66,706	
38380A-P9-2	Government National Mortgage A GNR 2016-	12/01/2025	Interest Capitalization	XXX	170,488	170,488	
38380G-4G-6	Government National Mortgage A GNR 2017-	12/01/2025	Interest Capitalization	XXX	45,872	45,872	
38380U-VP-5	Government National Mortgage A GNR 2018-	12/01/2025	Interest Capitalization	XXX	18,710	18,710	
38380U-WY-5	Government National Mortgage A GNR 2018-	05/01/2025	Interest Capitalization	XXX	84,030	84,030	
38383C-AP-5	Government National Mortgage A GNR 2021-	12/01/2025	Interest Capitalization	XXX	96,442	96,442	
38383C-RT-9	Government National Mortgage A GNR 2021-	12/01/2025	Interest Capitalization	XXX	207,414	207,414	
38383F-6A-6	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	555,258	555,258	
38383L-7J-3	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	105,808	105,808	
38383L-HK-9	Government National Mortgage A 188 LZ Y	12/01/2025	Interest Capitalization	XXX	109,463	109,463	
38383P-LR-0	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	167,979	167,979	
38383P-NE-7	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	127,939	127,939	
38383P-V3-2	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	193,173	193,173	
38383R-FE-2	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	127,222	127,222	
38383R-HE-0	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	114,613	114,613	
38383R-N2-9	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	463,354	463,354	
38383T-C3-5	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	135,081	135,081	
38383V-MM-7	Government National Mortgage A 3 EZ Y N	12/01/2025	Interest Capitalization	XXX	58,480	58,480	
38384D-DR-5	Government National Mortgage A GNR 2023-	12/01/2025	Interest Capitalization	XXX	361,166	361,166	
38384D-MN-4	Government National Mortgage A GNR 2023-	12/01/2025	Interest Capitalization	XXX	598,327	598,327	
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)					4,146,596	4,146,596	
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38373M-4S-6	Government National Mortgage A GNR 2008-	12/01/2025	Interest Capitalization	XXX	187,804	187,804	
38373M-P7-9	Government National Mortgage A GNR 2007-	11/01/2025	Interest Capitalization	XXX	87,485	87,485	
38376G-3Z-1	Government National Mortgage A GNR 2011-	12/01/2025	Interest Capitalization	XXX	339,974	339,974	
38376G-Y7-9	Government National Mortgage A GNR 2011-	12/01/2025	Interest Capitalization	XXX	66,923	66,923	
38378B-R8-4	Government National Mortgage A GNR 2012-	12/01/2025	Interest Capitalization	XXX	73,718	73,718	
38378B-TJ-8	Government National Mortgage A GNR 2012-	12/01/2025	Interest Capitalization	XXX	95,222	95,222	
38378B-WL-9	Government National Mortgage A GNR 2012-	12/01/2025	Interest Capitalization	XXX	76,610	76,610	
1029999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)					927,736	927,736	
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)							
01030R-PW-6	ALABAMA HOUSING FINANCE AUTORI ALHOU	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	5,315,000	5,315,000	
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	4,030,000	4,030,000	
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG	05/29/2025	WELLS FARGO	XXX	8,750,000	8,750,000	
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG	05/29/2025	WELLS FARGO	XXX	7,000,000	7,000,000	
246395-R7-4	DELAWARE ST HSG AUTH DELHSG	05/12/2025	JPMORGAN SECURITIES INC	XXX	8,968,688	8,970,000	
246395-R8-2	DELAWARE ST HSG AUTH DELHSG	05/09/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000	
246395-R9-0	DELAWARE ST HSG AUTH DELHSG	05/09/2025	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
3132DW-DS-9	FEDERAL HOME LOAN BANKS N N	06/18/2025	Various	XXX	1,483,603	1,745,307	1,467
3132DW-PH-0	FHLMC FR SD8524 5.500% 04/01/55	03/26/2025	BANK OF AMERICA	XXX	1,098,149	1,102,802	4,381
3136A6-TN-4	FEDERAL HOME LOAN BANKS FNR 2012-63 ZM	12/01/2025	Interest Capitalization	XXX	78,789	78,789	
3136A7-PJ-5	FEDERAL HOME LOAN BANKS FNR 2012-88 WZ	12/01/2025	Interest Capitalization	XXX	5,762	5,762	
3136AB-4N-0	FEDERAL HOME LOAN BANKS FNR 2013-2 LZ	12/01/2025	Interest Capitalization	XXX	2,057	2,057	
3136AB-YU-1	FNR 2013-1 JZ FNR 2013-1 JZ	12/25/2025	Interest Capitalization	XXX	17,750	17,750	
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25 FEDERAL N	12/25/2025	Interest Capitalization	XXX	19,055	19,055	
3136AE-UG-0	FNR 2013-54 KZ FNR 2013-54 KZ	12/25/2025	Interest Capitalization	XXX	10,025	10,025	
3136AN-QW-0	FEDERAL HOME LOAN BANKS FNR 2015-26 UZ	12/01/2025	Interest Capitalization	XXX	70,988	70,988	
3136AR-E2-0	FEDERAL HOME LOAN BANKS FNR 2016-18 LZ	12/01/2025	Interest Capitalization	XXX	158,940	158,940	
3136AS-6E-1	FEDERAL HOME LOAN BANKS FNR 2016-52 PZ	12/01/2025	Interest Capitalization	XXX	32,526	32,526	
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	09/01/2025	Interest Capitalization	XXX	34,547	34,547	
3136B0-EN-2	FEDERAL HOME LOAN BANK FNR 2017-102 PZ	12/01/2025	Interest Capitalization	XXX	254,074	254,074	
3136B2-7H-9	FEDERAL HOME LOAN BANKS FNR 2018-72 ZB	12/01/2025	Interest Capitalization	XXX	663,745	663,745	
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	06/01/2025	Interest Capitalization	XXX	115,776	115,776	
3136BA-S2-1	FEDERAL HOME LOAN BANKS 47 GZ N N	12/01/2025	Interest Capitalization	XXX	4,417	4,417	
3136BD-C7-1	FEDERAL HOME LOAN BANK FNR 2021-4 AZ	12/01/2025	Interest Capitalization	XXX	32,944	32,944	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
3136BG-4G-3	FEDERAL HOME LOAN BANKS FNR 2021-65 GZ	12/01/2025	Interest Capitalization	XXX	69,802	69,802	
3136BG-5Y-3	FEDERAL HOME LOAN BANKS FNR 2021-66 DZ	12/01/2025	Interest Capitalization	XXX	446,856	446,856	
3136BG-N3-1	FEDERAL HOME LOAN BANKS FNR 2021-56 ZK	12/01/2025	Interest Capitalization	XXX	994,812	994,812	
3136BG-WS-6	FEDERAL HOME LOAN BANKS FNR 2021-57 TZ	12/01/2025	Interest Capitalization	XXX	91,444	91,444	
3136BG-ZR-5	FEDERAL HOME LOAN BANKS FNR 2021-62 GZ	12/01/2025	Interest Capitalization	XXX	190,373	190,373	
3136BH-J3-4	FEDERAL HOME LOAN BANKS FNR 2021-49 CZ	12/01/2025	Interest Capitalization	XXX	65,408	65,408	
3136BJ-E9-2	FEDERAL HOME LOAN BANKS FNR 2021-73 Z	12/01/2025	Interest Capitalization	XXX	39,993	39,993	
3136BJ-F5-9	FEDERAL HOME LOAN BANKS FNR 2021-73 DZ	12/01/2025	Interest Capitalization	XXX	94,217	94,217	
3136BJ-FU-4	FEDERAL HOME LOAN BANKS FNR 2021-68 Z	12/01/2025	Interest Capitalization	XXX	201,132	201,132	
3136BJ-G7-4	FEDERAL HOME LOAN BANKS FNR 2021-73 AZ	12/01/2025	Interest Capitalization	XXX	43,586	43,586	
3136BJ-JW-6	FEDERAL HOME LOAN BANKS FNR 2021-69 VZ	12/01/2025	Interest Capitalization	XXX	63,379	63,379	
3136BJ-WW-1	FEDERAL HOME LOAN BANKS FNR 2021-76 PZ	12/01/2025	Interest Capitalization	XXX	301,478	301,478	
3136BK-EM-0	FEDERAL HOME LOAN BANKS FNR 2021-82 AZ	12/01/2025	Interest Capitalization	XXX	155,050	155,050	
3136BK-TN-2	FEDERAL HOME LOAN BANKS FNR 2021-85 TZ	12/01/2025	Interest Capitalization	XXX	64,567	64,567	
3136BK-WK-4	FEDERAL HOME LOAN BANKS FNR 2021-95 JZ	12/01/2025	Interest Capitalization	XXX	195,345	195,345	
3136BK-X6-4	FEDERAL HOME LOAN BANKS FNR 2021-94 GZ	12/01/2025	Interest Capitalization	XXX	54,512	54,512	
3136BK-XK-3	FEDERAL HOME LOAN BANKS FNR 2021-96 CZ	12/01/2025	Interest Capitalization	XXX	19,079	19,079	
3136BK-YR-7	FEDERAL HOME LOAN BANKS FNR 2021-86 ZT	12/01/2025	Interest Capitalization	XXX	310,149	310,149	
3136BK-YZ-9	FEDERAL HOME LOAN BANKS FNR 2021-86 MZ	12/01/2025	Interest Capitalization	XXX	508,158	508,158	
3136BL-3W-8	FEDERAL HOME LOAN BANKS FNR 2022-10 DZ	12/01/2025	Interest Capitalization	XXX	64,966	64,966	
3136BL-FL-9	FEDERAL HOME LOAN BANKS 3 ZW N N	12/01/2025	Interest Capitalization	XXX	26,531	26,531	
3136BL-RU-6	FEDERAL HOME LOAN BANKS FNR 2022-7 ZE	12/01/2025	Interest Capitalization	XXX	180,059	180,059	
3136BL-TN-0	FEDERAL HOME LOAN BANKS FNR 2022-7 GZ	12/01/2025	Interest Capitalization	XXX	352,304	352,304	
3136BM-AH-1	FEDERAL HOME LOAN BANKS FNR 2022-9 Z	12/01/2025	Interest Capitalization	XXX	132,443	132,443	
3136BM-HC-5	FEDERAL HOME LOAN BANKS FNR 2022-21 BZ	12/01/2025	Interest Capitalization	XXX	274,085	274,085	
3136BM-PV-4	FEDERAL HOME LOAN BANKS FNR 2022-17 ZJ	12/01/2025	Interest Capitalization	XXX	78,310	78,310	
3136BM-QE-1	FEDERAL HOME LOAN BANKS FNR 2022-17 ZN	12/01/2025	Interest Capitalization	XXX	78,310	78,310	
3136BM-R8-3	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	880,794	880,794	
3136BM-W9-5	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	1,599,350	1,599,350	
3136BN-4A-1	FEDERAL HOME LOAN BANKS FNR 2022-57 LZ	12/01/2025	Interest Capitalization	XXX	221,631	221,631	
3136BN-GM-2	FEDERAL HOME LOAN BANKS FNR 2022-46 CZ	12/01/2025	Interest Capitalization	XXX	172,772	172,772	
3136BN-HB-5	FEDERAL HOME LOAN BANKS FNR 2022-44 EZ	12/01/2025	Interest Capitalization	XXX	231,836	231,836	
3136BN-KF-2	FEDERAL HOME LOAN BANKS FNR 2022-38 DZ	12/01/2025	Interest Capitalization	XXX	329,471	329,471	
3136BN-KP-0	FEDERAL HOME LOAN BANKS FNR 2022-38 HZ	12/01/2025	Interest Capitalization	XXX	353,935	353,935	
3136BN-LA-2	FEDERAL HOME LOAN BANKS FNR 2022-38 CZ	12/01/2025	Interest Capitalization	XXX	154,197	154,197	
3136BN-MA-1	FEDERAL HOME LOAN BANKS FNR 2022-37 CZ	12/01/2025	Interest Capitalization	XXX	513,992	513,992	
3136BN-N5-1	FEDERAL HOME LOAN BANKS FNR 2022-47 ZA	12/01/2025	Interest Capitalization	XXX	477,507	477,507	
3136BN-NX-0	FEDERAL HOME LOAN BANKS FNR 2022-37 ZK	12/01/2025	Interest Capitalization	XXX	1,105,082	1,105,082	
3136BN-QR-0	FEDERAL HOME LOAN BANKS FNR 2022-42 AZ	12/01/2025	Interest Capitalization	XXX	360,151	360,151	
3136BN-QW-9	FEDERAL HOME LOAN BANKS FNR 2022-42 BZ	12/01/2025	Interest Capitalization	XXX	477,729	477,729	
3136BN-S2-3	FEDERAL HOME LOAN BANKS FNR 2022-53 Z	12/01/2025	Interest Capitalization	XXX	172,056	172,056	
3136BN-W7-7	FEDERAL HOME LOAN BANKS FNR 2022-60 GZ	12/01/2025	Interest Capitalization	XXX	490,918	490,918	
3136BP-CM-1	FEDERAL HOME LOAN BANKS FNR 2022-77 BZ	12/01/2025	Interest Capitalization	XXX	3,049,412	3,049,412	
3136BP-CP-4	FEDERAL HOME LOAN BANKS FNR 2022-65 GZ	12/01/2025	Interest Capitalization	XXX	109,759	109,759	
3136BP-CU-3	FEDERAL HOME LOAN BANKS FNR 2022-67 ZA	12/01/2025	Interest Capitalization	XXX	286,202	286,202	
3136BP-D4-0	FEDERAL HOME LOAN BANKS FNR 2023-5 CZ	12/01/2025	Interest Capitalization	XXX	168,188	168,188	
3136BP-DC-2	FEDERAL HOME LOAN BANKS FNR 2022-64 KZ	12/01/2025	Interest Capitalization	XXX	304,951	304,951	
3136BP-GE-5	FEDERAL HOME LOAN BANKS FNR 2022-77 AZ	12/01/2025	Interest Capitalization	XXX	684,036	684,036	
3136BP-GW-5	FEDERAL HOME LOAN BANKS FNR 2022-78 AZ	12/01/2025	Interest Capitalization	XXX	254,118	254,118	
3136BP-KF-7	FEDERAL HOME LOAN BANKS FNR 2022-80 LZ	12/01/2025	Interest Capitalization	XXX	317,647	317,647	
3136BP-KT-7	FEDERAL HOME LOAN BANKS FNR 2022-76 HZ	12/01/2025	Interest Capitalization	XXX	285,015	285,015	
3136BP-L8-2	FEDERAL HOME LOAN BANKS FNR 2023-12 LZ	12/01/2025	Interest Capitalization	XXX	111,660	111,660	
3136BP-MM-0	FEDERAL HOME LOAN BANKS FNR 2022-83 JZ	12/01/2025	Interest Capitalization	XXX	279,473	279,473	
3136BP-MQ-1	FEDERAL HOME LOAN BANKS FNR 2022-83 DZ	12/01/2025	Interest Capitalization	XXX	867,441	867,441	
3136BP-NC-1	FEDERAL HOME LOAN BANKS FNR 2022-88 BZ	12/01/2025	Interest Capitalization	XXX	448,024	448,024	
3136BP-QA-2	FEDERAL HOME LOAN BANKS FNR 2022-82 GZ	12/01/2025	Interest Capitalization	XXX	419,210	419,210	
3136BP-ZE-4	FEDERAL HOME LOAN BANKS FNR 2023-8 ZA	12/01/2025	Interest Capitalization	XXX	207,310	207,310	
3136BQ-EH-8	FEDERAL HOME LOAN BANKS FNR 2023-37 BZ	12/01/2025	Interest Capitalization	XXX	335,323	335,323	
3136BT-RY-1	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	341,557	341,557	
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	12/01/2025	Interest Capitalization	XXX	182,857	182,857	
3137AX-W3-3	FEDERAL HOME LOAN BANKS FHR 4158 ZT	12/01/2025	Interest Capitalization	XXX	42,824	42,824	
3137AY-KG-5	FEDERAL HOME LOAN BANKS FHR 4172 UZ	12/01/2025	Interest Capitalization	XXX	19,627	19,627	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
3137B1-3E-0	FEDERAL HOME LOAN BANKS FHR 4182 ZK	12/01/2025	Interest Capitalization	XXX	124,441	124,441	
3137B2-FF-2	FHR 4206 DZ FHR 4206 DZ	12/15/2025	Interest Capitalization	XXX	16,062	16,062	
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ	12/15/2025	Interest Capitalization	XXX	54,870	54,870	
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	09/01/2025	Interest Capitalization	XXX	27,458	27,458	
3137BR-DQ-5	FEDERAL HOME LOAN BANKS FHR 4609 QZ	12/01/2025	Interest Capitalization	XXX	127,030	127,030	
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	07/01/2025	Interest Capitalization	XXX	36,988	36,988	
3137FA-5D-6	FEDERAL HOME LOAN BANKS FHR 4710 GZ	12/01/2025	Interest Capitalization	XXX	151,561	151,561	
3137FB-NL-6	FEDERAL HOME LOAN BANK FHR 4732 QZ	12/01/2025	Interest Capitalization	XXX	118,998	118,998	
3137FD-7H-9	FEDERAL HOME LOAN BANKS FHR 4748 YZ	12/01/2025	Interest Capitalization	XXX	546,315	546,315	
3137FU-B6-0	FEDERAL HOME LOAN BANKS FHR 4994 AZ	12/01/2025	Interest Capitalization	XXX	5,521	5,521	
3137GA-4M-6	FEDERAL HOME LOAN BANKS FHR 3730 PZ	12/01/2025	Interest Capitalization	XXX	90,810	90,810	
3137H1-5M-4	FEDERAL HOME LOAN BANKS FHR 5123 GZ	12/01/2025	Interest Capitalization	XXX	236,738	236,738	
3137H1-6N-1	FEDERAL HOME LOAN BANKS FHR 5123 MZ	12/01/2025	Interest Capitalization	XXX	103,229	103,229	
3137H1-BD-7	FEDERAL HOME LOAN BANKS FHR 5122 Z	12/01/2025	Interest Capitalization	XXX	32,331	32,331	
3137H2-5X-8	FEDERAL HOME LOAN BANK FHR 5144 BZ	12/01/2025	Interest Capitalization	XXX	452,917	452,917	
3137H2-7G-3	FEDERAL HOME LOAN BANK FHR 5140 EZ	12/01/2025	Interest Capitalization	XXX	895,122	895,122	
3137H2-C4-4	FEDERAL HOME LOAN BANK SERIES 5139 CLASS	12/01/2025	Interest Capitalization	XXX	10,140	10,140	
3137H2-GR-9	FEDERAL HOME LOAN BANK FHR 5146 ZJ	12/01/2025	Interest Capitalization	XXX	45,307	45,307	
3137H2-U6-9	FEDERAL HOME LOAN BANK FHR 5149 Z	12/01/2025	Interest Capitalization	XXX	304,891	304,891	
3137H2-Z6-4	FEDERAL HOME LOAN BANK FHR 5150 GZ	12/01/2025	Interest Capitalization	XXX	197,494	197,494	
3137H3-2U-5	FEDERAL HOME LOAN BANK FHR 5150 Z	12/01/2025	Interest Capitalization	XXX	122,771	122,771	
3137H3-6S-6	FEDERAL HOME LOAN BANK FHR 5155 LZ	12/01/2025	Interest Capitalization	XXX	210,003	210,003	
3137H3-JN-3	FEDERAL HOME LOAN BANK FHR 5151 ZB	12/01/2025	Interest Capitalization	XXX	132,798	132,798	
3137H3-SA-1	FEDERAL HOME LOAN BANK FHR 5159 EZ	12/01/2025	Interest Capitalization	XXX	47,898	47,898	
3137H3-SK-9	FEDERAL HOME LOAN BANK FHR 5159 GZ	12/01/2025	Interest Capitalization	XXX	48,492	48,492	
3137H3-UL-4	FEDERAL HOME LOAN BANK FHR 5159 QZ	12/01/2025	Interest Capitalization	XXX	48,608	48,608	
3137H3-UT-7	FEDERAL HOME LOAN BANK FHR 5159 UZ	12/01/2025	Interest Capitalization	XXX	52,112	52,112	
3137H3-V7-4	FEDERAL HOME LOAN BANK FHR 5159 ZW	12/01/2025	Interest Capitalization	XXX	34,005	34,005	
3137H3-W3-2	FEDERAL HOME LOAN BANK FHR 5160 DZ	12/01/2025	Interest Capitalization	XXX	43,006	43,006	
3137H4-VA-5	FEDERAL HOME LOAN BANKS FHR 5180 CZ	12/01/2025	Interest Capitalization	XXX	134,109	134,109	
3137H5-6N-2	FEDERAL HOME LOAN BANKS FHR 5178 ZT	12/01/2025	Interest Capitalization	XXX	347,751	347,751	
3137H5-DN-4	FEDERAL HOME LOAN BANKS FHR 5180 KZ	12/01/2025	Interest Capitalization	XXX	66,695	66,695	
3137H5-EQ-6	FEDERAL HOME LOAN BANKS FHR 5192 GZ	12/01/2025	Interest Capitalization	XXX	3,264	3,264	
3137H5-FE-2	FEDERAL HOME LOAN BANKS FHR 5190 BZ	12/01/2025	Interest Capitalization	XXX	172,171	172,171	
3137H5-FH-5	FEDERAL HOME LOAN BANKS FHR 5190 CZ	12/01/2025	Interest Capitalization	XXX	146,818	146,818	
3137H5-FL-6	FEDERAL HOME LOAN BANKS FHR 5190 DZ	12/01/2025	Interest Capitalization	XXX	107,029	107,029	
3137H5-HU-4	FEDERAL HOME LOAN BANKS FHR 5190 Z	12/01/2025	Interest Capitalization	XXX	138,174	138,174	
3137H5-HW-0	FEDERAL HOME LOAN BANKS FHR 5190 ZL	12/01/2025	Interest Capitalization	XXX	55,267	55,267	
3137H5-J4-0	FEDERAL HOME LOAN BANKS FHR 5197 AZ	12/01/2025	Interest Capitalization	XXX	251,593	251,593	
3137H5-JG-3	FEDERAL HOME LOAN BANKS FHR 5188 GZ	12/01/2025	Interest Capitalization	XXX	141,595	141,595	
3137H5-MR-5	FEDERAL HOME LOAN BANKS FHR 5191 BZ	12/01/2025	Interest Capitalization	XXX	99,231	99,231	
3137H5-RY-5	FEDERAL HOME LOAN BANKS FHR 5194 EZ	12/01/2025	Interest Capitalization	XXX	116,896	116,896	
3137H5-UE-5	FEDERAL HOME LOAN BANKS FHR 5189 CZ	12/01/2025	Interest Capitalization	XXX	377,501	377,501	
3137H5-VT-1	FEDERAL HOME LOAN BANKS FHR 5189 ZT	12/01/2025	Interest Capitalization	XXX	543,985	543,985	
3137H5-ZN-0	FEDERAL HOME LOAN BANKS FHR 5202 BZ	12/01/2025	Interest Capitalization	XXX	33,111	33,111	
3137H6-CX-1	Freddie Mac FHR 5200 ZA	12/01/2025	Interest Capitalization	XXX	104,901	104,901	
3137H6-PV-1	Freddie Mac FHR 5206 Z	12/01/2025	Interest Capitalization	XXX	66,057	66,057	
3137H6-ZE-8	Freddie Mac FHR 5213 Z	12/01/2025	Interest Capitalization	XXX	348,791	348,791	
3137H7-5P-4	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	507,359	507,359	
3137H7-F2-4	FEDERAL HOME LOAN BANKS FHR 5221 ZE	12/01/2025	Interest Capitalization	XXX	429,452	429,452	
3137H7-N2-5	FEDERAL HOME LOAN BANKS FHR 5233 DZ	12/01/2025	Interest Capitalization	XXX	425,810	425,810	
3137H7-SH-7	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	135,507	135,507	
3137H7-WB-5	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	250,616	250,616	
3137H7-WG-4	FEDERAL HOME LOAN BANKS FHR 5230 AZ	12/01/2025	Interest Capitalization	XXX	116,783	116,783	
3137H7-ZJ-5	FEDERAL HOME LOAN BANKS FHR 5237 CZ	12/01/2025	Interest Capitalization	XXX	256,996	256,996	
3137H8-AD-3	FEDERAL HOME LOAN BANKS FHR 5236 BZ	12/01/2025	Interest Capitalization	XXX	231,836	231,836	
3137H8-KX-8	FEDERAL HOME LOAN BANKS FHR 5249 EZ	12/01/2025	Interest Capitalization	XXX	307,243	307,243	
3137H9-B4-0	FEDERAL HOME LOAN BANKS FHR 5267 GZ	12/01/2025	Interest Capitalization	XXX	343,443	343,443	
3137H9-BE-8	FEDERAL HOME LOAN BANKS FHR 5267 JZ	12/01/2025	Interest Capitalization	XXX	858,607	858,607	
3137H9-CR-8	FEDERAL HOME LOAN BANKS FHR 5272 CZ	12/01/2025	Interest Capitalization	XXX	1,270,588	1,270,588	
3137H9-DY-2	FEDERAL HOME LOAN BANKS FHR 5270 DZ	12/01/2025	Interest Capitalization	XXX	618,783	618,783	
3137H9-GB-9	FEDERAL HOME LOAN BANKS FHR 5275 AZ	12/01/2025	Interest Capitalization	XXX	317,647	317,647	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
3137H9-GM-5	FEDERAL HOME LOAN BANKS FHR 5275 KZ	12/01/2025	Interest Capitalization	XXX	762,353	762,353	
3137H9-KU-2	FEDERAL HOME LOAN BANKS FHR 5282 MZ	12/01/2025	Interest Capitalization	XXX	63,240	63,240	
3137H9-RC-5	FEDERAL HOME LOAN BANKS FHR 5295 ZA	12/01/2025	Interest Capitalization	XXX	168,188	168,188	
3137H9-RD-3	FEDERAL HOME LOAN BANKS FHR 5295 ZJ	12/01/2025	Interest Capitalization	XXX	296,295	296,295	
3137HA-DG-8	Freddie Mac FHR 5329 JZ	12/01/2025	Interest Capitalization	XXX	537,084	537,084	
3137HA-GE-0	Freddie Mac FHR 5330 ZA	12/01/2025	Interest Capitalization	XXX	291,415	291,415	
3137HA-K6-2	Freddie Mac FHR 5338 CZ	12/01/2025	Interest Capitalization	XXX	626,063	626,063	
3137HA-LL-8	Freddie Mac FHR 5333 LZ	12/01/2025	Interest Capitalization	XXX	408,531	408,531	
3137HA-RC-2	Freddie Mac FHR 5348 HZ	12/01/2025	Interest Capitalization	XXX	199,407	199,407	
3137HB-XZ-2	FEDERAL HOME LOAN BANKS 5386 HZ N N	12/01/2025	Interest Capitalization	XXX	267,223	267,223	
3137HH-NC-1	FEDERAL HOME LOAN BANK STRU BNP-8251 DZ	12/01/2025	Interest Capitalization	XXX	269,165	269,165	
3137HJ-6R-3	FEDERAL HOME LOAN BANK	01/07/2025	BNP PARIBAS SECURITIES SERVICE	XXX	4,397,670	4,760,671	21,820
3137HJ-6R-3	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	245,594	245,594	
3137HJ-6U-6	FEDERAL HOME LOAN BANK	01/08/2025	BNP PARIBAS SECURITIES SERVICE	XXX	3,699,063	4,000,000	18,333
3137HJ-6U-6	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	206,352	206,352	
34074N-EP-0	FLORIDA HSG FIN CORP FLSHSG	05/21/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,750,000	2,750,000	
34074N-EQ-8	FLORIDA HSG FIN CORP FLSHSG	05/21/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,650,000	2,650,000	
35563P-BD-0	FEDERAL HOME LOAN BANKS SCRT 2017-2 MB	11/01/2025	Interest Capitalization	XXX	1	1	
35563P-GE-3	FEDERAL HOME LOAN BANKS SCRT 2018-3 HZ	12/01/2025	Interest Capitalization	XXX	405,501	405,501	
35563P-GK-9	FEDERAL HOME LOAN BANKS SCRT 2018-3 MZ	12/01/2025	Interest Capitalization	XXX	658,721	658,721	
35563P-HB-8	FEDERAL HOME LOAN BANKS SCRT 2018-4 HB	11/08/2018	No Broker	XXX	13,152,238	15,000,000	1,250
35563P-HJ-1	FEDERAL HOME LOAN BANKS SCRT 2018-4 MZ	12/01/2025	Interest Capitalization	XXX	44,121	44,121	
35563P-JJ-9	FEDERAL HOME LOAN BANKS SCRT 2019-1 MZ	12/01/2025	Interest Capitalization	XXX	130,830	130,830	
35563P-LF-4	FEDERAL HOME LOAN BANKS SCRT 2019-3 HZ	12/01/2025	Interest Capitalization	XXX	42,931	42,931	
35563P-MP-1	FEDERAL HOME LOAN BANKS SCRT 2019-4 MZ	12/01/2025	Interest Capitalization	XXX	488,243	488,243	
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	4,900,000	4,900,000	
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	1,950,000	1,950,000	
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSO IDGEN	07/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	8,500,000	8,500,000	
491309-PQ-7	KENTUCKY HSG CORP KYSSFH 4.9 07/01/2045	05/07/2025	BANK OF AMERICA	XXX	1,170,000	1,170,000	
566736-KX-1	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	1,890,000	1,890,000	
566736-KY-9	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	995,000	995,000	
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	995,000	995,000	
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG	05/21/2025	BANK OF AMERICA	XXX	1,000,000	1,000,000	
57419U-VG-0	MD DEPT HSG COMM DEV 2023F MCDHSG	05/21/2025	BANK OF AMERICA	XXX	7,365,000	7,365,000	
57419U-WK-0	MD DEPT HSG COMM DEV 2023F MCDHSG	05/21/2025	BANK OF AMERICA	XXX	4,000,000	4,000,000	
60637G-KM-0	MISSOURI ST HSG DEV COMMN MOSSFH	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	12,160,000	12,160,000	
60637G-KN-8	MISSOURI ST HSG DEV COMMN MOSSFH	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	10,990,000	10,990,000	
60637G-ME-6	MISSOURI ST HSG DEV COMMN MOSSFH	09/10/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	8,010,000	8,010,000	
60637G-MF-3	MISSOURI ST HSG DEV COMMN MOSSFH	09/10/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	9,850,000	9,850,000	
647201-6Z-0	NEW MEXICO MORTGAGE FINANCE AU NMSHSG	08/01/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000	
67756U-DP-0	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	07/17/2025	BANK OF AMERICA	XXX	5,700,000	5,700,000	
67886M-2D-0	OKLAHOMA HSG FIN AGY SINGLE FA OKSSFM	04/30/2025	RAYMOND JAMES & ASSOCIATES	XXX	775,000	775,000	
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	05/14/2025	BANK OF AMERICA	XXX	2,000,000	2,000,000	
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG	05/30/2025	WELLS FARGO	XXX	12,500,000	12,500,000	
88046K-QR-0	TENNESSEE HSG DEV AGY TNSHSG	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000	
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	3,000,000	3,000,000	
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,000,000	2,000,000	
882750-G6-3	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	5,200,000	5,200,000	
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					221,852,992	224,632,361	47,251
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)							
3140LF-CG-7	FNMA 2.550% 01/01/40	03/03/2025	Tax Free Exchange	XXX	4,784,647	4,787,008	9,494
3140LF-Q9-8	FEDERAL HOME LOAN BANKS FN BS4979	04/30/2025	Tax Free Exchange	XXX	4,881,721	4,892,423	12,415
1049999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					9,666,368	9,679,431	21,909
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)							
00449V-AA-8	ACHIEVE MORTGAGE ACHM 2025-HE3 CLASS A	12/04/2025	Jefferies & Company Inc	XXX	1,649,978	1,650,000	10,729
00449V-AB-6	ACHIEVE MORTGAGE ACHM 2025-HE3 CLASS B	12/04/2025	Jefferies & Company Inc	XXX	1,199,974	1,200,000	8,178
03466K-AD-8	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	XXX	2,727,021	2,727,059	9,734
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	XXX	1,586,631	1,586,653	5,887
039966-AA-4	ARCHWEST MORTGAGE TRUST ARCHW ARCHW 2025	11/20/2025	Various	XXX	11,803,509	11,800,000	14,260
05532E-AR-6	BCAP 2009 RR10 8A2 BCAP 2009 RR10 8A2	09/01/2025	Interest Capitalization	XXX	20,084	20,084	
076912-AA-2	BEIGNET INVESTOR LLC SERIES 144A	10/16/2025	MORGAN STANLEY	XXX	129,745,000	129,745,000	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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10570T-AD-7	BRAVO RESIDENTIAL FUNDING TRUS	07/29/2025	BANK OF AMERICA	XXX	7,522,448	7,522,516	42,521
10571J-AC-0	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	XXX	1,743,218	1,746,684	6,657
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	XXX	2,206,309	2,206,337	9,248
12770J-AA-9	COREVEST AMERICAN FINANCE LTD CAFL 2025-	11/05/2025	MORGAN STANLEY	XXX	9,999,980	10,000,000	
161935-AB-7	CHASE MORTGAGE FINANCE CORPO	05/08/2025	JPMORGAN SECURITIES INC	XXX	4,103,849	4,165,684	17,820
20775H-5N-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	01/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	3,000,000	3,000,000	
22758T-AD-6	CROSS MORTGAGE TRUST 5.537% 07/25/70	08/05/2025	JPMORGAN SECURITIES INC	XXX	5,784,689	5,784,717	32,030
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	12,644,935	12,645,146	77,068
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	4,182,587	4,182,625	26,233
24380W-AD-1	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	2,799,967	2,800,000	17,892
251513-AQ-0	Deutsche Alt-A Securities INC DBALT 2006	08/01/2025	Interest Capitalization	XXX	13	13	
30191W-AA-3	FIGRE TRUST FIGRE 2025-HE8 A	11/21/2025	GOLDMAN SACHS & CO	XXX	10,987,163	10,987,180	49,255
30191W-AB-1	FIGRE TRUST FIGRE 2025-HE8 B	11/21/2025	GOLDMAN SACHS & CO	XXX	3,322,474	3,322,523	15,324
30191W-AC-9	FIGRE TRUST FIGRE 2025-HE8 C	11/21/2025	GOLDMAN SACHS & CO	XXX	5,322,559	5,322,678	25,007
31684N-AB-3	FIGRE TRUST FIGRE 2025-HE6 B	10/15/2025	GOLDMAN SACHS & CO	XXX	5,853,796	5,853,954	17,566
31684N-AC-1	FIGRE TRUST FIGRE 2025-HE6 C	10/15/2025	GOLDMAN SACHS & CO	XXX	5,122,168	5,122,210	15,672
316918-AA-9	FIGRE TRUST SERIES 25 PF2 CLASS C	09/16/2025	JPMORGAN SECURITIES INC	XXX	3,791,684	3,791,741	12,154
316918-AB-7	FIGRE TRUST SERIES 25 PF2 CLASS B	09/16/2025	JPMORGAN SECURITIES INC	XXX	1,232,286	1,232,316	4,029
316922-AA-1	FIGRE TRUST 5.758% 06/25/55	06/23/2025	BARC	XXX	2,631,234	2,620,982	5,585
34074N-CJ-6	FLORIDA HSG FIN CORP FLSHSG	02/10/2025	MORGAN STANLEY	XXX	2,150,000	2,150,000	
36171H-AB-5	GCAT 5.756% 04/25/70	05/22/2025	BARC	XXX	820,542	820,544	3,805
36171H-AC-3	GCAT 6.009% 04/25/70	05/22/2025	BARC	XXX	4,636,052	4,636,075	22,441
36171M-AC-2	GCAT 5.550% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	11,351,722	11,374,969	33,319
36171M-AD-0	GCAT 5.753% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	3,759,073	3,759,074	11,414
36171M-AE-8	GCAT 5.955% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	XXX	5,498,837	5,498,885	17,283
36272N-AB-0	GD MORTGAGE BACKED SECURITIES	07/24/2025	GOLDMAN SACHS & CO	XXX	2,355,000	2,355,000	
36272Y-AC-4	GRANT STREET FUNDING GSF 5.797728 10/15/	12/01/2025	DIRECT	XXX	239,990	233,000	
36272Y-AD-2	GRANT STREET FUNDING Grant St Funding 6	12/16/2025	DIRECT	XXX	1,182,847	1,168,000	
36272Y-AE-0	GRANT STREET FUNDING Grant St Funding 6	12/16/2025	DIRECT	XXX	1,114,943	1,140,000	
36272Y-AF-7	GRANT STREET FUNDING Grant St Funding 6	12/16/2025	DIRECT	XXX	5,209,653	5,924,000	
36274T-AA-7	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	XXX	5,820,698	5,820,763	23,257
36274T-AC-3	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	XXX	849,733	849,746	3,630
367923-AE-9	GCAT 5.884% 06/25/70	07/25/2025	BARC	XXX	6,959,432	6,959,565	34,125
36831D-AE-0	GCAT 6.000% 08/25/55	08/13/2025	BANK OF AMERICA	XXX	31,596,400	31,084,207	134,698
36831D-AL-4	GCAT SERIES 25 INV3 A11	08/13/2025	BANK OF AMERICA	XXX	14,355,210	14,150,000	61,317
403958-AE-1	HOMES TRUST 5.677% 08/25/70	08/08/2025	MORGAN STANLEY	XXX	1,091,621	1,091,623	7,402
43761Y-AA-2	HOMES TRUST 5.471% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	XXX	11,693,449	11,693,627	44,428
43761Y-AB-0	HOMES TRUST 5.573% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	XXX	2,698,522	2,698,529	10,444
43761Y-AE-4	HOMES TRUST HOMES..25-AFC2	06/24/2025	JPMORGAN SECURITIES INC	XXX	1,843,994	1,843,995	7,526
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3	09/10/2025	NOMURA INC	XXX	2,547,323	2,547,348	17,753
44989U-AG-1	INFN 25 1 INFN 2025-1 B 144A	11/24/2025	DIRECT	XXX	2,423,686	2,363,000	
44989U-AJ-5	INFN 25 1 INFN 2025-1 C 144A	11/24/2025	DIRECT	XXX	1,934,738	1,978,000	
44989U-AL-0	INFN 25 1 INFN 2025-1 D 144A	11/24/2025	DIRECT	XXX	1,320,591	1,546,000	
45129Y-7Y-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	02/26/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	7,190,000	7,190,000	
46660C-AC-1	JP MORGAN MORTGAGE TRUST SERIES 25 HE3 C	11/21/2025	JPMORGAN SECURITIES INC	XXX	3,771,900	3,771,900	
48288#-AA-6	Kennedy Lewis Capital Company KLCC SPV G	09/23/2025	DIRECT	XXX	30,636,907	30,636,907	
50205Y-AA-1	LHOME MORTGAGE TRUST 5.239% 08/25/40	08/18/2025	BARC	XXX	3,999,952	4,000,000	
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC FTLS	07/23/2025	DIRECT	XXX	19,000,000	19,000,000	
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING MCDHSG	02/11/2025	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
61778L-AE-5	MORGAN STANLEY RESIDENTIAL MO	05/16/2025	MORGAN STANLEY	XXX	1,636,624	1,636,645	7,731
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	11/14/2025	MORGAN STANLEY	XXX	5,687,181	5,687,205	20,174
617946-AA-6	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	XXX	19,168,070	19,634,827	74,176
617946-AD-0	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	XXX	3,800,380	3,926,965	14,835
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	XXX	4,736,736	4,908,707	18,544
62957J-AC-5	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A1	09/24/2025	MORGAN STANLEY	XXX	6,181,421	6,181,525	24,898
62957J-AF-8	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A2	09/24/2025	MORGAN STANLEY	XXX	1,320,371	1,320,374	5,588
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3	09/24/2025	MORGAN STANLEY	XXX	989,031	989,044	4,347
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN	11/20/2025	WELLS FARGO	XXX	2,591,740	2,564,591	8,168
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN	06/02/2025	BARC	XXX	3,932,303	3,932,373	25,497
67120V-AB-1	ONSLOW BAY FINANCIAL LLC	07/31/2025	WELLS FARGO	XXX	1,431,412	1,429,848	
67121C-AA-4	ONSLOW BAY FINANCIAL LLC OBX 2025-HE1 A1	03/25/2025	GOLDMAN SACHS & CO	XXX	2,003,916	2,003,916	
67121C-AB-2	ONSLOW BAY FINANCIAL LLC	03/25/2025	GOLDMAN SACHS & CO	XXX	2,350,000	2,350,000	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX..2	06/02/2025	GOLDMAN SACHS & CO	XXX	2,583,189	2,583,238	17,197
67121U-AC-0	ONSLOW BAY FINANCIAL LLC	07/15/2025	JPMORGAN SECURITIES INC	XXX	5,647,368	5,647,450	15,510
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NOM16	09/12/2025	MORGAN STANLEY	XXX	3,446,244	3,446,254	8,479
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2	11/25/2025	BARC	XXX	3,359,183	3,359,205	19,481
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3	11/25/2025	BARC	XXX	2,701,896	2,701,905	15,980
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3	09/30/2025	BANK OF AMERICA	XXX	9,491,641	9,648,428	43,418
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19	09/30/2025	BANK OF AMERICA	XXX	16,786,212	16,849,398	92,672
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	06/11/2025	BANK OF AMERICA	XXX	18,000,000	18,000,000	
70879Q-V9-1	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	06/11/2025	BANK OF AMERICA	XXX	6,050,000	6,050,000	
729916-AL-0	PMT LOAN TRUST PMTLT 2025-INV11 A11	11/06/2025	GOLDMAN SACHS & CO	XXX	2,009,456	2,000,000	5,194
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29	11/06/2025	GOLDMAN SACHS & CO	XXX	7,898,438	7,895,971	20,508
73015E-AG-4	PMT LOAN TRUST 6.000% 07/25/56	08/06/2025	BANK OF AMERICA	XXX	34,317,117	33,714,099	73,047
73015E-AK-5	PMT LOAN TRUST 6.000% 07/25/56	08/06/2025	BANK OF AMERICA	XXX	18,276,626	18,000,000	39,000
73015F-AH-9	PMT LOAN TRUST 5.500% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	XXX	1,147,949	1,147,048	2,979
73015F-AK-2	PMT LOAN TRUST 6.000% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	XXX	2,240,350	2,250,000	6,375
73015F-BD-7	PMT LOAN TRUST 6.000% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	XXX	4,568,053	4,558,793	12,917
730917-AA-9	Point Securitization Trust 202 PNT 2025-	03/21/2025	CANTOR FITZGERALD & CO	XXX	4,702,442	4,755,135	
730917-AB-7	Point Securitization Trust 202 PNT 2025-	03/21/2025	CANTOR FITZGERALD & CO	XXX	1,199,757	1,211,164	
74387A-AK-1	PROVIDENT FUNDING MORTAGE	09/05/2025	BANK OF AMERICA	XXX	3,984,486	4,000,000	6,722
74387A-AP-0	PROVIDENT FUNDING MORTAGE	09/05/2025	BANK OF AMERICA	XXX	19,046,999	19,023,220	31,970
74388T-AJ-2	PROVIDENT FUNDING MORTAGE PFMT 2025-6 A9	12/10/2025	BANK OF AMERICA	XXX	1,996,369	2,000,000	4,889
748949-AB-0	WOODWARD CAPITAL MANAGEMENT RC	06/13/2025	JPMORGAN SECURITIES INC	XXX	10,663,856	10,664,078	38,651
74943A-AC-6	WOODWARD CAPITAL MANAGEMENT	07/17/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,049,967	1,050,000	4,675
76113N-AC-7	Residential Asset Securitizati RAST 2006	07/01/2025	Interest Capitalization	XXX	59	59	
79582N-AA-7	SALUDA GRADE ALTERNATIVE MORTG GRADE 10/	11/05/2025	Various	XXX	4,599,605	4,600,000	18,827
79589V-AB-0	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	XXX	3,400,000	3,400,000	
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	XXX	15,888,881	15,888,881	
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	XXX	9,142,764	9,142,764	
81743G-AE-6	SEQUOIA MORTGAGE TRUST	06/18/2025	WELLS FARGO	XXX	3,058,650	3,058,173	8,877
81749T-AG-7	SEQUOIA MORTGAGE TRUST	05/15/2025	BANK OF AMERICA	XXX	1,240,364	2,000,000	3,056
81749Y-AH-4	SEQUOIA MORTAGE TRUST 5.500% 07/25/55	06/10/2025	MORGAN STANLEY	XXX	4,215,849	4,400,000	11,428
85520E-AE-1	STAR 2025-SFR6 TRUST STAR..25-SFR6-C	07/16/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,500,000	1,500,000	
88046K-SX-5	TENNESSEE HSG DEV AGY TNSHSG	08/26/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,200,000	1,200,000	
914917-AA-7	UNLOCK HEA TRUST 2025-2 UNLOK 2025-2 A	11/07/2025	Barclay Capital Inc	XXX	2,571,179	2,579,430	18,486
914917-AB-5	UNLOCK HEA TRUST 2025-2 UNLOK 2025-2 B	11/07/2025	Barclay Capital Inc	XXX	1,318,982	1,341,000	11,613
914919-AA-3	UNLOCK HEA TRUST 2025-3 UNLOK 2025-3 A	12/18/2025	Primary Investment	XXX	15,874,776	15,990,000	120,036
914919-AB-1	UNLOCK HEA TRUST 2025-3 UNLOK 2025-3 B	12/18/2025	Primary Investment	XXX	3,938,814	4,010,000	37,956
92490E-AH-6	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	XXX	4,890,430	4,890,502	6,344
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	XXX	5,868,496	5,868,602	7,836
92490F-AM-2	VERUS SECURITIZATION TRUST VERUS 2025-12	12/12/2025	WELLS FARGO	XXX	1,999,968	2,000,000	5,069
924931-AG-3	Verus Securitization Trust	09/12/2025	Various	XXX	8,962,784	8,932,156	19,226
92540X-AC-5	VERUS SECURITIZATION TRUST	06/04/2025	MORGAN STANLEY	XXX	2,086,501	2,086,531	3,622
BYDRG0-2R-3	DOMAIN BURLEWOOD HOLDCO LLC	10/03/2025	DIRECT	XXX	9,000,000	9,000,000	
BYDRG0-3Z-4	DOMAIN BURLEWOOD HOLDCO LLC	10/03/2025	DIRECT	XXX	9,000,000	9,000,000	
BYDRZF-UD-9	HV BRANFORD LLC 2.400% 09/30/31	10/21/2025	DIRECT	XXX	30,000,000	30,000,000	
404280-EX-3	HSBC 5.790% 05/13/36	11/19/2025	GOLDMAN SACHS & CO	XXX	1,581,045	1,500,000	1,689
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					811,372,301	812,830,363	1,793,378
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)							
04002D-AC-5	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-	12/05/2025	GOLDMAN SACHS & CO	XXX	20,750,000	20,750,000	
04002D-AE-1	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-	12/05/2025	GOLDMAN SACHS & CO	XXX	9,200,000	9,200,000	
05589F-AB-0	MADISON HOLDINGS LLC 5.000% 03/01/34	01/14/2025	Tax Free Exchange	XXX	480,000	480,000	867
05589F-AC-8	MADISON HOLDINGS LLC 5.000% 03/01/34	01/14/2025	Tax Free Exchange	XXX	1,200,000	1,200,000	2,167
05589F-AD-6	MADISON HOLDINGS LLC 5.000% 03/01/34	01/14/2025	Tax Free Exchange	XXX	4,320,000	4,320,000	7,800
081915-AF-7	BENCHMARK Mortgage Trust V12 B Y N	02/14/2025	No Broker	XXX	1,551,227	1,500,000	3,403
36264X-AG-7	GSF..22 GSF..22 Class B	04/29/2025	DIRECT	XXX	421,746	452,000	
36264X-AJ-1	GSF..22 GSF..22 Class C	04/29/2025	DIRECT	XXX	349,441	396,000	
36264X-AL-6	GSF..22 GSF..22 Class D	04/29/2025	DIRECT	XXX	693,456	1,077,000	
50230A-AC-8	LRECS 2025-CRE1 LRECS 2025-CRE1 AS	11/21/2025	WELLS FARGO	XXX	10,100,000	10,100,000	
50230A-AE-4	LRECS 2025-CRE1 LRECS 2025-CRE1 B	11/21/2025	WELLS FARGO	XXX	3,250,000	3,250,000	
78348L-AA-8	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A	09/29/2025	NOMURA INC	XXX	3,736,506	3,741,275	4,683

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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78348L-AC-4	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A	09/29/2025	NOMURA INC	XXX	2,396,908	2,400,000	3,154
817935-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 202	12/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	12,648,202	11,765,769	2,337
91825C-AA-3	VDCM COMMERCIAL MORTGAGE TRUST	06/24/2025	WELLS FARGO	XXX	7,000,000	7,000,000	9,152
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	07/21/2025	DIRECT	XXX	23,698,573	23,817,661	
92259Y-AA-8	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	XXX	29,023,186	29,034,097	82,263
92259Y-AD-2	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	XXX	2,312,194	2,313,803	7,332
92259Y-AG-5	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	XXX	2,290,574	2,292,462	7,827
92259Y-AK-6	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	XXX	4,280,534	4,284,836	15,600
92259Y-AN-0	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	07/16/2025	BARCLAYS BANK PLC	XXX	11,466,761	11,777,872	56,547
92259Y-AP-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	07/16/2025	BARCLAYS BANK PLC	XXX	1,952,555	2,485,222	11,932
92262X-AA-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	21,282,313	21,283,245	142,030
92262X-AB-3	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,786,488	1,787,050	13,192
92262X-AC-1	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,995,792	1,996,328	16,006
92262X-AD-9	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	3,492,482	3,493,574	29,249
92262X-AE-7	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	8,318,573	8,319,588	96,091
92262X-AF-4	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	XXX	2,773,642	3,030,772	37,805
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					192,771,153	193,548,554	549,437
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)							
00024D-AA-1	AA INFRASTRUCTURE FUND LLC	02/14/2025	No Broker	XXX	5,673,677	5,666,667	29,051
00028A-AA-3	A10 SECURITIZATION A10..25-FL6 A10 2025-F	11/06/2025	GOLDMAN SACHS & CO	XXX	1,695,750	1,700,000	
00028A-AC-9	A10 SECURITIZATION A10..25-FL6 A10 2025-F	11/06/2025	GOLDMAN SACHS & CO	XXX	3,790,500	3,800,000	
00112H-AC-1	ACREC LLC FL3 AS Y Y 5.374% 08/18/42	01/10/2025	JPMORGAN SECURITIES INC	XXX	8,977,500	9,000,000	
00112H-AE-7	ACREC LLC FL3 B Y Y 5.675% 08/18/42	01/10/2025	JPMORGAN SECURITIES INC	XXX	3,990,000	4,000,000	
00112H-AG-2	ACREC LLC FL3 C Y Y 6.025% 08/18/42	01/10/2025	JPMORGAN SECURITIES INC	XXX	3,466,313	3,475,000	
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	13,000,000	13,000,000	
00121P-AE-8	AGL CLO LTD AGL..25-41 AGL..25-41A-B	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	43,500,000	43,500,000	
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	23,250,000	23,250,000	
00121X-AE-1	AGL CLO LTD AGL..25-39 AGL..25-39A-B	02/28/2025	JPMORGAN SECURITIES INC	XXX	8,150,000	8,150,000	
00121X-AG-6	AGL CLO LTD AGL..25-39 AGL ..25-39A-C	02/28/2025	JPMORGAN SECURITIES INC	XXX	12,000,000	12,000,000	
00193D-AE-8	AREIT CRE Trust CRE10 B Y Y	01/24/2025	MORGAN STANLEY	XXX	2,992,499	3,000,000	
00791Y-AG-3	AGL 5.495% 07/22/38	05/28/2025	BARC	XXX	4,000,000	4,000,000	
03666J-AE-7	ANTARES CLO 2024-3 LLC ANTR 2024-3A C	12/18/2025	No Broker	XXX	11,936,940	12,000,000	123,594
039960-AA-7	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	2,500,000	2,500,000	
039960-AG-4	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	1,300,000	1,300,000	
039973-AC-6	ARES DIRECT LENDING CLO LLC AR ARESDL 20	10/29/2025	WELLS FARGO	XXX	8,300,000	8,300,000	
039973-AE-2	ARES DIRECT LENDING CLO LLC ARESDL 2025-	10/29/2025	WELLS FARGO	XXX	35,150,000	35,150,000	
05555J-AE-6	BBAM US CLO LTD BBAM 2024-4A A2	12/23/2025	No Broker	XXX	5,005,520	5,000,000	55,148
05556E-AC-0	BDS..25-FL14 BDS..25-FL15-AS	08/14/2025	WELLS FARGO	XXX	10,000,000	10,000,000	
05556E-AE-6	BDS LTD BDS..25-FL15 BDS..25-FL15-B	08/14/2025	WELLS FARGO	XXX	5,000,000	5,000,000	
05556E-AG-1	BDS LTD BDS..25-FL15 BDS..25-FL15-C	08/14/2025	WELLS FARGO	XXX	3,450,000	3,450,000	
05556F-AC-7	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	15,700,000	15,700,000	
05556F-AE-3	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	27,000,000	27,000,000	
05556X-AE-4	BDS LTD BDS..25-FL16 BDS2025-FL16 B	11/20/2025	MORGAN STANLEY	XXX	9,500,000	9,500,000	
05556X-AG-9	BDS LTD BDS..25-FL16 BDS 2025-FL16 C	11/20/2025	MORGAN STANLEY	XXX	7,900,000	7,900,000	
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-	05/14/2025	JPMORGAN SECURITIES INC	XXX	18,104,625	18,150,000	
05619B-AC-1	BSPRT ISSUER LTD BSPRT 2025-FL12 AS	09/24/2025	JPMORGAN SECURITIES INC	XXX	997,500	1,000,000	
05619B-AE-7	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	09/24/2025	JPMORGAN SECURITIES INC	XXX	6,982,500	7,000,000	
05619B-AG-2	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	09/24/2025	JPMORGAN SECURITIES INC	XXX	2,992,500	3,000,000	
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	464,500	464,500	
072921-AC-3	BDS..25-FL14 BDS..25-FL14-AS	02/21/2025	GOLDMAN SACHS & CO	XXX	14,962,500	15,000,000	
072921-AE-9	BDS..25-FL14 BDS..25-FL14-B	02/21/2025	GOLDMAN SACHS & CO	XXX	1,296,750	1,300,000	
072921-AL-3	BDS..25-FL14 BDS..25-FL14-C	02/21/2025	GOLDMAN SACHS & CO	XXX	997,500	1,000,000	
10970B-AA-8	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	96,795,000	96,795,000	
10970B-AB-6	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	9,720,000	9,720,000	
10970B-AC-4	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	9,720,000	9,720,000	
10970B-AD-2	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	9,720,000	9,720,000	
10970B-AE-0	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	7,695,000	7,695,000	
10970B-AF-7	Brinley Private Debt 2025-1 Brinley CLO	11/17/2025	Various	XXX	12,150,000	12,150,000	
12551Y-AN-3	CIFC FUNDING LTD SERIES 18 3A CLASS BR	08/20/2025	CITIGROUP GLOBAL MARKETS INC	XXX	3,000,000	3,000,000	
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	DIRECT	XXX	14,543,182	14,543,182	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	DIRECT	XXX	1,493,356	1,493,356	
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	DIRECT	XXX	1,669,783	1,669,783	
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	DIRECT	XXX	1,992,799	1,992,799	
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	16,000,000	16,000,000	
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	4,750,000	4,750,000	
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	7,000,000	7,000,000	
15675M-AC-7	CERBERUS LOAN FUNDING 52 LLC C CERB..25-3	08/26/2025	NATIXIS	XXX	2,775,000	2,775,000	
15675Q-AC-8	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2	07/23/2025	GREENSLEDGE CAPITAL MARKETS	XXX	3,600,000	3,600,000	
15675Q-AE-4	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2	07/23/2025	GREENSLEDGE CAPITAL MARKETS	XXX	4,000,000	4,000,000	
17151M-AC-6	TIAA CHURCHILL MIDDLE MARKET C CHMML 202	12/23/2025	No Broker	XXX	3,403,641	3,400,000	35,568
17151M-AE-2	TIAA CHURCHILL MIDDLE MARKET C CHMML 202	12/18/2025	No Broker	XXX	2,594,077	2,600,000	27,844
185833-AE-0	GOLDENTREE CLRMPK..25-1A-B1	04/03/2025	CITIGROUP GLOBAL MARKETS INC	XXX	13,000,000	13,000,000	
26113*-AC-3	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	DIRECT	XXX	18,271,200	18,271,200	
26113@-AC-1	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	DIRECT	XXX	19,793,800	19,793,800	
30340K-AC-5	FS Rialto Issuer Ltd FL10 AS Y Y	01/31/2025	GOLDMAN SACHS & CO	XXX	24,887,625	24,950,000	
30340K-AE-1	FS Rialto Issuer Ltd 5.578% 08/19/42	01/31/2025	GOLDMAN SACHS & CO	XXX	11,620,875	11,650,000	
30340K-AG-6	FS Rialto Issuer Ltd FL10 C Y Y	01/31/2025	GOLDMAN SACHS & CO	XXX	7,730,625	7,750,000	
38139V-AG-0	GOLDENTREE GLM..25-24A-B	03/14/2025	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000	
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	24,000,000	24,000,000	
38181E-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	3,600,000	3,600,000	
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	12,000,000	12,000,000	
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	8,200,000	8,200,000	
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	7,150,000	7,150,000	
38181H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	3,500,000	3,500,000	
38181H-AJ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	5,800,000	5,800,000	
38181U-AA-2	GOLUB CAPITAL PARTNERS CLO LTD	08/22/2025	GREENSLEDGE CAPITAL MARKETS	XXX	132,000,000	132,000,000	
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-	05/08/2025	WELLS FARGO	XXX	4,837,875	4,850,000	
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTA GSTNE..25-	05/08/2025	WELLS FARGO	XXX	3,391,500	3,400,000	
40172P-AQ-5	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-BR	02/19/2025	BARC	XXX	8,000,000	8,000,000	
40172P-AS-1	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-C1R	02/19/2025	BARC	XXX	17,000,000	17,000,000	
401924-AA-3	GUGGENHEIM CLO LTD GUGG 2025-9A A1R	11/13/2025	NATIXIS	XXX	100,000,000	100,000,000	
401924-AB-1	GUGGENHEIM CLO LTD GUGG 2025-9A A2R	11/13/2025	NATIXIS	XXX	4,750,000	4,750,000	
401924-AC-9	GUGGENHEIM CLO LTD GUGG 2025-9A A3R	11/13/2025	NATIXIS	XXX	2,750,000	2,750,000	
401924-AD-7	GUGGENHEIM CLO LTD GUGG 2025-9A BR	11/13/2025	NATIXIS	XXX	2,100,000	2,100,000	
401924-AE-5	GUGGENHEIM CLO LTD GUGG 2025-9A CR	11/13/2025	NATIXIS	XXX	12,400,000	12,400,000	
403961-AC-9	HLEND CLO LLC 3A B Y Y	01/31/2025	JPMORGAN SECURITIES INC	XXX	20,100,000	20,100,000	
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1	05/22/2025	MORGAN STANLEY	XXX	45,000,000	45,000,000	
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-	05/22/2025	MORGAN STANLEY	XXX	9,100,000	9,100,000	
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C	05/22/2025	MORGAN STANLEY	XXX	6,500,000	6,500,000	
43367A-AC-8	HLEND CLO HLEND..25-4 HLEND..25-4A-B	07/10/2025	NATIXIS	XXX	33,950,000	33,950,000	
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2	04/24/2025	BANK OF AMERICA	XXX	5,000,000	5,000,000	
439004-AE-2	GOLDENTREE HOOK..25-1A-B1	04/24/2025	BANK OF AMERICA	XXX	9,000,000	9,000,000	
439004-AJ-1	HKPK..25-1A HOOK..25-1A-C	04/24/2025	BANK OF AMERICA	XXX	6,500,000	6,500,000	
46091R-AN-3	INVESCO U S CLO 2025 2 LTD	07/28/2025	JPMORGAN SECURITIES INC	XXX	1,506,300	1,500,000	3,539
46656T-AU-0	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	2,000,000	2,000,000	
46656T-AW-6	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	2,000,000	2,000,000	
46656T-AY-2	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	1,000,000	1,000,000	
48285*-AA-3	KCLF Note Issuer I SPV LLC KCLF Note Iss	07/10/2025	Tax Free Exchange	XXX	14,100,819	14,100,819	26,409
538912-AC-0	LOANCORE ISSUER LTD LNCR 2025-CRE9 AS	10/20/2025	MORGAN STANLEY	XXX	7,400,000	7,400,000	
538912-AE-6	LOANCORE ISSUER LTD LNCR 2025-CRE9 B	10/20/2025	MORGAN STANLEY	XXX	15,950,000	15,950,000	
53947F-AE-1	LoanCore Issuer Ltd. CRE8 B Y Y	01/24/2025	GOLDMAN SACHS & CO	XXX	2,743,125	2,750,000	
55820N-AY-7	MADISON PARK FUNDING LTD	03/11/2025	HRNB	XXX	1,334,804	1,334,537	10,830
64135X-AC-5	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3	06/27/2025	WELLS FARGO	XXX	1,000,000	1,000,000	
64135X-AE-1	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3	06/27/2025	WELLS FARGO	XXX	5,800,000	5,800,000	
64756*-AA-0	New Mountain Private Credit Fu New Mount	12/19/2025	DIRECT	XXX	61,255,539	61,255,539	
69120E-AJ-8	OWL ROCK CLO LTD OR..23-10 OR..23-10A-BR	03/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	25,650,000	25,650,000	
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	11,350,000	11,350,000	
69120U-AC-7	OWL ROCK CLO LTD OR..25-21 OR..25-21A-C	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	6,000,000	6,000,000	
69121A-AC-0	OWL ROCK CLO LTD OR..25-22 OR..25-22A-B	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	6,500,000	6,500,000	
69121A-AE-6	OWL ROCK CLO LTD OR..25-22 OR..25-22A-C	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	3,600,000	3,600,000	
69121B-AR-5	OWL ROCK CLO LTD OR..22-7 OR..22-7A-BR	02/07/2025	SG AMERICAS SECURITIES, LLC	XXX	9,600,000	9,600,000	
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R	03/27/2025	NATIXIS	XXX	8,000,000	8,000,000	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR	03/27/2025	NATIXIS	XXX	13,000,000	13,000,000	
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR	03/27/2025	NATIXIS	XXX	10,000,000	10,000,000	
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-	04/01/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	10,000,000	10,000,000	
70806F-AA-3	Pennantpark CLO 7A A1A Y Y	01/29/2025	No Broker	XXX	6,922,404	6,900,000	10,723
74980P-AE-3	RR LTD 5.867% 04/15/36	02/14/2025	No Broker	XXX	2,004,492	2,000,000	10,773
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	11/18/2025	DIRECT	XXX	4,252,215	4,245,514	
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	11/18/2025	DIRECT	XXX	1,020,284	1,020,284	
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	11/18/2025	DIRECT	XXX	198,389	198,389	
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	11/18/2025	DIRECT	XXX	147,374	147,374	
81881Q-AU-0	SHACKLETON CLO LTD SHACK 2013-3A BR	12/26/2025	No Broker	XXX	1,700,554	1,700,582	19,442
83012Q-AN-4	Sixth Street CLO LTD. 5.202% 07/17/38	06/17/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,250,000	1,250,000	
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	20,300,000	20,300,000	
863922-AE-0	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	9,844,000	9,844,000	
863922-AG-5	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	5,000,000	5,000,000	
87246W-AW-2	TICP CLO LTD TICP 2016-6A CR2	12/26/2025	No Broker	XXX	999,205	1,000,000	12,132
8781M#-AB-5	SLIF VI-L HLDGS D SCSP SLIF VI Inter A-2	06/26/2025	DIRECT	XXX	1,472,104	1,472,104	
8781M#-AC-3	SLIF VI-L HLDGS D SCSP SLIF VI Inter B D	06/26/2025	DIRECT	XXX	870,220	870,220	
88675Y-AG-9	TIKEHAU US CLO LTD 7.255% 01/15/36	04/09/2025	No Broker	XXX	4,335,686	4,300,000	76,775
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1	08/21/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	3,471,920	3,472,228	
BGHAOS-2M-2	SG PROPERTY SPA NSANAPLES	09/04/2025	DIRECT	XXX	11,000,000	11,000,000	
G7743*-AA-8	SLF V-L Holdings, L.P. SLF V 2025 A TL 1	08/01/2025	DIRECT	XXX	1,731,665	1,731,665	
G7743@-AA-6	SLF V International-L Holdings SLIF V 20	08/01/2025	DIRECT	XXX	1,993,018	1,993,018	
L8043#-AB-1	SLF VI-L HLDGS D SCSP SLIF VI A-2 DDTL 9	06/26/2025	DIRECT	XXX	1,312,000	1,312,000	
L8043#-AC-9	SLF VI-L HLDGS D SCSP SLF VI B DDTL 9/20	06/26/2025	DIRECT	XXX	580,147	580,147	
00190Y-BT-1	ARES CLO LTD ARES..13-2A ARES..13-2A-CR3	04/01/2025	MIZUHO SECURITIES USA LLC	XXX	8,251,323	8,276,000	87,531
03328Q-BY-6	Anchorage Capital CLO LTD	07/28/2025	WBTB	XXX	1,500,000	1,500,000	
039933-AA-4	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	42,500,000	42,500,000	
039933-AC-0	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	10,400,000	10,400,000	
039933-AE-6	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	14,100,000	14,100,000	
039933-AG-1	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	18,800,000	18,800,000	
039939-AU-7	ARES LXVII CLO LTD ARES..22-67A-BR	03/18/2025	MIZUHO SECURITIES USA LLC	XXX	5,205,375	5,250,000	34,995
039953-AE-4	ARES CLO LTD ARES..24-69 ARES..24-69A-B	03/17/2025	MIZUHO SECURITIES USA LLC	XXX	12,224,400	12,200,000	132,412
04018N-BC-4	ARES..20-56 ARES..20-56A-CR2	03/19/2025	MIZUHO SECURITIES USA LLC	XXX	2,344,125	2,350,000	21,046
05072M-AU-7	AUDAX SENIOR DEBT CLO 4 LLC AUDAX 2020-4	12/18/2025	No Broker	XXX	2,499,728	2,500,000	34,968
12567W-AN-9	CIFC Funding Ltd SERIES 22 4A BR	08/12/2025	NOMURA INC.	XXX	3,000,000	3,000,000	22,112
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B	04/09/2025	MIZUHO SECURITIES USA LLC	XXX	3,878,550	3,900,000	54,875
13877L-AW-6	CANYON CAPITAL CLO LTD CANYC..2 CANYC..22-	03/18/2025	MIZUHO SECURITIES USA LLC	XXX	2,654,403	2,675,000	5,226
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	3,300,000	3,300,000	44,281
142914-AE-0	CARLYLE GLOBAL MARKET STRATEGI CGMS..24-4	03/19/2025	MIZUHO SECURITIES USA LLC	XXX	4,645,350	4,650,000	45,273
14318J-AG-1	CARLYLE US CLO 2022 1 LTD CGMS 2022-1A C	12/18/2025	No Broker	XXX	2,247,667	2,250,000	24,218
15674Y-AC-2	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025	11/25/2025	NATIXIS	XXX	1,750,000	1,750,000	
15674Y-AE-8	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025	11/25/2025	NATIXIS	XXX	3,750,000	3,750,000	
28473A-AG-1	ELDRIDGE ELD..25-2 ELD 2025-2A C	12/03/2025	JPMORGAN SECURITIES INC.	XXX	5,000,000	5,000,000	
284913-AG-5	Eldridge CLO Ltd ELD 2025-1A C	09/29/2025	JPMORGAN SECURITIES INC.	XXX	3,550,000	3,550,000	
29002L-AL-4	ELM11..21-4A ELM11..21-4A-BR	03/18/2025	MIZUHO SECURITIES USA LLC	XXX	4,475,250	4,500,000	20,540
30323C-AG-5	FS Rialto Issuer Ltd FSRIA 2021-FL3 C	02/20/2025	Guggenheim	XXX	499,609	500,000	989
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A	03/14/2025	JPMORGAN SECURITIES INC.	XXX	15,500,000	15,500,000	
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-	05/23/2025	NATIXIS	XXX	4,000,000	4,000,000	
47235B-AE-3	JCP DIRECT LENDING CLO LLC JCP JCPDL 202	10/10/2025	SMBC NIKKO CAPITAL MARKETS LIM.	XXX	8,650,000	8,650,000	
47235B-AG-8	JCP DIRECT LENDING CLO LLC JCP JCPDL 202	10/10/2025	SMBC NIKKO CAPITAL MARKETS LIM.	XXX	5,750,000	5,750,000	
509827-AC-5	Lake George Park CLO Ltd 1A B Y Y	02/18/2025	BNP PARIBAS SECURITIES SERVICE	XXX	1,000,000	1,000,000	
55821U-AS-3	MADISON PARK FUNDING LTD MDPK.. MDPK..21-4	11/21/2025	SMBC NIKKO CAPITAL MARKETS LIM.	XXX	7,100,000	7,100,000	
55823F-AC-9	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	4,500,000	4,500,000	
55823F-AF-2	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	7,000,000	7,000,000	
69382J-AB-7	PFP LTD PFP..25-12 PFP..25-12-AS	05/29/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	2,992,500	3,000,000	
69382J-AC-5	PFP LTD PFP..25-12 PFP..25-12-B	05/29/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,795,500	1,800,000	
69688G-AC-2	PALMER SQUARE CLO LTD PLMRS..24 PLMRS..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	6,088,500	6,150,000	78,526
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO.	XXX	8,800,000	8,800,000	
87277L-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO.	XXX	12,350,000	12,350,000	
87277L-AG-1	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO.	XXX	4,350,000	4,350,000	
897764-AA-4	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO.	XXX	14,962,500	15,000,000	
897764-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO.	XXX	39,002,250	39,100,000	

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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
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	03/12/2025	GOLDMAN SACHS & CO	XXX	12,169,500	12,200,000	
949723-AL-4	WELLMAN PARK CLO LTD WLLMN_21- WLLMN_21-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	1,884,800	1,900,000	26,609
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK_2 WILDPK_24	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	2,480,000	2,500,000	65,912
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	12/19/2025	DIRECT	XXX	22,251,450	22,456,133	
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					1,758,981,456	1,759,880,840	1,141,341
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)							
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)							
0008N#-AA-2	American Community Finance LLC American	05/30/2025	DIRECT	XXX	8,888,889	8,888,889	
00279@-AA-0	APA Finance LLC APA FIN V TL 12/2050	12/17/2025	DIRECT	XXX	6,517,000	6,517,000	
04941*-AA-2	Atlas Securitized Products Atlas Securit	07/31/2025	DIRECT	XXX	3,328,478	3,328,478	
04941*-AC-8	Atlas Securitized Products Atlas Securit	07/31/2025	DIRECT	XXX	3,328,478	3,328,478	
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	02/19/2025	DIRECT	XXX	2,837,736	2,837,736	
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	02/19/2025	DIRECT	XXX	290,401	290,401	
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	02/19/2025	DIRECT	XXX	311,297	311,297	
05650@-AA-8	BGREEN III RSPV PORTFOLIO 1 LL PROJECT P	12/15/2025	Various	XXX	34,837,500	34,837,500	
09589#-AD-8	Blue Owl GP Stakes IV LP-D OWL Tranche D	10/29/2025	DIRECT	XXX	25,605,000	25,605,000	
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	759,185	759,185	
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	78,316	78,316	
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	53,145	53,145	
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	53,141	53,141	
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	41,956	41,956	
1250M#-AC-6	CB UNI Consumer Trust CB UNI Tranche RB	08/16/2024	DIRECT	XXX	3,128,906	3,128,906	
12575A-AB-3	CMFT Net Lease Master Issuer CIMNL 2021-	12/03/2025	BARC	XXX	2,064,771	2,394,262	2,393
137928-A*-8	Canes Midstream ABS Issuer LLC Canes Mid	12/24/2025	DIRECT	XXX	45,029,000	45,029,000	
30310@-AA-8	DRB Capital LLC DRB Capital LLC	12/23/2025	DIRECT	XXX	3,434,365	3,423,386	
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	03/31/2025	DIRECT	XXX	7,324,547	7,324,547	
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	03/31/2025	DIRECT	XXX	3,850,625	3,850,625	
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	03/31/2025	DIRECT	XXX	1,381,201	1,381,201	
389474-AA-5	Grayrock Fund IV Grayrock 2025-1 Class A	12/29/2025	Primary Investment	XXX	16,206,000	16,206,000	
389474-AB-3	Grayrock Fund IV Grayrock 2025-1 Class B	12/29/2025	Primary Investment	XXX	3,794,000	3,794,000	
39571W-AE-6	GREENSKY HOME IMPROVEMENT ISSU GSKY 2025	11/19/2025	GOLDMAN SACHS & CO	XXX	4,199,616	4,200,000	
44418#-AA-8	Hudson Waterfront Credit SPV I Hudson Wa	12/19/2025	DIRECT	XXX	8,622,902	8,622,902	
46690*-AA-6	SLM CORP SLM 12/2055 FRN Class A-FL	11/20/2025	Primary Investment	XXX	154,701	154,701	
46690*-AB-4	SLM CORP SLM 12/2055 Class A-FX	11/20/2025	Primary Investment	XXX	1,979,984	1,979,984	
46690*-AC-2	SLM CORP SLM 12/2055 Class B	11/20/2025	Primary Investment	XXX	338,425	338,425	
46690*-AD-0	SLM CORP SLM 12/2055 Class C	11/20/2025	Primary Investment	XXX	78,098	78,098	
46690*-AE-8	SLM CORP SLM 12/2055 Class D	11/20/2025	Primary Investment	XXX	52,065	52,065	
47054@-AA-2	Navient Corp TL 06/25 Class B	06/13/2025	DIRECT	XXX	1,552,339	1,552,339	
47054@-AB-0	Navient Corp TL 06/25 Class C	06/13/2025	DIRECT	XXX	1,238,647	1,238,647	
55977*-AA-1	SLM CORP SLM TL DD B 11/25 (Mezz)	11/20/2025	Primary Investment	XXX	2,625,793	2,625,793	
590929-AA-3	MESA Trust 2025-1 MESA Trust 2025-1 A	11/21/2025	Primary Investment	XXX	15,722,856	15,722,856	
590929-AB-1	MESA Trust 2025-1 MESA Trust 2025-1 B	11/21/2025	Primary Investment	XXX	1,739,279	1,739,279	
590929-AC-9	MESA Trust 2025-1 MESA Trust 2025-1 C	11/21/2025	Primary Investment	XXX	1,460,970	1,460,970	
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	12/23/2025	DIRECT	XXX	7,151,466	7,151,466	
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	12/23/2025	DIRECT	XXX	1,215,971	1,215,971	
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	12/23/2025	DIRECT	XXX	805,095	805,095	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	12/23/2025	DIRECT	XXX	905,038	905,038	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	12/23/2025	DIRECT	XXX	594,105	594,105	
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028	12/18/2025	DIRECT	XXX	9,378,895	9,378,895	
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028	12/18/2025	DIRECT	XXX	2,144,035	2,144,035	
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028	12/18/2025	DIRECT	XXX	1,952,817	1,952,817	
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028	12/18/2025	DIRECT	XXX	1,287,181	1,287,181	
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028	12/18/2025	DIRECT	XXX	1,234,780	1,234,780	
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028	12/18/2025	DIRECT	XXX	939,675	939,675	
69433F-AA-6	Pet Supplies Plus PAWS 2025-1A PAWS 2025	11/26/2025	Guggenheim Securities LLC	XXX	81,250,000	81,250,000	
69545N-AB-2	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	12,760,080	12,760,080	
69545N-AC-0	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	2,745,402	2,745,402	
69545N-AD-8	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	3,280,670	3,280,670	
69549L-AA-4	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	5,283,606	5,283,606	
74334E-AE-1	PROGRESS RESIDENTIAL TRUST PROG 2025-SFR	11/19/2025	GOLDMAN SACHS & CO	XXX	8,437,686	8,850,000	
78475C-AA-3	SSI ABS-25-1 ISSUER LLC SSIA_25-1-A	06/18/2025	BARCLAYS BANK PLC	XXX	1,402,461	1,402,471	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
78475C-AB-1	SSI ABS-25-1 ISSUER LLC SSIA 2505-1 B	06/18/2025	BARCLAYS BANK PLC	XXX	1,318,474	1,318,508	
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE.25-1A-	08/19/2025	CREDIT AGRICOLE CIB	XXX	9,291,777	9,293,982	
85790@-AA-1	STEAM MH Funding 1 LLC A	06/24/2025	DIRECT	XXX	4,663,329	4,663,329	
85790@-AB-9	STEAM MH Funding 1 LLC B	06/24/2025	DIRECT	XXX	347,331	347,331	
85790@-AC-7	STEAM MH Funding 1 LLC C	06/24/2025	DIRECT	XXX	297,859	297,859	
85817O-AA-1	STEELE IV ISSUER 2025A-1 LLC STEIV..25-1	11/12/2025	DIRECT	XXX	4,000,000	4,000,000	
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	13,105,684	13,105,684	
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	1,137,220	1,137,220	
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	872,296	872,296	
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	887,873	887,873	
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	11/25/2025	Various	XXX	4,166,094	4,202,205	
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	09/30/2025	Interest Capitalization	XXX	1,145,178	1,145,178	
867976-AB-8	SunStrong Issuer 2025-1 LLC STRONG 2025-	09/19/2025	Academy Securities, Inc	XXX	9,631,411	9,780,036	
87347@-AA-5	Thoma Bravo Credit Fund III TBCF III TL	10/22/2025	DIRECT	XXX	6,364,571	6,364,571	
8781M#-AD-1	SLIF VI-L HLDGS D SCSP SLIF VI Inter A-2	10/17/2025	DIRECT	XXX	308,473	308,473	
8781M#-AE-9	SLIF VI-L HLDGS D SCSP SLIF VI Inter BB	10/17/2025	DIRECT	XXX	206,785	206,785	
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	01/31/2025	DIRECT	XXX	14,998,434	15,044,123	
91534*-AB-0	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	01/31/2025	DIRECT	XXX	8,088,826	8,113,467	
92861W-AA-2	VITAL CARE ISSUER LLC VITAL 2025-1A A2	12/11/2025	Various	XXX	65,606,000	65,606,000	
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	08/13/2025	DIRECT	XXX	6,874,260	6,874,260	
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	08/13/2025	DIRECT	XXX	5,320,558	5,320,558	
BYDR6U-19-9	Breeze Airways Passthrough 202 Breeze Ai	10/07/2025	DIRECT	XXX	9,678,938	9,678,938	
BYDSN4-EL-5	BLUE OWL GP STAKES IV OWL TL 10/30/2032	10/30/2025	DIRECT	XXX	18,000,000	18,000,000	
BYDT38-SN-7	BLUE OWL GP STAKES IV OWL TL 10/30/2035	10/28/2025	DIRECT	XXX	12,000,000	12,000,000	
L8043#-AD-7	SLF VI-L HLDGS D SCSP SLIF VI A-2B DDTL	10/17/2025	DIRECT	XXX	275,291	275,291	
L8043#-AE-5	SLF VI-L HLDGS D SCSP SLIF VI BB DDTL 9/	10/17/2025	DIRECT	XXX	137,857	137,857	
1119999999 - ABS - Financial Asset-Backed – Self-Liquidating - Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)					554,403,094	555,391,619	2,393
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)							
05647@-AA-4	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	09/18/2025	DIRECT	XXX	38,315,848	38,315,848	
05647@-AB-2	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	12/30/2025	DIRECT	XXX	23,196,760	23,196,760	
05651#-AA-5	Thrivent Financial Holdings In Thrivent	03/31/2025	DIRECT	XXX	30,000,000	30,000,000	
05656@-AA-2	BREP VIII BREP VIII NAV TL 12/2030	12/17/2025	Various	XXX	24,241,739	24,426,120	
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05	10/22/2025	Various	XXX	111,058,276	111,058,276	
40497#-AA-0	HARBOURVEST PARTNERS LLC HV DDTL 1L 09/2	09/25/2025	DIRECT	XXX	10,163,785	10,203,701	
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	XXX	12,382,300	12,382,300	
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	XXX	5,628,759	5,628,759	
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	11/24/2025	Various	XXX	12,393,139	12,393,139	
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B	11/24/2025	Various	XXX	5,633,357	5,633,357	
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	11/24/2025	Various	XXX	2,140,703	2,140,703	
85815@-AA-2	Steele SM FLF Borrower LLC Steele SM FLF	03/07/2025	DIRECT	XXX	8,712,009	8,808,904	
85815@-AB-0	Steele SM FLF Borrower LLC Steele SM FLF	09/04/2025	DIRECT	XXX	14,861,096	14,861,096	
BYDRX1-CB-6	PROJECT BRONZE CLASS A Stepstone Bronze	09/26/2025	DIRECT	XXX	7,000,000	7,000,000	12,890
BYDRX1-EO-8	PROJECT BRONZE CLASS B Stepstone Bronze	09/26/2025	DIRECT	XXX	2,500,000	2,500,000	5,833
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	02/18/2025	Various	XXX	4,819,935	4,819,935	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	02/18/2025	Various	XXX	4,728,431	4,728,431	
G8315#-AA-0	KCK LTD KCK LTD Term Loan (Amendment N	05/22/2025	DIRECT	XXX	8,971,429	8,971,429	
G8315#-AB-8	KCK LTD KCK Ltd Revolving Loan	07/11/2025	DIRECT	XXX	3,128,582	3,128,582	
G8315#-AC-6	KCK LTD KCK Ltd 09/26/27	07/10/2025	DIRECT	XXX	459,990	459,990	
1319999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					330,336,138	330,657,330	18,723
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)							
00888*-AA-5	MARITIME PARTNERS LLC MP..23-1	12/17/2025	Various	XXX	38,000,000	38,000,000	
000000-00-0	CF Ascent Tranche R-A Advances	11/18/2025	DIRECT	XXX	4,537,149	4,537,149	
1252M@-AA-8	CF Ascent CF Ascent II Trust-Tranche RA	11/18/2025	DIRECT	XXX	8,310,980	8,310,980	
000000-00-0	CF Ascent Tranche R-B Advances	11/18/2025	DIRECT	XXX	186,770	186,770	
1252M@-AB-6	CF Ascent CF Ascent II Trust-Tranche R-B	11/18/2025	DIRECT	XXX	1,907,580	1,907,580	
1252M@-AC-4	CF Ascent CF Ascent II Trust-Tranche R-C	11/18/2025	DIRECT	XXX	870,616	870,616	
15201E-B@-2	Centersquare Issuer LLC Centersquare Iss	12/04/2025	DIRECT	XXX	8,066,579	8,250,000	
496015-AA-6	KINGS III OF AMERICA LLC KINGS 5.812 09/	09/03/2025	Guggenheim Securities LLC	XXX	30,000,000	30,000,000	
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	12/10/2025	Various	XXX	24,583,000	24,583,000	

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86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	03/28/2025	DIRECT	XXX	9,711,356	9,786,221	
87351@-AA-8	TH MSR Issuer Trust MSR Collateralized N	12/16/2025	DIRECT	XXX	10,830,000	10,830,000	
87351@-AA-8	TH MSR Issuer Trust MSR Collateralized N	03/31/2025	Tax Free Exchange	XXX	27,571,621	27,676,667	
87355#-AA-2	TH MSR Issuer Trust TH MSR Holdings LLC	12/15/2025	DIRECT	XXX	7,049,592	7,087,542	
BGHAAQ-XF-6	PC WAREHOUSE II LLC PC WHSE II SR SC	10/20/2025	DIRECT	XXX	118,800,000	135,000,000	
BGHAAQ-Y2-4	PRIVATE CREDIT WAREHOUSE 2025- PRIV CRED	10/20/2025	DIRECT	XXX	118,800,000	135,000,000	
BGHAAQ-Y8-1	WH FUNDING COMPANY II LLC WH FDG CO II L	10/20/2025	DIRECT	XXX	114,399,971	130,000,000	
000000-00-0	CML - DELETE THE TRADE Octagon Towers Up	12/18/2025	DIRECT	XXX	14,674	14,674	
1339999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)					523,639,888	572,041,199	
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)							
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	01/01/2025	Transfer from Sch DA	XXX	39,919,862	39,919,862	
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	10/31/2025	Various	XXX	10,860,718	10,860,718	
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	12/23/2025	No Broker	XXX	19,645,271	19,645,271	
69465#-AA-7	PSEP II Holdings LLC 5.850% 09/14/26	12/23/2025	DIRECT	XXX	38,431,436	38,442,964	
1539999999 - ABS - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)					108,857,287	108,868,815	
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)							
00039N-AA-2	APOLLO AVIATION SECURITIZATION AASET 25-	06/13/2025	GOLDMAN SACHS & CO	XXX	14,455,179	14,455,750	
00039N-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	11/14/2025	GOLDMAN SACHS & CO	XXX	23,891,967	23,892,285	
03766#-AC-8	Apollo Aviation Securitization AASET 201	07/01/2025	No Broker	XXX	5	5	
12510H-AF-7	Capital Automotive REIT	06/02/2025	CANTOR FITZGERALD & CO	XXX	238,962	258,982	493
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1	12/04/2025	BARC	XXX	4,784,575	4,791,875	13,045
14576A-AC-6	Capital Automotive LP 1A A3 Y Y	01/29/2025	No Broker	XXX	2,271,828	2,437,500	2,939
14855X-AA-2	CASTLELAKE AVIATION CLAS 25-2 CLAS 25-2A	07/18/2025	GOLDMAN SACHS & CO	XXX	30,194,361	30,194,962	
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	10/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	50,363,685	50,365,257	
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	2,861	2,861	
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	10,024	10,024	
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	4,079	4,079	
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	4,272	4,272	
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	4,098	4,098	
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	1,876	1,876	
86190B-AD-6	STORE Master Funding LLC	06/02/2025	CANTOR FITZGERALD & CO	XXX	84,176	97,750	131
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	17,974,433	17,977,500	
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	10,978,471	10,986,250	
86212F-AD-1	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,597,481	1,598,000	
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	XXX	1,597,195	1,598,000	
88035K-AD-1	TENET EQUITY FUNDING TENET 25- TENET 202	10/15/2025	Truist Securities	XXX	29,985,495	29,988,002	
55446M-AA-5	Mach I 3.474% 10/15/39	10/29/2025	BANK OF MONTREAL	XXX	270,197	274,312	397
63943G-AA-0	NAVIGATOR AIRCRAFT ABS LTD NAV NAVTRA 25	09/17/2025	MIZUHO SECURITIES USA LLC	XXX	5,939,941	5,940,067	
75914J-AB-1	FALKO Regional 2021-1 LLC Regional 2021-	08/15/2025	DIRECT	XXX	38,879,509	38,879,509	
75914J-AC-9	FALKO Regional 2021-1 LLC Regional 2021-	08/15/2025	DIRECT	XXX	3,132,793	3,132,793	
1719999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					236,667,463	236,896,009	17,005
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)							
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE	12/16/2025	DIRECT	XXX	35,148,675	36,258,875	
09606B-AG-9	BLUE STREAM ISSUER LLC BSTRM 2 BSTRM 24-	06/03/2025	BANK OF AMERICA	XXX	1,369,748	1,370,000	2,881
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	08/16/2024	DIRECT	XXX	887,623	887,623	
15201E-A*-5	Centersquare Issuer LLC Centersquare Iss	03/20/2025	DIRECT	XXX	23,835,390	24,915,025	
15201E-AL-8	Centersquare Issuer LLC CNSQ 2025-4A A2	08/21/2025	DIRECT	XXX	10,233,413	10,940,000	
15201E-AN-4	Centersquare Issuer LLC CNSQ 2025-5A A2	11/18/2025	Scotia Bank	XXX	17,361,143	17,649,000	
20469C-AC-9	CMDC 25-1 CMDC 25-1A-B1	05/15/2025	Guggenheim Securities LLC	XXX	8,000,000	8,000,000	
20633K-AE-8	Concord Music Royalties, LLC Concord Mus	02/14/2025	No Broker	XXX	3,959,457	4,000,000	15,051
21877@-AA-2	CoreWeave Coreweave 08/21/30	09/26/2025	DIRECT	XXX	7,267,545	8,070,666	
233046-AW-1	DB Master Finance LLC DNKN 2025-1A A2II	10/08/2025	BARC	XXX	5,000,000	5,000,000	
25755T-AP-5	Dominos Pizza Master Issuer LL	07/09/2025	WELLS FARGO	XXX	130,883	145,875	958
26432O-A#-9	Duetti ABS 1 LLC Series 2025-1 Class A-2	09/29/2025	DIRECT	XXX	11,812,418	11,812,631	
26432O-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	DIRECT	XXX	5,537,505	5,561,523	
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	05/21/2025	BANK OF AMERICA	XXX	3,094,988	3,019,500	17,096

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
35042N-AE-5	FOUNDATION FINANCE TRUST	06/27/2025	GOLDMAN SACHS & CO	XXX	479,951	480,000	
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	29,827,000	29,827,000	
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	6,876,000	6,876,000	
40446Q-AA-8	HTAP Issuer Trust 2025-2 HTAP 2025-2 A	08/22/2025	NOMURA INC	XXX	16,637,581	16,736,876	45,329
40446Q-AB-6	HTAP Issuer Trust 2025-2 HTAP 2025-2 B	08/22/2025	NOMURA INC	XXX	949,590	956,000	3,187
40446V-AA-7	HTAP Trust 2025-3 HTAP 2025-3 A	12/15/2025	NOMURA INC	XXX	7,169,995	7,255,500	24,185
40446V-AB-5	HTAP Trust 2025-3 HTAP 2025-3 B	12/15/2025	NOMURA INC	XXX	240,659	244,500	1,019
55339T-AA-0	MN8 PORTFOLIO IV LLC PROJECT EIGHT	12/14/2025	DIRECT	XXX	20,625,000	20,625,000	
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8	06/24/2025	MUFG Securities America	XXX	8,000,000	8,000,000	
59155M-AA-8	METIS ISSUER 2025-1 LLC METIS1	03/13/2025	DIRECT	XXX	12,000,000	12,000,000	
59170D-A*-2	MetroNet Infrastructure Issuer MetroNet	07/24/2025	DIRECT	XXX	9,723,309	9,900,000	
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM	12/12/2025	DIRECT	XXX	44,639,964	44,639,964	
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM	08/01/2025	Tax Free Exchange	XXX	67,662,640	67,662,640	
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM	12/26/2025	No Broker	XXX	6,363,141	6,363,141	
67449H-AA-8	OBSIDIAN ISSUER 2025-1 LLC OBSIS..25-1	08/15/2025	DIRECT	XXX	14,000,000	14,000,000	
69354W-AK-2	PNMAC GMSR ISSUER TRUST PNMSR 2025-GT1 A	08/07/2025	Academy Securities, Inc	XXX	40,000,000	40,000,000	
000000-00-0	PH IV ONSHORE ISSUER TRUST PHIVONSHORE	01/30/2025	DIRECT	XXX	2,431,500	2,431,500	
72703P-AH-6	PLANET FITNESS MASTER ISSUER L PLNT..25-1	12/05/2025	Guggenheim Securities LLC	XXX	6,000,000	6,000,000	
72703P-AJ-2	PLANET FITNESS MASTER ISSUER L PLNT..25-1	12/05/2025	Guggenheim Securities LLC	XXX	7,000,000	7,000,000	
74690D-AA-9	QTS ISSUER ABS I LLC QTS..25-1A-A2	07/18/2025	Various	XXX	28,698,726	28,675,000	29,068
74690F-AA-4	QTS ISSUER ABS II LLC QTSII..25-1A-A2	09/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	13,999,553	14,000,000	
817743-AG-2	Servpro Master Issuer LLC	02/10/2025	Guggenheim	XXX	172,303	192,500	385
817743-AL-1	SERVPRO MASTER ISSUER LLC SPRO 2025-1A A	10/31/2025	BARC	XXX	8,500,000	8,500,000	
85236K-AP-7	STACK INFRASTRUCTURE INC SIDC..25-1A-A2	07/11/2025	Various	XXX	6,889,975	7,050,000	4,222
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	07/09/2025	DIRECT	XXX	4,844,299	4,757,778	
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	07/09/2025	DIRECT	XXX	4,032,426	3,876,475	
871044-AL-7	SWITCH DATA CENTER SWTCH..25-1A SWTCH..25-	03/07/2025	Various	XXX	54,607,037	57,000,000	
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/16/2025	DIRECT	XXX	26,446,704	26,479,805	
90920Q-AA-8	Unison Trust 2025-1 - UNSN 202 Unison Tr	06/05/2025	DIRECT	XXX	9,459,169	10,292,658	
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	06/02/2025	WELLS FARGO	XXX	114,002	120,597	1,185
BGH9MA-DH-9	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	4,870,500	4,870,500	
BGH9MA-EY-1	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	2,563,500	2,563,500	
BGH9MA-F6-1	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	5,134,500	5,134,500	
BGHA3K-J8-9	BLUE OWL GP STAKES IV BGS	08/08/2025	DIRECT	XXX	3,692,000	3,692,000	
BGHA48-29-1	BLUE OWL GP STAKES IV 5.940% 09/04/45	08/08/2025	DIRECT	XXX	3,408,000	3,408,000	
BGHA9V-T9-6	BLUE OWL GP STAKES V ISSUER BLUEOWL	10/09/2025	WELLS FARGO	XXX	22,800,000	22,800,000	
BGHA9V-TA-3	BLUE OWL GP STAKES V ISSUER BLUEOWL	10/09/2025	WELLS FARGO	XXX	8,000,000	8,000,000	
BYDMGH-DS-3	ACS EQUITY LTD ACS I CM NOTES Reg S	08/14/2025	BANCO SANTANDER CENTRAL HISPAN	XXX	53,867,570	54,539,221	748,595
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	04/04/2025	DIRECT	XXX	125,000,000	125,000,000	
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi	07/29/2025	DIRECT	XXX	14,737,501	14,924,052	
40190A-AA-1	GCFRF..24-1A GPDFN..4-A1	09/22/2025	DIRECT	XXX	30,279,323	30,279,323	
1739999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)					866,382,206	874,784,748	893,161
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)							
1889999999 - ABS - Subtotal – Asset-Backed Securities (Unaffiliated)					5,620,004,678	5,684,285,601	4,484,598
1909999997 - ABS - Subtotals – Asset-Backed Securities – Part 3					5,620,004,678	5,684,285,601	4,484,598
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities					548,044,884	549,333,290	366,571
1909999999 - ABS - Subtotals – Asset-Backed Securities					6,168,049,562	6,233,618,891	4,851,169
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					13,682,238,922	13,963,180,216	54,529,315
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman	09/30/2025	Various	307,012.340	307,012		
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					307,012	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred							
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred							
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred							
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3					307,012	XXX	
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks					1,915,250	XXX	5,961
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					2,222,262	XXX	5,961
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other							
BGH9Z3-2U-4	FUSION BUYER LLC FUSION BUYER LLC	12/17/2025	Tax Free Exchange	8,265.000		XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	12/31/2025	DIRECT	18,765,068.540	18,765,069	XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					18,765,069	XXX	
Common Stocks - Mutual Funds - Designations Assigned by the SVO							
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI	12/31/2025	Various	9,367.080	188,575	XXX	
64157H-68-7	NAA RSK MGD RL EST INST	04/02/2025	DIRECT	1,176,721.190	38,185,377	XXX	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					38,373,952	XXX	
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO							
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO							
Common Stocks - Closed-End Funds - Designations Assigned by the SVO							
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO							
000000-00-0	Coller Private Credit Secondaries	07/01/2025	DIRECT	28,580,653.600	148,159,250	XXX	
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					148,159,250	XXX	
Common Stocks - Exchange Traded Funds							
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded							
Common Stocks - Parent, Subsidiaries and Affiliates - Other							
000000-00-0	Ellington Roots Trust Ton Roots M Trust	12/01/2025	DIRECT	356,500,000.000	356,500,000	XXX	
64858A-AA-4	NEW ROOTS M TR NEW ROOTS M TR	12/18/2025	DIRECT	640,000,000.000	640,000,000	XXX	
861733-AA-1	STONE ROOTS M TR STONE ROOTS M TR	12/08/2025	DIRECT	187,500,000.000	187,500,000	XXX	
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					1,184,000,000	XXX	
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					1,389,298,271	XXX	
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks					9,419,999	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks					1,398,718,270	XXX	
5999999999 - Subtotals - Preferred and Common Stocks					1,400,940,532	XXX	5,961
6009999999 Totals					15,083,179,454	XXX	54,535,276

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
ICO - U.S. Government Obligations (Exempt from RBC)																			
911759-KU-1	HOUSING URBAN DEVELOPMNT HUD 4.13 08/01/	08/01/2025	Maturity	XXX	6,648,000	6,648,000	6,648,000	6,648,000						6,648,000				274,562	08/01/2025
911759-KV-9	HOUSING URBAN DEVELOPMNT HUD 4.21 08/01/	08/06/2025	Call 100.0000	XXX	89,000	89,000	89,000	89,000						89,000				3,747	08/01/2026
911759-KW-7	HOUSING URBAN DEVELOPMNT HUD 4.28 08/01/	08/01/2025	Call 100.0000	XXX	108,000	108,000	108,000	108,000						108,000				4,499	08/01/2027
911759-KX-5	HOUSING URBAN DEVELOPMNT HUD 4.35 08/01/	08/01/2025	Call 100.0000	XXX	364,000	364,000	364,000	364,000						364,000				14,790	08/01/2028
911759-LU-0	HOUSING URBAN DEVELOPMNT HUD 3.36 08/01/	08/01/2025	Call 100.0000	XXX	113,000	113,000	113,000	113,000						113,000				3,797	08/01/2030
911759-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3	08/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				1,053	08/01/2030
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/	08/01/2025	Call 100.0000	XXX	60,000	60,000	60,000	60,000						60,000				1,613	08/01/2031
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3	08/01/2025	Call 100.0000	XXX	39,000	39,000	39,000	39,000						39,000				1,352	08/01/2032
912810-UD-8	US TREASURY N/B N N N N 4.125% 08/15/44	07/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	363,078	400,000	391,672	391,765		146		146		391,911	(28,833)	(28,833)		14,905	08/15/2044
91282C-GU-9	US Treasury Note Bond T 3 7/8 03/31/25	03/31/2025	Maturity	XXX	2,400,000	2,400,000	2,390,625	2,398,806		1,194		1,194		2,400,000				46,500	03/31/2025
91282C-LK-5	US Treasury Note Bond N N N	02/24/2025	Various	XXX	2,917,324	3,000,000	2,960,344	2,962,005		1,022		1,022		2,963,027	(45,703)	(45,703)		49,568	08/31/2029
91282C-LN-9	US Treasury Note Bond N N N	09/03/2025	Various	XXX	8,906,118	9,000,000	8,812,632	8,819,095		19,948		19,948		8,839,043	67,075	67,075		256,332	09/30/2029
91282C-LQ-2	US Treasury Note Bond N N N	05/09/2025	HRNB	XXX	3,802,369	3,800,000	3,777,741	3,778,989		2,638		2,638		3,781,627	20,742	20,742		84,488	10/15/2027
91282C-LR-0	US Treasury Note Bond N N N	09/03/2025	BARCLAYS BANK PLC	XXX	18,845,068	18,500,000	18,503,644	18,503,455		(417)		(417)		18,503,039	342,030	342,030		644,924	10/31/2029
91282C-LW-9	US Treasury Note Bond N N N	03/05/2025	Various	XXX	181,500,719	186,000,000	180,944,688	180,948,778		37,330		37,330		180,986,107	514,611	514,611		1,772,755	11/15/2034
91282C-MA-6	US Treasury Note Bond N N N	09/25/2025	Various	XXX	27,718,972	27,250,000	27,217,116	27,217,068		5,047		5,047		27,222,115	496,857	496,857		905,454	11/30/2029
91282C-MB-4	US Treasury Note Bond N N N	01/10/2025	JPMORGAN SECURITIES INC	XXX	493,671,875	500,000,000	494,804,688	494,823,255		55,702		55,702		494,878,957	(1,207,082)	(1,207,082)		1,593,407	12/15/2027
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					747,586,523	757,811,000	747,264,150	747,304,216		122,610		122,610		747,426,826		159,697	159,697	5,673,746	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																			
302155-BJ-4	EXP-IMP IMB EXMIMB 2.627 04/29/26	10/29/2025	Redemption 100.0000	XXX	83,333	83,333	83,333	83,333						83,333				1,368	04/29/2026
3130AV-4S-8	FEDERAL HOME LOAN BANK FHLB 5.9 03/10/43	11/05/2025	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				680,139	03/10/2043
3130AW-Q2-9	FEDERAL HOME LOAN BANK FHLB 5.85 07/28/3	10/15/2025	Call 100.0000	XXX	4,025,000	4,025,000	4,016,950	4,017,451		296		296		4,017,747	7,253	7,253		285,825	07/28/2038
3134A2-HG-6	FEDERAL HOME LOAN BANK FHLMC 0 12/11/25	12/11/2025	Maturity	XXX	24,000,000	24,000,000	9,889,830	22,905,007		1,094,993		1,094,993		24,000,000					12/11/2025
0029999999 - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					38,108,333	38,108,333	23,990,113	37,005,791		1,095,289		1,095,289		38,101,080		7,253	7,253	967,332	XXX
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																			
168863-DS-4	REPUBLIC OF CHILE CHILE 3.1 05/07/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,602,281	7,386,000	7,343,604	7,349,406		1,292		1,292		7,350,699		(1,748,418)	(1,748,418)	204,797	05/07/2041
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y	10/22/2025	JPMORGAN SECURITIES INC	XXX	921,380	920,000	908,905	908,943		127		127		909,070		12,310	12,310	51,118	10/02/2054
02124T-AA-1	QATAR AIRWAYS ALTSTR TL SR USD	11/14/2025	Paydown	XXX	25,157,194	25,157,194	25,000,938	25,053,613		103,581		103,581		25,157,194				465,540	05/14/2031
05970A-AA-0	MEXICO BNCE 4.375 10/14/25 144A	10/14/2025	Maturity	XXX	7,000,000	7,000,000	6,980,330	6,998,128		1,873		1,873		7,000,000				306,250	10/14/2025
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	11/14/2025	CIBC OPPENHEIMER CORP	XXX	11,686,455	11,668,800	11,668,800	11,668,800						11,668,800		17,655	17,655	429,425	11/09/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	11/09/2025	Redemption 100.0000	XXX	1,631,200	1,631,200	1,631,200	1,631,200						1,631,200				71,365	11/09/2027
69370P-AE-1	REPUBLIC OF INDONESIA PERTIJ 4.7 07/30/4	10/16/2025	Jefferies & Company Inc	XXX	5,277,807	6,150,000	6,641,000	6,600,354		(8,489)		(8,489)		6,591,864		(1,314,057)	(1,314,057)	350,875	07/30/2049
698299-BR-4	REPUBLIC OF PANAMA PANAMA 3.298 01/19/33	10/17/2025	JPMORGAN SECURITIES INC	XXX	47,208,000	55,000,000	55,000,000	55,000,000						55,000,000		(7,792,000)	(7,792,000)	2,203,705	01/19/2033
715638-DS-8	REPUBLIC OF PERU PERU 3.3 03/11/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	23,130,000	30,000,000	28,894,800	29,049,885		32,784		32,784		29,082,669		(5,952,669)	(5,952,669)	1,039,500	03/11/2041
716540-CB-6	PETROLEOS MEXICANOS PEMEX 6.875 08/04/26	10/02/2025	Corp Action	XXX	1,962,451	1,920,000	1,587,975	1,813,538		48,220		48,220		1,861,758		100,693	100,693	152,900	08/04/2026
91087B-AL-4	UNITED MEXICAN STATES MEX 5 04/27/51	10/16/2025	BANK OF AMERICA	XXX	4,627,123	5,590,000	6,112,075	6,073,090		(8,135)		(8,135)		6,064,955		(1,437,833)	(1,437,833)	271,736	04/27/2051
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					134,203,891	152,423,194	151,769,627	152,146,957		171,253		171,253		152,318,209		(18,114,319)	(18,114,319)	5,547,211	XXX
Issuer Credit Obligations - Municipal Bonds – General Obligations (Direct & Guaranteed)																			
05914F-BD-1	BALTIMORE CNTY MD MD BAL 0 09/15/2025	09/15/2025	Maturity	XXX	10,400,000	10,400,000	9,326,720	10,349,731		50,269		50,269		10,400,000					09/15/2025
20772G-G2-8	CONNECTICUT CT CTS 0 03/15/2025	03/17/2025	Maturity	XXX	25,000,000	25,000,000	8,820,250	24,681,994		318,006		318,006		25,000,000					03/15/2025
235218-L5-1	CITY OF DALLAS TX TX DAL 0 02/15/2025	02/18/2025	Maturity	XXX	5,195,000	5,195,000	1,850,719	5,155,449		39,551		39,551		5,195,000					02/15/2025
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49 SD DELSCD	06/01/2025	Maturity	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,500	06/01/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7	05/01/2025	Redemption 100.0000	XXX	120,000	120,000	156,062	143,189		(23,189)		(23,189)		120,000				4,648	05/01/2039
251130-AA-8	DETROIT MICH CITY SCH DIST MI DETSCD 3.1	05/01/2025	Maturity	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				717,750	05/01/2025
259291-GJ-5	DOUGLAS CNTY NEB SCH DIST NO 1 NE DOUSCD	12/15/2025	Maturity	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				187,500	12/15/2025
355514-MD-9	FRASER MICH PUB SCH DIST MI FSRSCD 6.05	05/01/2025	Redemption 100.0000	XXX	115,000	115,000	115,000	115,000						115,000				3,479	05/01/2026
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD	08/01/2025	Redemption 100.0000	XXX	820,000	820,000	820,000	820,000						820,000				49,856	02/01/2026
396064-YR-2	GREENVILLE CNTY S C SCH DIST SC GRESCD 1	06/15/2025	Maturity	XXX	7,060,000	7,060,000	7,060,000	7,060,000						7,060,000				42,360	06/15/2025
403755-C5-8	GWINNETT CNTY GA SCH DIST GA QSTGEN 02/0	02/01/2025	Various	XXX	5,185,000	5,185,000	2,765,783	5,164,098		20,902		20,902		5,185,000				30,592	02/01/2025
418542-JQ-0	HASTINGS MINN INDPT SCH DIST N MN HASSCD	02/01/2025	Maturity	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				100,000	02/01/2025
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033	06/01/2025	Paydown	XXX	274,510	274,510	292,006	285,332		(10,822)		(10,822)		274,510				7,000	06/01/2033
542433-ND-5	LONG BEACH CALIF UNI SCH DIST CA LONSCD	08/01/2025	Redemption 100.0000	XXX	1,355,000	1,355,000	1,355,000	1,355,000						1,355,000				80,135	08/01/2025
544646-XS-6	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				635,250	09/15/2025
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	15,000,000	15,000,000	7,067,700	14,396,409		603,591		603,591		15,000,000				173,250	09/15/2025
567389-TA-9	MARICOPA CNTY ARIZ UNI SCH DIS AZ MARSCD	07/01/2025	Maturity	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				277,115	07/01/2025
597749-7F-1	MIDLAND TX 5977497F1 4.669% 03/01/50	10/15/2025	WELLS FARGO	XXX	4,670,250	5,000,000	5,015,500	5,012,035		(1,095)		(1,095)		5,010,940		(340,690)	(340,690)	262,631	03/01/2050
65000B-NL-8	NEW YORK ST DORM AUTH REVENUES 65000BNL8	10/01/2025	Maturity	XXX	600,000	600,000	641,040	609,661		(9,661)		(9,661)		600,000				30,000	10/01/2025
686053-CT-4	OREGON SCH BRDS ASSN OR ORSEDU 5.68 06/3	06/30/2025	Redemption 100.0000	XXX	757,373	757,373	691,103	738,735		18,638		18,638		757,373				21,509	06/30/2028
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7	06/30/2025	Redemption 100.0000	XXX	531,532	531,532	539,006	535,987		(4,455)		(4,455)		531,532				14,692	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3	06/30/2025	Redemption 100.0000	XXX	828,478	828,478	770,484	812,396		16,082		16,082		828,478				23,268	06/30/2028
767781-CD-7	RITENOUR MO SCH DIST MO RITSCD 1.25 03/0	03/01/2025	Maturity	XXX	455,000	455,000	455,000	455,000						455,000				2,844	03/01/2025
787642-W8-6	ST CHARLES CNTY MO FRANCIS HOW MO STSSCD	03/01/2025	Maturity	XXX	1,455,000	1,455,000	1,455,000	1,455,000						1,455,000				9,094	03/01/2025
792895-TN-4	ST PAUL INDEPENDENT SCHOOL DIS MN STPSCD	12/15/2025	Maturity	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				217,497	12/15/2025
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 39.3080	XXX	638,755	1,625,000	445,445	617,596		21,159		21,159		638,755					08/01/2047
85231L-AE-5	ST LOUIS CNTY MO MO STLSCD 1.25 02/15/20	02/15/2025	Redemption 100.0000	XXX	1,155,000	1,155,000	1,155,000	1,155,000						1,155,000				7,219	02/15/2025
861419-MJ-5	STOCKTON CALIF UNI SCH DIST CA STOSCD 2	12/15/2025	Maturity	XXX	11,040,000	11,040,000	11,040,000	11,040,000						11,040,000				241,776	12/15/2025
882722-KF-7	TEXAS TX TXS 5.52 04/01/2039	11/06/2025	Call 100.0000	XXX	35,000	35,000	44,143	41,254		(324)		(324)		40,930		(5,930)	(5,930)	2,100	04/01/2039
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0	08/01/2025	Redemption 55.7434	XXX	448,735	805,000	161,314	537,364		(88,629)		(88,629)		448,735					08/01/2034
932889-QC-5	WALNUT VALLEY CALIF UNI SCH DI CA WVYSCD	08/01/2025	Maturity	XXX	815,000	815,000	363,148	787,953		27,047		27,047		815,000					08/01/2025
941247-N2-0	Waterbury CT WAT 7.089 12/01/2038	12/01/2025	Redemption 100.0000	XXX	475,000	475,000	475,000	475,000						475,000				33,673	12/01/2038
983068-7U-5	WYLIE TX INDEP SCH DIST N Y N	08/15/2025	Call 48.0800	XXX	319,732	665,000	308,072	313,304		7,979		7,979		321,282				(1,550)	08/15/2043
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct & Guaranteed)					231,499,365	233,516,893	199,938,495	230,862,487		985,049		985,049		231,847,535		(346,620)	(346,620)	3,234,188	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenue																			
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A AL ALSHGR	12/15/2025	Maturity	XXX	60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,119,000	12/15/2025
02765U-EP-5	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	02/15/2025	Redemption 100.0000	XXX	1,160,000	1,160,000	1,160,000	1,160,000						1,160,000				42,537	02/15/2028
040484-WA-1	ARIZONA BRD REGENTS AZ AZSHGR 3.11 06/01	09/25/2025	WELLS FARGO	XXX	3,387,800	4,000,000	4,000,000	4,000,000						4,000,000		(612,200)	(612,200)	101,972	06/01/2038
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	01/31/2025	Redemption 100.0000	XXX	4,944	4,944	4,944	4,944						4,944				11	01/01/2040
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	03/03/2025	Tax Free Exchange	XXX	4,841,056	4,841,056	4,841,056	4,841,056						4,841,056				21,946	01/01/2040
13058R-AU-8	CALIFORNIA SCH FACS FING CORP CA CASEDU	02/25/2025	Jefferies & Company Inc	XXX	13,320,000	47,360,000	2,571,648	11,098,226		166,711		166,711		11,264,937		2,055,063	2,055,063		08/01/2049

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Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93	08/15/2025	Redemption 100.0000	XXX	600,000	600,000	600,000	600,000						600,000				42,840	08/15/2047
155498-MM-7	CENTRAL TEX REGL MOBILITY AUTH 155498MM7	12/16/2025	Redemption 92.4010	XXX	1,848,020	2,000,000	1,626,900	1,679,974		168,046		168,046		1,848,020				80,908	01/01/2034
155839-DL-4	CENTRAL WASH UNIV SYS REV WA CWUHGR 6.95	06/16/2025	JPMORGAN SECURITIES INC	XXX	1,396,057	1,300,000	1,424,800	1,398,156		(2,969)		(2,969)		1,395,187		870	870	56,720	05/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES IL CHITRN	12/01/2025	Redemption 100.0000	XXX	39,712	39,712	51,915	48,867		(9,155)		(9,155)		39,712				2,740	12/01/2040
16772P-BL-9	CHITRN IL CHITRN 6.2 12/01/2040	12/01/2025	Redemption 100.0000	XXX	50,726	50,726	64,740	59,467		(8,741)		(8,741)		50,726				3,145	12/01/2040
16772P-CX-2	CHITRN IL CHITRN 3.91 12/01/2040	01/01/2025	Corp Action	XXX	(437,366)	(475,000)	(475,000)	(475,000)						(475,000)		37,634	37,634	(929)	12/01/2040
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	12/01/2025	Paydown	XXX	102,859	102,859	102,859	102,859						102,859				1,624	08/01/2037
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP AZ GLEDEV 6	07/10/2025	Call 111.7350	XXX	4,782,258	4,280,000	4,280,000	4,280,000						4,280,000				772,366	07/01/2033
38122N-D8-2	GOLDEN ST TOBACCO SECURITIZATI CA GLDGEN	12/01/2025	Call 100.0000	XXX	655,000	655,000	668,100	664,572		(567)		(567)		664,005		(9,005)	(9,005)	13,475	06/01/2050
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC	10/25/2025	Paydown	XXX	37,567	37,567	37,567	37,567						37,567				956	12/31/2050
414008-CU-4	TEXAS TX HARMED 3.34 11/15/2037	09/25/2025	WELLS FARGO	XXX	6,600,220	7,600,000	7,600,000	7,600,000						7,600,000		(999,780)	(999,780)	219,552	11/15/2037
44372B-CP-6	HUDSON CNTY N J IMPT AUTH NJ HUDGEN 7.4	12/01/2025	Redemption 100.0000	XXX	150,000	150,000	156,267	150,642		(642)		(642)		150,000				11,100	12/01/2025
45204E-FC-7	ILLINOIS ST FIN AUTH REVENUE 45204EFC7	06/18/2025	Tax Free Exchange	XXX	4,396,597	4,390,000	4,406,814	4,398,436		(1,839)		(1,839)		4,396,597				184,746	02/15/2041
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05	11/15/2025	Redemption 100.0000	XXX	178,229	178,229	178,189	178,196		33		33		178,229				8,185	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/	11/15/2025	Redemption 100.0000	XXX	604,586	604,586	604,586	604,586						604,586				35,370	05/15/2033
49228M-CV-4	KERN CNTY CALIF WTR AGY IMPT D CA KERWTR	05/01/2025	Redemption 100.0000	XXX	205,000	205,000	265,137	242,234		(37,234)		(37,234)		205,000				6,815	05/01/2038
544495-VX-9	LOS ANGELES CALIF DEPARTMENT O CA LOSUTL	01/13/2025	MARKETAXESS	XXX	4,961,600	5,000,000	5,000,000	5,000,000						5,000,000		(38,400)	(38,400)	147,859	07/01/2027
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT	03/14/2025	WELLS FARGO	XXX	451,136	455,988	455,988	455,988						455,988		(4,852)	(4,852)	10,348	02/01/2029
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT	02/01/2025	Paydown	XXX	117,363	117,363	117,363	117,363						117,363				2,121	02/01/2029
57429L-AM-8	MARYLAND ST TRANSN AUTH MD MDSTRN 6.65 0	07/01/2025	Redemption 100.0000	XXX	105,000	105,000	127,255	113,545		(8,545)		(8,545)		105,000				6,983	07/01/2032
57563R-RE-1	MASSACHUSETTS EDUCATIONAL FINA MA MASEDU	07/01/2025	Call 100.0000	XXX	80,000	80,000	80,000	80,000						80,000				2,884	07/01/2036
57563R-SU-4	MASSACHUSETTS EDUCATIONAL FINA 57563RSU4	01/02/2025	Call 100.0000	XXX	30,000	30,000	30,000	30,000						30,000				681	07/01/2038
57586N-MX-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	02/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	97,073	100,000	100,000	100,000						100,000		(2,927)	(2,927)	1,065	12/01/2032
575898-CS-8	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	07/01/2025	Redemption 100.0000	XXX	445,000	445,000	445,000	445,000						445,000				27,599	07/01/2031
59447T-J2-0	MICHIGAN FINANCE AUTHORITY MI MISFIN 0 0	12/02/2025	JPMORGAN SECURITIES INC	XXX	8,970,000	34,500,000	7,984,140	10,208,309		576,763		576,763		10,785,072		(1,815,072)	(1,815,072)		06/01/2045
60416T-RR-1	MINNESOTA ST HSG FIN AGY MINNESOTA ST HS	07/01/2025	Call 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				833	07/01/2037
60416T-RS-9	MINNESOTA ST HSG FIN AGY MINNESOTA ST HS	01/02/2025	Call 100.0000	XXX	5,000	5,000	5,000	5,000						5,000				110	07/01/2041
63607V-AB-2	NEW HAMPSHIRE BUSINESS FINANCE NH NFAGEN	10/01/2025	Redemption 100.0000	XXX	70,000	70,000	70,000	70,000						70,000				1,389	10/01/2037
63607V-AH-9	NEW HAMPSHIRE BUSINESS FINANCE NH NFAGEN	08/28/2025	Jefferies & Company Inc	XXX	4,342,500	9,000,000	9,000,000	9,000,000						9,000,000		(4,657,500)	(4,657,500)	253,906	04/01/2028
645913-BD-5	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	02/18/2025	Maturity	XXX	6,500,000	6,500,000	4,697,420	6,469,586		30,414		30,414		6,500,000					02/15/2025
646066-7K-0	NEW JERSEY NJ NJSEDU 3.51 07/01/2042	09/25/2025	WELLS FARGO	XXX	10,032,510	12,205,000	12,205,000	12,205,000						12,205,000		(2,172,490)	(2,172,490)	529,997	07/01/2042
64971P-KP-9	NEW YORK NY NYCDEV 2.73 03/01/2034	09/25/2025	WELLS FARGO	XXX	213,175	250,000	250,000	250,000						250,000		(36,825)	(36,825)	7,302	03/01/2034
64971P-KQ-7	NEW YORK NY NYCDEV 2.78 03/01/2035	09/25/2025	WELLS FARGO	XXX	837,220	1,000,000	1,000,000	1,000,000						1,000,000		(162,780)	(162,780)	29,741	03/01/2035
64989K-LP-9	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1	11/15/2025	Various	XXX	2,760,000	2,760,000	3,508,455	3,483,745		(39,775)		(39,775)		3,443,971		(683,971)	(683,971)	162,978	11/15/2037
649902-ZR-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR	09/15/2025	Maturity	XXX	14,000,000	14,000,000	12,093,200	13,909,352		90,648		90,648		14,000,000					09/15/2025
65000B-NM-6	NEW YORK ST DORM AUTH REVENUES 65000BNM6	03/14/2025	Jefferies & Company Inc	XXX	932,229	900,000	975,753	931,973		(3,763)		(3,763)		928,210		4,019	4,019	20,750	10/01/2026
65000B-NN-4	NEW YORK ST DORM AUTH REVENUES 65000BNN4	03/14/2025	Jefferies & Company Inc	XXX	476,136	450,000	494,195	473,800		(1,754)		(1,754)		472,046		4,090	4,090	10,375	10/01/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
65000B-NP-9	NEW YORK ST DORM AUTH REVENUES 65000BNP9	03/14/2025	Jefferies & Company Inc	XXX	485,177	450,000	497,988	479,688		(1,577)		(1,577)		478,112		7,065	7,065	10,375	10/01/2028
65000B-NQ-7	NEW YORK ST DORM AUTH REVENUES 65000BNQ7	03/14/2025	Jefferies & Company Inc	XXX	1,782,170	1,625,000	1,804,936	1,746,882		(5,010)		(5,010)		1,741,872		40,298	40,298	37,465	10/01/2029
65000B-NR-5	NEW YORK ST DORM AUTH REVENUES 65000BNR5	03/14/2025	Jefferies & Company Inc	XXX	1,389,488	1,250,000	1,394,388	1,354,231		(3,469)		(3,469)		1,350,762		38,725	38,725	28,819	10/01/2030
65000B-NS-3	NEW YORK ST DORM AUTH REVENUES 65000BNS3	03/14/2025	Huntington Securities Inc	XXX	2,264,533	2,050,000	2,269,596	2,208,716		(5,266)		(5,266)		2,203,450		61,083	61,083	47,264	10/01/2031
65000B-NT-1	NEW YORK ST DORM AUTH REVENUES 65000BNT1	03/14/2025	Huntington Securities Inc	XXX	1,208,944	1,100,000	1,210,352	1,179,837		(2,642)		(2,642)		1,177,195		31,749	31,749	25,361	10/01/2032
66285W-A9-7	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	11/04/2025	Corp Action	XXX	2,617,392	3,100,000	2,511,682	3,100,000			588,318	(588,318)		2,511,682		105,710	105,710	125,981	01/01/2040
66285W-EE-2	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	01/01/2025	Call 100.0000	XXX	8,080,000	8,080,000	5,524,458	7,934,365						7,934,365		145,635	145,635	250,480	01/01/2042
664754-5M-6	NORTHERN ARIZ UNIV AZ NAUHGR 3.36 06/01/	09/25/2025	WELLS FARGO	XXX	1,692,540	2,000,000	2,000,000	2,000,000						2,000,000		(307,460)	(307,460)	55,099	06/01/2039
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO	05/01/2025	Paydown	XXX	1,500,081	1,500,081	1,543,622	1,518,339		(18,258)		(18,258)		1,500,081				31,502	05/01/2030
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH FL ORAMFH 3	12/01/2025	Paydown	XXX	145,539	145,539	145,539	145,539						145,539				3,126	01/01/2035
735000-TU-5	PORT OF OAKLAND CA PTOTRN 2.3 05/01/2032	02/25/2025	JPMORGAN SECURITIES INC	XXX	853,776	1,012,302	1,012,302	1,012,302						1,012,302		(158,527)	(158,527)	7,434	05/01/2032
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY NJ RUTHGR	05/01/2025	Redemption 100.0000	XXX	285,000	285,000	344,468	299,696		(14,696)		(14,696)		285,000				7,902	05/01/2029
78587Q-AA-7	SACRAMENTO CALIF HSG AUTH CA SACMFH 2.7	12/01/2025	Paydown	XXX	41,266	41,266	41,266	41,266						41,266				749	08/01/2054
79165B-AB-6	FEDERAL NATIONAL MORTGAGE ASSO MO STLMFH	12/01/2025	Paydown	XXX	197,176	197,176	197,176	197,176						197,176				2,409	12/01/2038
79467B-DY-8	SALES TAX SECURITIZATION CORP IL STSGEN	12/17/2025	JPMORGAN SECURITIES INC	XXX	4,642,964	6,290,000	6,290,000	6,290,000						6,290,000		(1,647,037)	(1,647,037)	307,358	01/01/2048
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1	08/15/2025	Redemption 100.0000	XXX	3,765,000	3,765,000	3,631,343	3,749,762		15,238		15,238		3,765,000				226,992	08/15/2026
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	12/01/2025	Paydown	XXX	122,580	122,580	92,410	94,415		28,164		28,164		122,580				1,720	07/01/2039
79770G-HB-5	SAN FRANCISCO CITY & CNTY CA R 79770GHB5	09/25/2025	WELLS FARGO	XXX	2,091,908	2,450,000	2,389,247	2,403,139		1,710		1,710		2,404,849		(312,941)	(312,941)	105,911	08/01/2041
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	12/01/2025	Paydown	XXX	22,744	22,744	22,744	22,744						22,744				276	06/01/2038
87638Q-RE-1	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	02/25/2025	MARKETAXESS	XXX	421,950	500,000	500,000	500,000						500,000		(78,050)	(78,050)	6,541	09/01/2033
87638Q-RG-6	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	02/25/2025	PIPER SANDLER & CO	XXX	1,916,544	2,325,000	2,332,835	2,331,193		(76)		(76)		2,331,118		(414,574)	(414,574)	32,787	09/01/2035
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3	10/01/2025	Paydown	XXX	108,862	108,862	108,862	108,862						108,862				4,183	04/01/2035
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN	12/01/2025	Call 100.0000	XXX	1,280,000	1,280,000	1,299,614	1,292,681		(847)		(847)		1,291,834		(11,834)	(11,834)	33,028	06/01/2049
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	12/01/2025	Paydown	XXX	55,230	55,230	55,230	55,230						55,230				1,475	06/01/2037
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	08/01/2025	Redemption 100.0000	XXX	27,336	27,336	27,336	27,336						27,336				516	06/01/2037
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	12/01/2025	Paydown	XXX	47,912	47,912	47,912	47,912						47,912				950	07/01/2042
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	08/01/2025	Redemption 100.0000	XXX	11,132	11,132	11,132	11,132						11,132				164	07/01/2042
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	12/01/2025	Paydown	XXX	20,168	20,168	20,168	20,168						20,168				444	07/01/2042
914072-5B-5	UNIVERSITY OF ARKANSAS AR UNIVHG 3.08 11	09/25/2025	WELLS FARGO	XXX	873,710	1,000,000	1,000,000	1,000,000						1,000,000		(126,290)	(126,290)	27,815	11/01/2035
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC	07/01/2025	Redemption 100.0000	XXX	275,000	275,000	275,000	275,000						275,000				18,673	07/01/2040
0059999999 - Issuer Credit Obligations - Municipal Bonds – Special Revenue					197,600,329	268,220,358	191,435,897	208,496,054		910,902	588,318	322,584		208,818,642		(11,720,574)	(11,720,574)	5,344,799	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	99,225	99,225	99,225	99,225						99,225				4,751	07/15/2054
00164T-AA-6	AMC EAST COMM LLC N N Y	07/15/2025	Redemption 100.0000	XXX	372,629	372,629	371,232	371,668		961		961		372,629				16,118	01/15/2028
00164T-AD-0	AMC EAST COMM LLC AMCEST 6.01 01/15/53	07/15/2025	Redemption 100.0000	XXX	18,902	18,902	20,607	20,359		(1,457)		(1,457)		18,902				867	01/15/2053

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
02554C-AB-5	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	12/15/2025	Redemption 100.0000	XXX	300,000	300,000	300,000	300,000						300,000				10,960	12/15/2028
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/12/2025	SEAPORT SECURITIES CORP	XXX	16,406,490	16,070,299	16,692,564	16,484,629		(14,601)		(14,601)		16,470,028		(63,539)	(63,539)	887,723	06/15/2050
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Various	XXX	968,179	968,179	985,100	979,836		(11,645)	12	(11,657)		968,179				40,297	06/15/2050
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Various	XXX	32,441	32,441	36,380	35,604		(3,163)		(3,163)		32,441				1,375	06/15/2050
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Call 100.0000	XXX	480,000	480,000	502,043	500,851		(209)		(209)		500,642		(20,642)	(20,642)	18,400	06/15/2050
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Call 100.0000	XXX	525,000	525,000	545,316	544,328		(421)		(421)		543,907		(18,907)	(18,907)	22,569	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12	12/01/2025	Redemption 100.0000	XXX	64,559	64,559	58,588	58,727		5,832		5,832		64,559				2,611	12/01/2050
048677-AC-2	ATLANTIC MARINE CORP COM ATLMAR 5.373 12	12/01/2025	Redemption 100.0000	XXX	101,680	101,680	105,672	104,809		(3,129)		(3,129)		101,680				4,138	12/01/2050
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12	12/01/2025	Redemption 100.0000	XXX	33,827	33,827	33,214	33,340		486		486		33,827				1,404	12/01/2050
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12	12/01/2025	Various	XXX	242,681	242,681	239,884	240,496		2,185		2,185		242,681				10,235	12/01/2051
048677-AF-5	ATLANTIC MARINE CORP COM ATLMAR 5.645 12	12/01/2025	Redemption 100.0000	XXX	295,000	295,000	295,000	295,000						295,000				12,560	12/01/2051
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12	12/01/2025	Redemption 100.0000	XXX	39,893	39,893	48,549	47,381		(7,489)		(7,489)		39,893				1,851	12/01/2051
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02	08/15/2025	Redemption 100.0000	XXX	972,514	972,514	972,180	972,207		307		307		972,514				38,524	02/15/2048
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5	12/15/2025	Redemption 100.0000	XXX	85,000	85,000	84,136	84,408		592		592		85,000				3,754	12/15/2047
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	07/15/2025	Redemption 100.0000	XXX	272,918	272,918	277,117	275,167		(2,249)		(2,249)		272,918				12,409	07/15/2034
081331-AB-6	BELVOIR LAND LLC A-1 N N Y	12/15/2025	Redemption 100.0000	XXX	210,589	210,589	209,010	209,617		972		972		210,589				7,978	12/15/2025
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	12/12/2025	SEAPORT SECURITIES CORP	XXX	4,207,953	4,100,000	4,258,342	4,215,790		(3,423)		(3,423)		4,212,367		(4,414)	(4,414)	293,453	10/01/2043
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	10/01/2025	Call 100.0000	XXX	495,000	495,000	498,862	497,824		(65)		(65)		497,759		(2,759)	(2,759)	23,600	10/01/2043
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	10/01/2025	Call 100.0000	XXX	300,000	300,000	330,315	321,837		(8,799)		(8,799)		313,039		(13,039)	(13,039)	11,726	10/01/2043
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/	10/01/2025	Call 100.0000	XXX	195,000	195,000	158,714	162,942		349		349		163,291		31,709	31,709	10,865	10/01/2050
14066A-AA-7	Capmark Military Housing Trust CPMRK 200	07/10/2025	Paydown	XXX	161,319	161,319	186,822	183,503		(22,184)		(22,184)		161,319				7,478	07/10/2051
14066A-AB-5	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	222,103	222,103	130,885	140,818		81,285		81,285		222,103				5,917	07/10/2051
140689-AA-8	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	28,568	28,568	28,600	28,596		(28)		(28)		28,568				939	09/10/2052
140694-AA-8	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	15,383	15,383	15,111	15,155		228		228		15,383				510	10/10/2052
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	587,540	587,540	581,103	581,936		5,604		5,604		587,540				18,451	02/10/2052
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	165,425	165,425	165,305	165,337		88		88		165,425				5,504	07/10/2052
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	48,283	48,283	46,592	46,647		1,636		1,636		48,283				1,601	10/10/2052
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	787,847	787,847	969,145	941,791		(153,944)		(153,944)		787,847				29,751	07/10/2055
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	37,142	37,142	36,774	36,829		313		313		37,142				1,624	07/10/2055
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	147,877	147,877	147,785	147,802		75		75		147,877				5,780	12/10/2053
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	11/01/2025	Various	XXX	2,944,000	2,944,000	3,025,750	2,990,435		(46,435)		(46,435)		2,944,000				88,743	02/01/2038
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/	07/15/2025	Redemption 100.0000	XXX	1,123,186	1,123,186	1,123,186	1,123,186						1,123,186				47,056	01/15/2036
346845-AC-4	FORT MOORE FAMILY LLC BENFAM F 01/15/36	07/15/2025	Redemption 100.0000	XXX	53,600	53,600	47,323	49,535		4,065		4,065		53,600				2,131	01/15/2036
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Redemption 100.0000	XXX	43,070	43,070	44,836	44,605		(1,535)		(1,535)		43,070				1,974	01/15/2051

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Various	XXX	176,587	176,587	184,123	182,955		(6,369)		(6,369)		176,587				8,093	01/15/2051
347075-AB-9	FORT CARSON FAMILY HSG LLC CO N N N	12/15/2025	Call 100.0000	XXX	1,285,000	1,285,000	1,371,738	1,360,068		(6,747)		(6,747)		1,353,321		(68,321)	(68,321)	55,249	11/15/2029
347314-AV-8	FORT EUSTIS FORT STORY LLC VA FTEUST 5.3	12/15/2025	Redemption 100.0000	XXX	500,000	500,000	481,415	495,082		4,918		4,918		500,000				26,900	12/15/2030
347382-AB-9	FT GORDON HOUSING FTGORD 6.205 05/15/31	11/15/2025	Redemption 100.0000	XXX	1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				47,779	05/15/2031
347402-AA-7	FT HAMILTON HOUSING LLC HAMLTN 8.32 06/0	08/08/2025	Call 100.0000	XXX	40,000	40,000	38,330	38,466		12		12		38,478		1,522	1,522	1,653	06/01/2049
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55	11/15/2025	Various	XXX	232,072	232,072	232,072	232,072						232,072				12,343	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	12/15/2025	Various	XXX	484,653	484,653	475,105	477,422		7,231		7,231		484,653				15,404	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	12/15/2025	Redemption 100.0000	XXX	26,871	26,871	25,756	25,985		886		886		26,871				869	02/15/2052
36185T-AA-5	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	384,651	384,651	456,633	443,216		(58,565)		(58,565)		384,651				15,005	04/10/2037
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	1,527,685	1,527,685	1,803,932	1,724,764		(197,079)		(197,079)		1,527,685				52,166	10/10/2041
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	12/10/2025	Paydown	XXX	814,467	814,467	812,659	813,199		1,267		1,267		814,467				23,343	10/10/2050
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	518,858	518,858	536,927	526,219		(7,361)		(7,361)		518,858				15,566	02/10/2035
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	1,012,129	1,012,129	1,101,074	1,086,541		(74,413)		(74,413)		1,012,129				33,799	08/10/2052
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	387,686	387,686	387,500	387,548		138		138		387,686				15,416	04/10/2047
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	558,469	558,469	683,959	649,860		(91,391)		(91,391)		558,469				20,936	05/10/2037
38011X-AA-2	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	90,751	90,751	99,433	96,178		(5,427)		(5,427)		90,751				3,121	09/10/2036
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	668,129	668,129	712,886	704,177		(36,048)		(36,048)		668,129				19,957	05/10/2050
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	390,233	390,233	402,611	400,397		(10,164)		(10,164)		390,233				15,284	05/10/2050
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	185,438	185,438	175,187	177,981		7,458		7,458		185,438				5,434	05/10/2051
38012M-AA-5	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	581,767	581,767	581,039	580,680		1,087		1,087		581,767				17,342	03/10/2051
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	12/15/2025	Call 100.0000	XXX	500,000	500,000	500,000	500,000						500,000				30,355	12/15/2041
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	06/15/2025	Redemption 100.0000	XXX	500,000	500,000	496,978	497,556		2,444		2,444		500,000				15,178	12/15/2041
409322-AD-6	HAMPTON ROADS PPV LLC HAMPTO 6.621 06/15	12/15/2025	Call 100.0000	XXX	110,000	110,000	128,513	127,545		(253)		(253)		127,292		(17,292)	(17,292)	7,283	06/15/2053
409322-AD-6	HAMPTON ROADS PPV LLC HAMPTO 6.621 06/15	06/15/2025	Redemption 100.0000	XXX	100,000	100,000	116,830	115,950		(15,950)		(15,950)		100,000				3,311	06/15/2053
412493-AG-3	HARFORD CNTY MD MD HARDEV 7.6 12/15/2039	12/15/2025	Various	XXX	825,000	825,000	825,000	825,000						825,000				62,700	12/15/2039
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34	09/15/2025	Redemption 100.0000	XXX	1,166,606	1,166,606	1,166,937	1,166,937		(332)		(332)		1,166,606				49,515	09/15/2034
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53	09/15/2025	Redemption 100.0000	XXX	74,286	74,286	74,286	74,286						74,286				4,179	09/15/2053
44329H-AT-1	HP COMMUNITIES LLC HPCOM 5.93 09/15/34 0	09/15/2025	Redemption 100.0000	XXX	97,815	97,815	97,570	97,689		125		125		97,815				4,367	09/15/2034
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	12/10/2025	Paydown	XXX	236,212	236,212	231,167	232,108		4,104		4,104		236,212				8,700	06/10/2055
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	08/01/2025	Redemption 100.0000	XXX	276,904	276,904	276,090	276,803		101		101		276,904				10,647	08/01/2050
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	08/01/2025	Redemption 100.0000	XXX	1,077,199	1,077,199	1,036,697	1,043,040		34,160		34,160		1,077,199				42,177	08/01/2050
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	07/01/2025	Redemption 100.0000	XXX	639,452	639,452	616,027	623,149		16,304		16,304		639,452				26,615	01/01/2051
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	07/01/2025	Redemption 100.0000	XXX	41,007	41,007	40,539	40,677		329		329		41,007				1,712	01/01/2051
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0	07/01/2025	Redemption 100.0000	XXX	64,649	64,649	59,050	59,334		5,315		5,315		64,649				2,725	01/01/2051
598329-AE-0	MIDWEST FAMILY HOUSING LLC MWFAM 6.631 0	07/01/2025	Redemption 100.0000	XXX	24,940	24,940	29,617	29,125		(4,185)		(4,185)		24,940				1,272	01/01/2051

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	12/01/2025	Call 100.0000	XXX	20,000	20,000	22,810	21,707		256		256		21,963		(1,963)	(1,963)	926	06/01/2036
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	04/15/2025	Call 100.0000	XXX	400,000	400,000	413,935	411,189		(102)		(102)		411,086		(11,086)	(11,086)	12,596	10/15/2049
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	10/15/2025	Redemption 100.0000	XXX	395,000	395,000	408,702	406,001		(11,001)		(11,001)		395,000				24,877	10/15/2049
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	10/16/2025	Call 100.0000	XXX	85,000	85,000	79,509	80,246		60		60		80,305		4,695	4,695	5,481	10/15/2049
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	04/15/2025	Redemption 100.0000	XXX	180,000	180,000	168,371	169,932		10,068		10,068		180,000				5,803	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	10/15/2025	Call 100.0000	XXX	200,000	200,000	193,419	194,068		78		78		194,146		5,854	5,854	12,596	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	04/15/2025	Redemption 100.0000	XXX	100,000	100,000	97,720	97,932		2,068		2,068		100,000				3,149	10/15/2049
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/	09/01/2025	Redemption 100.0000	XXX	244,634	244,634	233,839	235,547		9,088		9,088		244,634				9,771	09/01/2050
677071-AB-8	OHANA MILITARY COMM LLC OHANA 6.043 10/0	04/01/2025	Call 100.0000	XXX	200,000	200,000	212,568	206,507		(127)		(127)		206,381		(6,381)	(6,381)	6,043	10/01/2034
677071-AF-9	OHANA MILITARY COMM LLC OHANA 5.675 10/0	10/01/2025	Redemption 100.0000	XXX	253,800	253,800	289,411	260,732		(6,932)		(6,932)		253,800				10,885	10/01/2026
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01	10/01/2025	Redemption 100.0000	XXX	342,852	342,852	337,777	338,795		4,057		4,057		342,852				11,510	10/01/2051
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0	10/01/2025	Redemption 100.0000	XXX	351,669	351,669	351,669	351,669						351,669				12,965	10/01/2051
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	10/01/2025	Redemption 100.0000	XXX	109,815	109,815	114,892	114,772		(4,957)		(4,957)		109,815				4,966	10/01/2051
677071-AV-4	OHANA MILITARY COMM LLC OHANA 6.15 10/01	10/01/2025	Redemption 100.0000	XXX	27,000	27,000	36,078	34,840		(7,840)		(7,840)		27,000				1,250	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC OHANA 5.334 10/0	10/01/2025	Redemption 100.0000	XXX	111,723	111,723	116,115	115,490		(3,766)		(3,766)		111,723				4,493	10/01/2051
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51	07/15/2025	Redemption 100.0000	XXX	84,545	84,545	82,869	83,374		1,171		1,171		84,545				3,597	07/15/2051
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	07/15/2025	Redemption 100.0000	XXX	204,039	204,039	196,313	197,715		6,324		6,324		204,039				8,724	07/15/2051
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	09/15/2025	Redemption 100.0000	XXX	310,699	310,699	310,699	310,699						310,699				14,119	09/15/2054
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1	09/15/2025	Redemption 100.0000	XXX	602,250	602,250	611,673	610,124		(7,875)		(7,875)		602,250				25,366	09/15/2051
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	07/01/2025	Redemption 100.0000	XXX	237,162	237,162	224,113	228,055		9,107		9,107		237,162				9,618	07/01/2050
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/	09/15/2025	Redemption 100.0000	XXX	477,345	477,345	532,108	524,453		(47,108)		(47,108)		477,345				24,291	03/15/2057
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					54,641,872	54,197,728	55,983,537	55,478,076		(651,634)	12	(651,646)		54,826,434		(184,563)	(184,563)	2,545,048	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																			
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																			
00164V-AF-0	AMC NETWORKS INC AMCX 4.25 02/15/29	07/03/2025	Redemption 81.5000	XXX	357,785	439,000	404,841	417,042		(59,257)		(59,257)		357,785				16,481	02/15/2029
00185A-AB-0	AON PLC AON PLC 4.250% 12/12/42	01/29/2025	No Broker	XXX	805,346	1,000,000	927,810	941,337		164		164		941,501		(136,155)	(136,155)	5,549	12/12/2042
00221@-AA-9	ARKANSAS ST UNIV ARKANSAS ST UNIV	12/20/2025	Redemption 100.0000	XXX	48,358	48,358	48,840	48,698		(340)		(340)		48,358				1,202	08/20/2043
010392-FG-8	ALABAMA POWER COMPANY ALABAMA POWER COMP	01/29/2025	No Broker	XXX	606,047	737,000	716,917	721,157		49		49		721,207		(115,160)	(115,160)	16,284	01/15/2042
013817-AJ-0	HOWMET AEROSPACE INC HWM 5.9 02/01/27	12/03/2025	Call 102.3580	XXX	1,535,370	1,500,000	1,431,250	1,475,446		10,465		10,465		1,485,911		14,089	14,089	153,862	02/01/2027
013822-AC-5	ALCOA CORP AA 6.125 05/15/28 144A	03/19/2025	Corp Action	XXX	506,250	500,000	500,000	500,000						500,000		6,250	6,250	10,549	05/15/2028
013822-AE-1	ALCOA CORP AA 5.5 12/15/27 144A	03/19/2025	Corp Action	XXX	7,017,290	7,000,000	7,000,000	7,000,000						7,000,000		17,290	17,290	100,528	12/15/2027
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA AMCOR FLEX	05/17/2025	Maturity	XXX	15,250,000	15,250,000	15,246,188	15,249,496		504		504		15,250,000				305,000	05/17/2025
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	07/01/2025	Various	XXX	12,699,245	12,668,000	12,716,192	12,680,798		(2,753)		(2,753)		12,678,046		21,200	21,200	335,592	06/15/2027
025676-AN-7	AMERICAN NATIONAL GROUP N Y N	12/09/2025	BANK OF AMERICA	XXX	185,589	180,000	179,915	179,919		14		14		179,933		5,656	5,656	12,305	10/01/2029
025816-DF-3	AMERICAN EXPRESS CO AXP 5.043 05/01/34	07/09/2025	MORGAN STANLEY	XXX	2,006,300	2,000,000	1,956,820	1,961,416		1,707		1,707		1,963,123		43,177	43,177	69,762	05/01/2034
03027X-BG-4	AMERICAN TOWER CORPORATION AMT 1 7/8 10/	03/14/2025	BANK OF AMERICA	XXX	5,243,246	6,183,000	4,897,369	5,215,352		30,528		30,528		5,245,881		(2,635)	(2,635)	48,949	10/15/2030
03027X-BM-1	AMERICAN TOWER CORPORATION AMT 2.7 04/15	03/14/2025	BANK OF AMERICA	XXX	6,138,300	7,000,000	5,862,010	6,123,530		25,104		25,104		6,148,634		(10,334)	(10,334)	79,800	04/15/2031
03040W-AM-7	AMERICAN WATER CAPITAL C AWK 4.3 09/01/4	08/19/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	635,153	750,000	687,360	691,021		1,070		1,070		692,091		(56,938)	(56,938)	31,265	09/01/2045
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY	10/03/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	997,780	1,000,000	1,000,000	1,000,000						1,000,000		(2,220)	(2,220)	62,505	01/08/2029

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
031162-DM-9	AMGEN INC N N N 5.250% 03/02/25	03/02/2025	Maturity	XXX	9,900,000	9,900,000	9,961,380	9,906,080		(6,080)		(6,080)		9,900,000				259,875	03/02/2025
035229-CL-5	ANHEUSER-BUSCH COS LLC ABIBB 6 11/01/41	01/29/2025	No Broker	XXX	2,007,211	2,000,000	2,346,656	2,314,712		(968)		(968)		2,313,745		(306,533)	(306,533)	29,333	11/01/2041
036752-AL-7	ELEVANCE HEALTH INC ELV 2 7/8 09/15/29	04/08/2025	MILLENNIUM ADVISORS, LLC	XXX	924,150	1,000,000	872,500	904,046		4,929		4,929		908,975		15,175	15,175	16,292	09/15/2029
036752-BE-2	ELEVANCE HEALTH INC ELV	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
037389-AU-7	AON CORP AON 6 1/4 09/30/40	03/12/2025	Wells Fargo Securities, LLC	XXX	1,589,535	1,500,000	1,597,170	1,592,290		(732)		(732)		1,591,558		(2,023)	(2,023)	42,448	09/30/2040
037389-BE-2	AON CORP AON 2.8 05/15/30	04/09/2025	JPMORGAN SECURITIES INC	XXX	446,130	500,000	421,950	441,953		2,590		2,590		444,543		1,588	1,588	5,639	05/15/2030
03740L-AF-9	AON PLC AON 5 09/12/32	07/09/2025	Various	XXX	11,970,960	12,000,000	11,990,640	11,992,406		214		214		11,992,620		(21,660)	(21,660)	339,722	09/12/2032
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N	03/12/2025	JPMORGAN SECURITIES INC	XXX	363,794	370,000	389,177	389,124		(47)		(47)		389,077		(25,283)	(25,283)	6,047	05/21/2054
03990B-AB-7	Ares Management Corp N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,924,640	2,000,000	1,955,080	1,955,208		471		471		1,955,679		(31,039)	(31,039)	108,267	10/11/2054
042688-AA-9	ARPAD SOLAR BORR ARPAD SOLAR BORR	12/01/2025	No Broker	XXX	45,514	45,514	45,514	45,514						45,514				2,008	07/15/2034
042688-AA-9	ARPAD SOLAR BORR ARPAD SOLAR BORR	10/15/2025	Redemption 100.0000	XXX	259,872	259,872	259,872	259,872						259,872				12,928	07/15/2034
04317@-AN-8	ARTHUR J GALLAGHER + C 4.13 24 ARTHUR J	06/24/2025	Maturity	XXX	12,000,000	12,000,000	11,988,440	11,999,230		770		770		12,000,000				258,600	06/24/2025
04317@-BE-7	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGH	10/21/2025	No Broker	XXX	995,320	1,000,000	1,000,000	1,000,000						1,000,000		(4,680)	(4,680)	39,837	06/13/2030
04621X-AD-0	ASSURANT INC AIZ 6.75 02/15/34	08/04/2025	JANE	XXX	271,880	250,000	298,038	282,280		(1,690)		(1,690)		280,590		(8,710)	(8,710)	16,406	02/15/2034
04621X-AP-3	ASSURANT INC AIZ 6.1 02/27/26	08/25/2025	Call 100.7010	XXX	3,323,133	3,300,000	3,298,845	3,299,520		266		266		3,299,786		214	214	223,315	02/27/2026
053807-AV-5	AVNET INC N Y N 5.500% 06/01/32	03/19/2025	JPMORGAN SECURITIES INC	XXX	387,044	390,000	374,299	375,174		351		351		375,525		11,519	11,519	6,495	06/01/2032
05490L-AA-7	AWARE INTEGRATED INC BCBSMN 3.79 05/01/2	05/01/2025	Maturity	XXX	2,070,000	2,070,000	1,994,921	2,065,814		4,186		4,186		2,070,000				39,227	05/01/2025
06051G-GL-7	BANK OF AMERICA CORP BAC 3.705 04/24/28	02/11/2025	BARC	XXX	1,950,300	2,000,000	1,871,000	1,926,134		3,737		3,737		1,929,871		20,429	20,429	22,230	04/24/2028
06051G-GM-5	BANK OF AMERICA CORP BAC V4.244 04/24/38	08/19/2025	BNP PARIBAS SECURITIES SERVICE	XXX	457,780	500,000	444,015	448,556		2,111		2,111		450,667		7,113	7,113	17,448	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP N Y N	02/21/2025	MORGAN STANLEY	XXX	990,028	1,031,000	1,003,550	1,006,503		1,676		1,676		1,008,180		(18,151)	(18,151)	6,267	12/20/2028
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01	12/19/2025	RSEELAUS & CO LLC	XXX	3,097,874	3,000,000	3,057,780	3,053,244		(2,744)		(2,744)		3,050,501		47,373	47,373	198,203	12/01/2037
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	12/10/2025	GOLDMAN SACHS & CO	XXX	8,682,586	8,935,000	7,825,183	8,201,585		321,327		321,327		8,522,913		159,674	159,674	232,893	02/01/2027
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	12/08/2025	Redemption 97.6610	XXX	11,340,395	11,612,000	10,169,673	10,658,848		681,547		681,547		11,340,395				300,817	02/01/2027
07274N-BH-5	BAYER US FINANCE II LLC BAYNGR 4.7 07/15	10/15/2025	BARC	XXX	4,476,960	5,760,000	6,602,478	6,569,644		(7,017)		(7,017)		6,562,627		(2,085,667)	(2,085,667)	339,152	07/15/2064
07330M-AA-5	TRUIST BANK TFC 3.8 10/30/26	02/11/2025	GOLDMAN SACHS & CO	XXX	1,179,600	1,200,000	1,146,324	1,164,709		2,099		2,099		1,166,808		12,792	12,792	12,920	10/30/2026
09062X-AF-0	BIOGEN INC N Y N 4.050% 09/15/25	06/27/2025	Call 100.0000	XXX	15,000,000	15,000,000	14,685,900	14,901,198		68,243		68,243		14,969,442		30,558	30,558	475,875	09/15/2025
092113-AX-7	BLACK HILLS CORP N Y N	02/19/2025	BANK OF AMERICA	XXX	390,644	380,000	379,485	379,569		10		10		379,580		11,064	11,064	17,353	01/15/2035
09261H-BV-8	BLACKSTONE PRIVATE CRE 144A N Y Y	05/16/2025	Tax Free Exchange	XXX	4,209,366	4,295,000	4,206,139	4,206,843		2,523		2,523		4,209,366				127,418	11/22/2034
09581J-AR-7	BLUE OWL FINANCE LLC 3.125% 06/10/31	01/29/2025	No Broker	XXX	3,744,743	4,300,000	3,788,961	3,800,532		5,127		5,127		3,805,659		(60,916)	(60,916)	18,290	06/10/2031
099724-AH-9	BORGWARNER INC N Y N 4.375% 03/15/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,697,160	2,000,000	1,672,040	1,673,835		6,598		6,598		1,680,433		16,727	16,727	90,903	03/15/2045
10112R-BG-8	BOSTON PROPERTIES LP BXP 6 3/4 12/01/27	10/08/2025	MORGAN STANLEY	XXX	2,344,739	2,235,000	2,233,681	2,234,128		215		215		2,234,343		110,395	110,395	129,071	12/01/2027
110122-DL-9	BRISTOL-MYERS SQUIBB CO N Y N	02/14/2025	No Broker	XXX	333,589	389,000	386,900	386,970		6		6		386,976		(53,387)	(53,387)	8,555	02/20/2048
11135F-BG-5	BROADCOM INC AVGO 3.75 02/15/51 144A	10/21/2025	Various	XXX	13,432,156	14,260,000	13,386,043	13,419,985		12,171		12,171		13,432,156				632,788	02/15/2051
11135F-BJ-9	BROADCOM INC AVGO 3.5 02/15/41 144A	10/21/2025	Various	XXX	119,449,559	121,445,000	119,234,835	119,380,464		69,095		69,095		119,449,559				5,029,847	02/15/2041
117043-AV-1	BRUNSWICK CORP BC 5.1 04/01/52	02/19/2025	Various	XXX	615,176	790,000	551,412	556,539		294		294		556,834		58,343	58,343	14,678	04/01/2052
124857-AK-9	PARAMOUNT GLOBAL PARA 4.9 08/15/44	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,772,999	5,899,000	7,154,248	7,031,345		(31,430)		(31,430)		6,999,916		(2,226,917)	(2,226,917)	324,379	08/15/2044
1248EP-BT-9	CCO HLDGS LLC/CAP CORP CHTR 5.125 05/01/	09/26/2025	Various	XXX	30,829,609	31,000,000	31,000,000	31,000,000						31,000,000		(170,392)	(170,392)	1,437,377	05/01/2027
12505B-AD-2	CBRE GROUP INC CBG 4.875 03/01/26	05/28/2025	Call 100.1066	XXX	3,003,199	3,000,000	2,977,200	2,996,877		1,074		1,074		2,997,952		2,048	2,048	111,668	03/01/2026
125523-AG-5	CIGNA GROUP/THE N Y N 4.125% 11/15/25	11/15/2025	Maturity	XXX	20,000,000	20,000,000	19,681,600	19,884,292		115,708		115,708		20,000,000				825,000	11/15/2025
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC CNH INDUSTRIA	05/23/2025	Maturity	XXX	7,250,000	7,250,000	7,211,503	7,244,676		5,324		5,324		7,250,000				143,188	05/23/2025
12621E-AM-5	CNO FINANCIAL GROUP INC N Y N	08/05/2025	MESIROW FINANCIAL INC	XXX	252,055	240,000	239,939	239,966		2		2		239,967		12,088	12,088	9,933	06/15/2034
14040H-BZ-7	CAPITAL ONE FINANCIAL CO COF 4.25 04/30/	03/31/2025	Call 100.0000	XXX	5,000,000	5,000,000	4,999,700	4,999,984		12		12		4,999,996		4	4	88,542	04/30/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	03/14/2025	BANK OF AMERICA	XXX	25,475,775	25,500,000	25,500,000	25,500,000						25,500,000		(24,225)	(24,225)	443,225	05/10/2028
14040H-DB-8	CAPITAL ONE FINANCIAL CO COF 7.149 10/29	02/11/2025	MILLENNIUM ADVISORS, LLC	XXX	310,350	300,000	310,350	306,832		(406)		(406)		306,426		3,924	3,924	6,136	10/29/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
141781-BU-7	CARGILL INC CARGIL 3.5 04/22/25 144A	04/22/2025	Maturity	XXX	5,000,000	5,000,000	4,986,050	4,998,502		1,498		1,498		5,000,000				87,500	04/22/2025
144285-AL-7	CARPENTER TECHNOLOGY CRS 6.375 07/15/28	03/17/2025	SUMRIDGE PARTNERS LLC	XXX	399,880	400,000	420,375	403,304		(1,308)		(1,308)		401,996		(2,116)	(2,116)	17,213	07/15/2028
144285-AL-7	CARPENTER TECHNOLOGY CRS 6.375 07/15/28	11/20/2025	Call 100.0000	XXX	1,100,000	1,100,000	1,104,250	1,100,519		(519)		(519)		1,100,000				94,474	07/15/2028
144285-AM-5	CARPENTER TECHNOLOGY CRS 7.625 03/15/30	11/20/2025	Call 103.8130	XXX	2,076,260	2,000,000	2,000,000	2,000,000						2,000,000				256,295	03/15/2030
14448C-AQ-7	CARRIER GLOBAL CORP CARR 2.722 02/15/30	03/14/2025	BANK OF AMERICA	XXX	3,624,040	4,000,000	3,447,160	3,598,497		14,619		14,619		3,613,116		10,924	10,924	64,118	02/15/2030
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50	10/15/2025	BARC	XXX	771,693	1,016,000	786,130	796,162		3,470		3,470		799,632		(27,940)	(27,940)	37,453	04/05/2050
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC	09/30/2025	Paydown	XXX	7,215,209	7,215,209	7,059,273	7,129,259		85,950		85,950		7,215,209				175,567	03/24/2031
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS	10/01/2025	Paydown	XXX	8,246,829	8,246,829	8,246,829	8,246,829						8,246,829				427,601	05/15/2038
161175-BL-7	CCO SAFARI II LLC CHTR 5.375 05/01/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	861,300	1,000,000	1,198,170	1,182,927		(3,934)		(3,934)		1,178,992		(317,692)	(317,692)	48,972	05/01/2047
161175-BN-3	CCO SAFARI II LLC CHTR 5.75 04/01/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,692,064	5,200,000	6,531,980	6,435,797		(24,849)		(24,849)		6,410,948		(1,718,884)	(1,718,884)	297,339	04/01/2048
161175-BS-2	CCO SAFARI II LLC CHTR 5.125 07/01/49	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,263,968	11,200,000	13,110,832	12,982,386		(33,313)		(33,313)		12,949,074		(3,685,106)	(3,685,106)	714,311	07/01/2049
161175-CE-2	CCO SAFARI II LLC CHTR 3.5 03/01/42	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,090,833	9,871,000	9,560,853	9,594,817		8,698		8,698		9,603,515		(2,512,682)	(2,512,682)	372,356	03/01/2042
16411Q-AQ-4	CHENIERE ENERGY PARTNERS	02/25/2025	Janus	XXX	1,241,976	1,200,000	1,230,387	1,228,179		(434)		(434)		1,227,745		14,231	14,231	11,107	06/30/2033
169905-AG-1	CHOICE HOTELS INTL INC CHH 3.7 01/15/31	09/26/2025	Various	XXX	13,565,036	14,510,000	13,667,326	13,750,478		79,353		79,353		13,829,831		(264,795)	(264,795)	644,454	01/15/2031
171779-AL-5	CIENA CORPORATION CIEN 4 01/31/30 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	957,260	1,000,000	1,000,000	1,000,000						1,000,000		(42,740)	(42,740)	46,000	01/31/2030
17252M-AP-5	CINTAS CORPORATION CTAS 3.45 05/01/25	05/01/2025	Maturity	XXX	1,000,000	1,000,000	999,780	999,974		26		26		1,000,000				17,250	05/01/2025
172967-NX-5	CITIGROUP INC C 5.61 09/29/26	09/29/2025	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				561,000	09/29/2026
172967-PF-2	CITIGROUP INC N Y N 5.174% 02/13/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,251,200	10,000,000	10,000,000	10,000,000						10,000,000		251,200	251,200	583,512	02/13/2030
17325F-BA-5	CITIBANK NA C 5.864 09/29/25	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
18538R-AJ-2	CLEARWATER PAPER CORP CLW 4.75 08/15/28	09/25/2025	Various	XXX	2,555,141	2,707,000	2,673,009	2,684,432		3,550		3,550		2,687,982		(132,841)	(132,841)	142,809	08/15/2028
189054-AY-5	CLOROX COMPANY CLOROX COMPANY	03/14/2025	BANK OF AMERICA	XXX	12,902,240	13,000,000	12,938,510	12,959,484		1,798		1,798		12,961,282		(59,042)	(59,042)	216,089	05/01/2029
189054-AZ-2	CLOROX COMPANY CLOROX COMPANY	03/14/2025	BANK OF AMERICA	XXX	8,807,670	9,000,000	8,953,200	8,963,482		887		887		8,964,369		(156,699)	(156,699)	156,400	05/01/2032
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51	01/29/2025	No Broker	XXX	548,278	897,000	906,441	906,224		(18)		(18)		906,206		(357,928)	(357,928)	6,330	11/01/2051
20557#-AG-6	COMPUTERSHARE US COMPUTERSHARE US	09/18/2025	No Broker	XXX	4,966,851	5,000,000	5,000,000	5,000,000						5,000,000		(33,149)	(33,149)	180,456	11/20/2028
21036P-BK-3	CONSTELLATION BRANDS INC CONSTELLATION B	03/14/2025	BANK OF AMERICA	XXX	2,982,750	3,000,000	2,998,260	2,999,134		74		74		2,999,208		(16,458)	(16,458)	46,400	05/09/2027
210518-DQ-6	CONSUMERS ENERGY CO CMS 4.2 09/01/52	10/15/2025	MUFG Securities America	XXX	4,671,228	5,590,000	5,206,975	5,218,847		5,144		5,144		5,223,991		(552,763)	(552,763)	264,128	09/01/2052
210518-G*-1	CONSUMERS ENERGY CO CONSUMERS ENERGY COM	01/29/2025	No Broker	XXX	2,573,901	3,000,000	3,000,000	3,000,000						3,000,000		(426,099)	(426,099)	39,432	10/01/2038
22822V-AR-2	Crown Castle Inc CCI 3.3 07/01/30	03/20/2025	JPMORGAN SECURITIES INC	XXX	9,514,498	10,381,000	9,248,537	9,541,469		29,890		29,890		9,571,358		(56,860)	(56,860)	247,414	07/01/2030
22822V-BC-4	Crown Castle Inc CCI 5.1 05/01/33	04/15/2025	TradeWeb Direct LLC	XXX	2,978,387	3,100,000	2,840,592	2,865,710		6,290		6,290		2,872,000		106,387	106,387	72,463	05/01/2033
22822V-BE-0	Crown Castle Inc CCI 5.8 03/01/34	03/20/2025	JPMORGAN SECURITIES INC	XXX	5,094,050	5,000,000	4,991,750	4,991,946		136		136		4,992,082		101,968	101,968	161,111	03/01/2034
23918K-AS-7	DAVITA INC DVA 4.625 06/01/30 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	4,596,595	4,754,000	4,708,148	4,722,711		3,772		3,772		4,726,483		(129,888)	(129,888)	178,952	06/01/2030
24703T-AE-6	DELL INT LLC / EMC CORP N Y N	04/29/2025	JPMORGAN SECURITIES INC	XXX	11,048,070	11,000,000	10,901,802	10,924,012		13,806		13,806		10,937,817		110,253	110,253	312,919	10/01/2026
24703T-AK-2	DELL TECHNOLOGIES INC DELL 8.35 07/15/46	10/15/2025	BARC	XXX	5,102,007	3,890,000	5,430,625	5,294,558		(29,164)		(29,164)		5,265,394		(163,387)	(163,387)	406,921	07/15/2046
247361-ZX-9	DELTA AIR LINES INC DAL 7 05/01/25 144A	05/01/2025	Maturity	XXX	62,221,000	62,221,000	62,221,000	62,221,000						62,221,000				2,177,735	05/01/2025
254687-DB-9	WALT DISNEY CO 21ST CENTY FOX AMER INC 8	02/23/2025	Maturity	XXX	3,300,000	3,300,000	4,021,050	3,310,634		(10,634)		(10,634)		3,300,000				140,250	02/23/2025
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	14,402,715	17,250,000	17,232,750	17,235,753		529		529		17,236,282		(2,833,567)	(2,833,567)	529,958	05/13/2040
25470D-AS-8	WARNER BROS DISCOVERY INC WBD 5 09/20/37	06/30/2025	Tax Free Exchange	XXX	5,307,343	5,350,000	5,305,033	5,306,166		1,177		1,177		5,307,343				208,056	09/20/2037
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0	05/01/2025	Redemption 100.0000	XXX	400,000	400,000	380,608	396,460		3,540		3,540		400,000				13,500	05/01/2028
256677-AL-9	DOLLAR GENERAL CORP DG 5 11/01/32	09/26/2025	Various	XXX	12,019,218	11,935,000	11,633,713	11,639,846		22,909		22,909		11,662,755		356,463	356,463	521,926	11/01/2032
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,466,840	12,000,000	12,189,410	12,182,338		(2,339)		(2,339)		12,180,000		(713,160)	(713,160)	601,333	11/01/2052
256677-AP-0	DOLLAR GENERAL CORP DG	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,193,489	28,203,000	28,093,909	28,096,609		9,966		9,966		28,104,248		1,089,241	1,089,241	1,895,712	07/05/2033
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34	02/25/2025	WELLS FARGO	XXX	4,593,250	5,000,000	4,409,000	4,492,624		5,997		5,997		4,498,621		94,629	94,629	85,590	10/01/2034
260543-CN-1	DOW CHEMICAL CO/THE DOW 4.55 11/30/25 14	11/30/2025	Maturity	XXX	4,000,000	4,000,000	3,995,960	3,999,398		602		602		4,000,000				182,000	11/30/2025
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28	02/25/2025	JPMORGAN SECURITIES INC	XXX	5,017,250	5,000,000	4,994,900	4,997,239		99		99		4,997,338		19,912	19,912	57,333	11/30/2028
26078J-AC-4	DUPONT DE NEMOURS INC N Y N	11/15/2025	Maturity	XXX	15,000,000	15,000,000	14,891,700	14,960,664		39,336		39,336		15,000,000				673,950	11/15/2025
26441C-BM-6	DUKE ENERGY CORP DUK 3.3 06/15/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	23,843,030	31,000,000	30,923,120	30,933,471		2,298		2,298		30,935,769		(7,092,739)	(7,092,739)	807,033	06/15/2041
26442C-AA-2	DUKE ENERGY CAROLINAS N N N	02/25/2025	MORGAN STANLEY	XXX	3,177,900	3,000,000	3,138,930	3,133,215		(1,152)		(1,152)		3,132,064		45,836	45,836	43,208	06/01/2037
26860#-AA-8	EIF PIO PICO LLC EIF PIO PICO LLC	12/31/2025	Redemption 100.0000	XXX	75,182	75,182	75,182	75,182						75,182				1,963	12/31/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
26884L-AG-4	EQT CORP N Y N 7.000% 02/01/30	03/17/2025	BARC	XXX	1,073,720	1,000,000	1,073,150	1,062,999		(2,452)		(2,452)		1,060,547		13,173	13,173	44,139	02/01/2030
26884L-AR-0	EQT CORP N Y N 5.750% 02/01/34	03/17/2025	Various	XXX	6,829,203	6,800,000	6,840,444	6,839,204		(226)		(226)		6,838,978		(9,775)	(9,775)	197,241	02/01/2034
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	09/01/2025	Paydown	XXX	3,199,015	3,199,015	3,199,015	3,199,015						3,199,015				95,970	03/01/2050
278642-AY-9	EBAY INC EBAY 2.6 05/10/31	03/14/2025	BANK OF AMERICA	XXX	2,885,890	3,310,000	2,734,391	2,864,668		12,614		12,614		2,877,282		8,608	8,608	30,360	05/10/2031
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47	08/19/2025	SUMRIDGE PARTNERS LLC	XXX	796,890	1,000,000	851,140	857,581		2,165		2,165		859,746		(62,856)	(62,856)	28,418	12/01/2047
29273R-BJ-7	ENERGY TRANSFER LP ET 6 1/8 12/15/45	05/02/2025	MORGAN STANLEY	XXX	559,416	600,000	534,600	536,226		469		469		536,694		22,722	22,722	14,292	12/15/2045
29273V-AW-0	ENERGY TRANSFER LP N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,169,135	2,250,000	2,277,338	2,277,320		(192)		(192)		2,277,129		(107,994)	(107,994)	116,769	05/15/2054
29273V-BA-7	ENERGY TRANSFER LP N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,094,720	4,000,000	4,164,080	4,160,955		(10,032)		(10,032)		4,150,923		(56,203)	(56,203)	241,422	09/01/2034
29336U-AC-1	ENLINK MIDSTREAM PARTNER N Y N	06/16/2025	Tax Free Exchange	XXX	372,219	420,000	370,906	371,637		582		582		372,219				16,660	04/01/2044
29364W-BB-3	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA	02/14/2025	No Broker	XXX	398,729	500,000	499,055	499,162		2		2		499,165		(100,436)	(100,436)	9,508	09/01/2048
294429-AV-7	EQUIFAX INC EFX 5.1 12/15/27	02/11/2025	Janus	XXX	1,709,894	1,700,000	1,698,419	1,698,980		37		37		1,699,017		10,877	10,877	13,728	12/15/2027
29444U-BE-5	EQUINIX INC EQIX 3.2 11/18/29	03/14/2025	BANK OF AMERICA	XXX	5,157,778	5,554,000	4,921,955	5,087,651		17,887		17,887		5,105,538		52,240	52,240	58,749	11/18/2029
29444U-BH-8	EQUINIX INC EQIX 2.15 07/15/30	03/14/2025	BANK OF AMERICA	XXX	3,046,435	3,500,000	2,838,255	3,007,246		16,448		16,448		3,023,693		22,742	22,742	50,585	07/15/2030
29444U-BJ-4	EQUINIX INC EQUINIX INC	07/22/2025	Various	XXX	1,085,258	1,750,000	1,129,978	1,138,036		6,190		6,190		1,144,227		(58,969)	(58,969)	53,542	07/15/2050
29444U-BL-9	EQUINIX INC EQIX 1.55 03/15/28	03/14/2025	BANK OF AMERICA	XXX	10,223,346	11,206,000	9,378,301	10,030,186		71,225		71,225		10,101,411		121,935	121,935	87,811	03/15/2028
29444U-BR-6	EQUINIX INC EQIX 2 05/15/28	04/09/2025	JPMORGAN SECURITIES INC	XXX	1,284,878	1,400,000	1,191,680	1,262,855		10,311		10,311		1,273,166		11,712	11,712	11,278	05/15/2028
29444U-BS-4	EQUINIX INC EQIX 2.5 05/15/31	07/21/2025	Various	XXX	5,931,852	6,836,000	5,597,034	5,860,658		34,768		34,768		5,895,427		36,425	36,425	64,861	05/15/2031
29444U-BU-9	EQUINIX INC EQIX 3.9 04/15/32	03/14/2025	BANK OF AMERICA	XXX	9,266,100	10,000,000	9,134,600	9,308,352		16,650		16,650		9,325,001		(58,901)	(58,901)	164,667	04/15/2032
295139-AR-0	ERIE COUNTY OHIO ERIE COUNTY OHIO	04/01/2025	Redemption 100.0000	XXX	66,000	66,000	66,000	66,000						66,000				1,492	04/01/2038
29717P-BA-4	ESSEX PORTFOLIO LP N Y N	02/26/2025	PIERS	XXX	3,052,170	3,000,000	2,992,560	2,993,121		89		89		2,993,210		58,960	58,960	66,917	04/01/2034
29977G-AA-0	TIAA BOARD OF OVERSEERS TIAAGL 5.75 07/0	07/02/2025	Maturity	XXX	10,500,000	10,500,000	10,526,202	10,501,601		(1,601)		(1,601)		10,500,000				603,750	07/02/2025
29977L-AA-9	PERIMETER SOLUTIONS SA PERIMS 5 10/30/29	10/15/2025	Various	XXX	13,344,093	13,650,000	13,648,000	13,648,696		191		191		13,648,887		(304,795)	(304,795)	645,301	10/30/2029
30161M-AJ-2	CONSTELLATION EN GEN LLC CEG 5 3/4 10/01	06/03/2025	BARC	XXX	592,908	610,000	550,086	552,303		813		813		553,116		39,792	39,792	23,676	10/01/2041
30161N-AC-5	EXELON CORP N N N 5.625% 06/15/35	04/08/2025	BNP PARIBAS SECURITIES SERVICE	XXX	500,875	500,000	502,530	502,445		(48)		(48)		502,398		(1,523)	(1,523)	8,906	06/15/2035
302635-AF-4	FS KKR CAPITAL CORP FSK 8.625 05/15/25	03/16/2025	Call 100.0000	XXX	108,500,000	108,500,000	108,500,000	108,500,000						108,500,000				3,145,370	05/15/2025
302635-AK-3	FS KKR CAPITAL CORP FSK 3.125 10/12/28	08/25/2025	Various	XXX	34,076,917	37,102,000	36,604,091	36,815,663		46,742		46,742		36,862,404		(2,785,487)	(2,785,487)	1,008,611	10/12/2028
30288*-AE-0	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO	12/31/2025	Redemption 100.0000	XXX	130,500	130,500	130,500	130,500						130,500				4,247	12/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	12/31/2025	Paydown	XXX	5,904,800	5,904,800	5,904,800	5,904,800						5,904,800				98,021	06/30/2039
303075-AB-1	FactSet Research Systems Inc FDS 3.45 03	11/17/2025	JPMORGAN SECURITIES INC	XXX	4,598,300	5,000,000	4,980,300	4,985,209		1,626		1,626		4,986,835		(388,535)	(388,535)	209,396	03/01/2032
30313R-AA-7	FS KKR CAPITAL CORP FSK 4.25 02/14/25 14	02/14/2025	Maturity	XXX	12,586,000	12,586,000	13,254,442	12,593,933		(7,933)		(7,933)		12,586,000				267,453	02/14/2025
303250-AF-1	FAIR ISAAC CORP FAIRIC 4 06/15/28 144A	09/25/2025	Various	XXX	6,810,790	7,000,000	6,982,500	6,990,134		1,983		1,983		6,992,117		(181,327)	(181,327)	217,667	06/15/2028
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIELD	02/06/2025	No Broker	XXX	4,517,460	4,956,224	4,956,224	4,956,224						4,956,224		(438,765)	(438,765)	41,570	01/05/2044
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIELD	02/05/2025	Redemption 100.0000	XXX	11,372	11,372	11,372	11,372						11,372				72	01/05/2044
31428X-AW-6	FEDEX CORP FDX 5.1 01/15/44	01/22/2025	Tax Free Exchange	XXX	16,587,268	17,500,000	16,596,800	16,584,215		3,053		3,053		16,587,268				547,896	01/15/2044
31428X-BA-3	FEDEX CORP FDX 3.9 02/01/35	01/22/2025	Tax Free Exchange	XXX	4,923,947	5,383,000	4,852,882	4,918,499		5,448		5,448		4,923,947				119,547	02/01/2035
31428X-BB-1	FEDEX CORP FDX 4.1 02/01/45	02/26/2025	Tax Free Exchange	XXX	7,436,037	10,327,000	7,282,240	7,425,343		10,693		10,693		7,436,037				241,107	02/01/2045
31428X-BG-0	FEDEX CORP FDX 4.55 04/01/46	01/22/2025	Tax Free Exchange	XXX	15,237,641	13,775,000	15,434,509	15,246,216		(8,575)		(8,575)		15,237,641				252,446	04/01/2046
31428X-BQ-8	FEDEX CORP FDX 4.05 02/15/48	01/22/2025	Tax Free Exchange	XXX	19,915,003	25,618,000	19,664,757	19,896,962		18,041		18,041		19,915,003				551,717	02/15/2048
31428X-BS-4	FEDEX CORP FDX 4.95 10/17/48	01/22/2025	Tax Free Exchange	XXX	3,771,980	3,000,000	3,840,690	3,775,356		(3,377)		(3,377)		3,771,980				53,213	10/17/2048
31428X-CA-2	FEDEX CORP FDX 5.25 05/15/50	02/26/2025	Tax Free Exchange	XXX	34,324,791	35,090,000	34,291,587	34,322,670		2,121		2,121		34,324,791				516,846	05/15/2050
31428X-CE-4	FEDEX CORP FDX 3.25 05/15/41	01/22/2025	Tax Free Exchange	XXX	9,423,814	11,617,000	9,192,504	9,410,305		13,510		13,510		9,423,814				105,924	05/15/2041
314890-AC-8	FERGUSON PLC FERGLN 4.25 04/20/27 144A	03/14/2025	BANK OF AMERICA	XXX	4,965,400	5,000,000	4,985,100	4,992,746		635		635		4,993,380		(27,980)	(27,980)	86,771	04/20/2027
315786-AC-7	FIDELITY NATIONAL FINANCIAL IN FNF 5.5 0	02/01/2025	Call 100.0000	XXX	2,150,000	2,150,000	2,139,250	2,149,397		151		151		2,149,547		453	453	29,563	05/01/2025
31620M-BV-7	FIDELITY NATIONAL INFORMATION FIS 4 1/2	07/15/2025	Maturity	XXX	6,500,000	6,500,000	6,497,660	6,497,660		2,340		2,340		6,500,000				292,500	07/15/2025
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N	06/03/2025	JANE	XXX	173,876	180,000	179,411	179,423		19		19		179,442		(5,566)	(5,566)	6,649	09/30/2034
320817-AC-3	FIRST MERCHANTS CORP FRME V5 10/30/28	07/30/2025	Call 100.0000	XXX	1,000,000	1,000,000	945,380	945,380						945,380		54,620	54,620	52,958	10/30/2028
337738-AV-0	FISERV INC FISV 4.4 07/01/49	10/15/2025	Various	XXX	18,007,048	21,672,000	18,540,983	18,640,809		47,714		47,714		18,688,523		(681,475)	(681,475)	1,231,692	07/01/2049
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	09/30/2025	Redemption 100.0000	XXX	1,627,500	1,627,500	1,653,212	1,649,086		(21,586)		(21,586)		1,627,500				51,789	03/31/2038

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
341081-FG-7	FLORIDA POWER & LIGHT CO N Y N	08/19/2025	Janus	XXX	842,370	1,000,000	866,400	873,150		2,927		2,927		876,077		(33,707)	(33,707)	29,138	06/01/2042
34354P-AF-2	FLOWSERVE CORPORATION FLS 3.5 10/01/30	11/20/2025	Various	XXX	11,891,167	12,502,000	12,720,819	12,635,908		(20,534)		(20,534)		12,615,374		(724,207)	(724,207)	496,666	10/01/2030
34959E-AA-7	FORTINET INC FORTINET INC	10/06/2025	No Broker	XXX	14,462,497	14,667,000	13,756,179	14,388,909		175,211		175,211		14,564,121		(101,624)	(101,624)	155,226	03/15/2026
34964C-AA-4	FORTUNE BRANDS INNOVATIO N Y N	06/15/2025	Maturity	XXX	8,300,000	8,300,000	8,109,266	8,256,428		43,572		43,572		8,300,000				166,000	06/15/2025
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y	02/04/2025	JPMORGAN SECURITIES INC	XXX	2,981,790	3,000,000	2,962,890	2,967,675		254		254		2,967,929		13,861	13,861	93,021	01/25/2034
361448-BJ-1	GATX CORP GMT 3 1/2 06/01/32	03/12/2025	CITADEL SECURITIES INSTITUTION	XXX	375,010	420,000	347,546	360,400		1,299		1,299		361,699		13,311	13,311	4,165	06/01/2032
361448-BK-8	GATX CORP GMT 4.9 03/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,084,900	15,000,000	14,857,350	14,882,776		8,769		8,769		14,891,545		193,355	193,355	763,583	03/15/2033
361448-BL-6	GATX CORP GMT 5.45 09/15/33	02/04/2025	MORGAN STANLEY	XXX	4,995,950	5,000,000	4,990,950	4,991,774		70		70		4,991,844		4,106	4,106	105,972	09/15/2033
361448-BM-4	GATX CORP GMT 6.05 03/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,157,500	27,250,000	27,808,825	27,802,151		(35,881)		(35,881)		27,766,270		1,391,230	1,391,230	1,712,738	03/15/2034
361841-AK-5	GLP CAPITAL LP / FIN II GLPI 5.75 06/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,562,400	20,000,000	23,130,200	21,651,955		(373,726)		(373,726)		21,278,229		(715,829)	(715,829)	951,944	06/01/2028
361841-AQ-2	GLP CAPITAL LP / FIN II GLPI 4 01/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	14,314,800	15,000,000	15,915,300	15,624,414		(74,023)		(74,023)		15,550,391		(1,235,591)	(1,235,591)	723,333	01/15/2031
369550-BH-0	GENERAL DYNAMICS CORP N Y N	08/19/2025	GOLDMAN SACHS & CO	XXX	450,345	500,000	456,510	459,206		1,156		1,156		460,362		(10,017)	(10,017)	18,830	04/01/2040
370334-CS-1	GENERAL MILLS INC N Y N	01/08/2025	Call 100.0000	XXX	10,000,000	10,000,000	9,992,100	9,997,107		63		63		9,997,170		2,830	2,830	72,792	11/18/2025
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B	07/15/2025	Paydown	XXX	294,309	294,309	294,309	294,309						294,309				7,874	07/15/2046
373334-JR-3	GEORGIA POWER COMPANY GEORGIA POWER COMP	02/14/2025	No Broker	XXX	244,890	250,000	282,193	274,909		(135)		(135)		274,774		(29,884)	(29,884)	2,738	06/01/2040
37940X-AH-5	GLOBAL PAYMENTS INC GPN 2.9 11/15/31	11/17/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	10,273,888	11,600,000	11,565,084	11,574,861		2,945		2,945		11,577,806		(1,303,918)	(1,303,918)	339,203	11/15/2031
37954F-AG-9	GLOBAL PART/GLP FINANCE GLP 7 08/01/27	06/16/2025	Corp Action	XXX	2,005,880	2,000,000	2,065,000	2,011,761		(9,624)		(9,624)		2,002,137		3,743	3,743	125,222	08/01/2027
37959E-AB-8	GLOBE LIFE INC GLOBE LIFE INC	03/14/2025	BANK OF AMERICA	XXX	4,355,775	4,500,000	4,485,240	4,488,296		279		279		4,488,574		(132,799)	(132,799)	55,200	06/15/2032
37959G-AD-9	GLOBAL ATLANTIC FIN CO 144A	11/20/2025	CITADEL SECURITIES INSTITUTION	XXX	934,610	825,000	913,391	908,057		(7,070)		(7,070)		900,987		33,623	33,623	61,215	06/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC N N N	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,835,030	7,000,000	8,099,840	8,083,023		(45,904)		(45,904)		8,037,120		(202,090)	(202,090)	469,875	10/01/2037
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	12/17/2025	No Broker	XXX	176,256	176,256	25,846	36,531	978	(9)	11,654	(10,685)		25,846		150,410	150,410	2,152	03/15/2026
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	12/01/2025	Redemption 100.0000	XXX	265,046	265,046	51,307	54,934	1,471		5,098	(3,627)		51,307		213,739	213,739	4,275	03/15/2026
384311-AC-0	GRAFTECH FINANCE INC EAF 4.625 12/15/28	09/29/2025	MORGAN STANLEY	XXX	740,250	1,050,000	1,049,633	1,049,620		(478)		(478)		1,049,142		(308,892)	(308,892)	37,366	12/15/2028
403949-AP-5	HF SINCLAIR CORP DINO 6.375% 04/15/27	01/28/2025	Corp Action	XXX	2,117,753	2,079,000	2,111,911	2,111,052		(1,783)		(1,783)		2,109,270		8,483	8,483	37,920	04/15/2027
403949-AP-5	HF SINCLAIR CORP DINO 6.375% 04/15/27	09/02/2025	Call 101.5940	XXX	2,967,561	2,921,000	2,967,239	2,966,033		(22,944)		(22,944)		2,943,090		(22,090)	(22,090)	209,498	04/15/2027
404119-BY-4	HCA INC HCA 5.125 06/15/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	31,426,429	32,727,000	38,425,370	37,518,653		(203,913)		(203,913)		37,314,740		(5,888,311)	(5,888,311)	1,323,171	06/15/2039
41242*-BL-5	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	10/07/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	973,670	1,000,000	1,000,000	1,000,000						1,000,000		(26,330)	(26,330)	35,009	06/07/2030
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,448,875	13,750,000	14,053,188	14,053,061		(2,548)		(2,548)		14,050,513		(601,638)	(601,638)	637,274	06/15/2054
42241@-AK-5	HEARST COMMUNICATIONS INC HEARST COMMUNI	10/08/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	1,960,280	2,000,000	2,000,000	2,000,000						2,000,000		(39,720)	(39,720)	73,702	06/01/2030
42250P-AA-1	HEALTHPEAK OP LLC PEAK 3 01/15/30	04/09/2025	CITADEL SECURITIES INSTITUTION	XXX	450,060	500,000	426,820	446,536		2,570		2,570		449,107		953	953	11,042	01/15/2030
42307T-AH-1	KRAFT HEINZ CO KHC 7.125 08/01/39	07/17/2025	Various	XXX	4,370,309	4,000,000	6,035,000	5,739,552		(51,231)		(51,231)		5,688,321		(1,318,013)	(1,318,013)	274,708	08/01/2039
428291-AM-0	HEXCEL CORPORATION HXL 4.7 08/15/25	03/14/2025	Call 100.0560	XXX	17,960,052	17,950,000	18,031,352	17,953,849		(2,308)		(2,308)		17,951,541		(1,541)	(1,541)	525,890	08/15/2025
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44	08/19/2025	JPMORGAN SECURITIES INC	XXX	1,853,880	2,000,000	1,958,140	1,960,341		801		801		1,961,142		(107,262)	(107,262)	98,854	02/15/2044
438516-CB-0	HONEYWELL INTERNATIONAL N Y N	06/01/2025	Maturity	XXX	5,300,000	5,300,000	4,983,219	5,232,881		67,119		67,119		5,300,000				35,775	06/01/2025
440327-AK-0	HORACE MANN EDUCATORS CORPORAT HMN 4.5 1	10/14/2025	Call 100.0000	XXX	60,000	60,000	65,507	60,972		(972)		(972)		60,000				2,348	12/01/2025
444859-BY-7	HUMANA INC HUM 5.95 03/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	28,333,800	27,000,000	27,748,195	27,746,297		(46,570)		(46,570)		27,699,727		634,073	634,073	1,668,975	03/15/2034
446150-AS-3	THE HUNTINGTON NATIONAL BANK HBAN 2.55 0	04/09/2025	KEYBANC CAPITAL MARKETS	XXX	436,950	500,000	411,865	435,377		3,060		3,060		438,438		(1,488)	(1,488)	8,713	02/04/2030
448579-AH-5	HYATT HOTELS CORP H 5.375 04/23/25	03/25/2025	Call 100.0000	XXX	11,550,000	11,550,000	11,785,270	11,566,924		(12,693)		(12,693)		11,554,231		(4,231)	(4,231)	262,121	04/23/2025
45074J-AA-2	RS IVY HOLDCO INC INTMAT 6.5 08/01/29 14	12/30/2025	Various	XXX	10,162,608	10,462,000	10,462,000	10,462,000						10,462,000		(299,392)	(299,392)	858,576	08/01/2029
45138L-BF-9	IDAHO POWER CO K N Y N	02/19/2025	RSEELAUS & CO LLC	XXX	375,239	470,000	377,504	378,355		260		260		378,615		(3,376)	(3,376)	9,267	03/01/2048
454889-AM-8	INDIANA MICHIGAN POWER AEP 6.05 03/15/37	09/22/2025	MORGAN STANLEY	XXX	1,516,700	1,394,000	1,518,833	1,506,761		(4,935)		(4,935)		1,501,826		14,874	14,874	86,211	03/15/2037
45688C-AB-3	INGEVITY CORP NGVT 3.875 11/01/28 144A	10/15/2025	Various	XXX	4,875,797	5,050,000	4,821,413	4,912,916		24,896		24,896		4,937,812		(62,015)	(62,015)	177,825	11/01/2028
458140-BR-0	INTEL CORP N Y N 3.900% 03/25/30	02/04/2025	JPMORGAN SECURITIES INC	XXX	5,964,422	6,355,000	5,985,775	5,996,198		5,716		5,716		6,001,915		(37,493)	(37,493)	89,500	03/25/2030
458140-CF-5	INTEL CORP INTC 5 1/8 02/10/30	10/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	9,338,595	9,060,000	9,057,373	9,057,994		277		277		9,058,271		280,324	280,324	548,161	02/10/2030
45866F-AD-6	INTERCONTINENTALEXCHANGE N Y N	12/01/2025	Maturity	XXX	20,000,000	20,000,000	19,585,800	19,844,790		155,210		155,210		20,000,000				750,000	12/01/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
45866F-AT-1	INTERCONTINENTALEXCHANGE INTERCONTINENTA	05/23/2025	Maturity	XXX	2,000,000	2,000,000	1,997,800	1,999,697		303		303		2,000,000				36,500	05/23/2025
45866F-AU-8	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	3,953,120	4,000,000	3,989,400	3,994,221		427		427		3,994,647		(41,527)	(41,527)	80,889	09/15/2027
45866F-AV-6	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	3,944,920	4,000,000	3,995,760	3,997,110		125		125		3,997,235		(52,315)	(52,315)	44,467	06/15/2029
45866F-AY-0	INTERCONTINENTALEXCHANGE INTERCONTINENTA	10/15/2025	GOLDMAN SACHS & CO	XXX	966,438	1,005,000	998,246	998,352		47		47		998,398		(31,960)	(31,960)	43,695	06/15/2062
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRA IFF 4 3/8	10/15/2025	WELLS FARGO	XXX	1,630,780	2,000,000	1,758,540	1,770,998		4,371		4,371		1,775,369		(144,589)	(144,589)	76,563	06/01/2047
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA IFF 3.268	02/14/2025	No Broker	XXX	724,931	1,000,000	1,005,492	1,005,086		(31)		(31)		1,005,055		(280,124)	(280,124)	8,079	11/15/2040
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48	12/02/2025	Tax Free Exchange	XXX	16,879,779	17,481,000	16,894,605	16,872,148		7,631		7,631		16,879,779				1,021,754	10/01/2048
460690-BS-8	INTERPUBLIC GROUP COS IPG 3.375 03/01/41	12/02/2025	Various	XXX	42,640,760	46,050,000	42,279,058	42,515,555		125,205		125,205		42,640,760				1,600,238	03/01/2041
460690-BU-3	INTERPUBLIC GROUP COS N Y N	12/02/2025	Tax Free Exchange	XXX	9,151,291	9,383,000	9,102,519	9,129,520		21,771		21,771		9,151,291				328,873	06/15/2033
46284V-AJ-0	IRON MOUNTAIN INC IRM 5.25 07/15/30 144A	10/15/2025	Various	XXX	3,887,771	3,920,000	4,025,469	3,978,331		(11,849)		(11,849)		3,966,482		(78,711)	(78,711)	246,753	07/15/2030
46284V-AN-1	IRON MOUNTAIN INC IRM 4.5 02/15/31 144A	10/15/2025	BARC	XXX	1,110,700	1,160,000	1,147,958	1,151,169		982		982		1,152,151		(41,451)	(41,451)	61,045	02/15/2031
46285M-AA-8	IRON MOUNTAIN INC IRM 5 07/15/32 144A	10/15/2025	Various	XXX	15,902,333	16,500,000	16,500,000	16,500,000						16,500,000		(597,667)	(597,667)	718,813	07/15/2032
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS	06/24/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,386,495	1,500,000	1,368,525	1,390,255		6,419		6,419		1,396,674		(10,179)	(10,179)	31,875	12/01/2031
46590X-AQ-9	JBS SA JBSSBZ 4.375 02/02/52 144A	03/19/2025	BANK OF AMERICA	XXX	635,388	810,000	566,789	570,043		697		697		570,740		64,648	64,648	22,444	02/02/2052
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,572,750	1,500,000	1,578,480	1,578,386		(855)		(855)		1,577,531		(4,781)	(4,781)	80,708	12/01/2052
466313-AM-5	JABIL INC JBL 4.25 05/15/27	03/14/2025	BANK OF AMERICA	XXX	8,464,586	8,550,000	8,514,261	8,532,253		1,509		1,509		8,533,761		(69,176)	(69,176)	123,144	05/15/2027
46647P-DZ-6	JPMORGAN CHASE & CO N Y N	01/29/2025	JPMORGAN SECURITIES INC	XXX	706,825	700,000	700,000	700,000						700,000		6,825	6,825	11,085	01/23/2028
47232M-AF-9	JEFFERIES GROUP LLC JEFFIN 5 08/15/28	12/17/2025	Various	XXX	31,206,811	33,000,000	33,000,000	33,000,000						33,000,000		(1,793,189)	(1,793,189)	2,015,696	08/15/2028
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N	10/31/2025	SUSQ	XXX	451,165	430,000	429,308	429,342		45		45		429,387		21,777	21,777	28,067	04/14/2034
482480-AM-2	KLA CORP KLAC 4.95 07/15/52	10/15/2025	US BANCORP INVESTMENTS, INC	XXX	2,641,800	2,800,000	2,726,625	2,728,804		931		931		2,729,735		(87,935)	(87,935)	173,635	07/15/2052
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES	10/21/2025	Redemption 100.0000	XXX	5,875,298	5,875,298	5,875,298	5,875,298						5,875,298				320,918	08/12/2031
483007-AJ-9	KAISER ALUMINUM CORP KALU 4.625 03/01/28	11/06/2025	Call 100.0000	XXX	600,000	600,000	619,500	600,852		(852)		(852)		600,000				32,760	03/01/2028
49327M-3H-5	KEY BANK NA KEY 5 01/26/33	07/09/2025	MORGAN STANLEY	XXX	1,060,495	1,080,000	1,074,794	1,075,608		235		235		1,075,843		(15,348)	(15,348)	51,600	01/26/2033
49337W-AJ-9	NATIONAL GRID USA NGGLN 5.803 04/01/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,286,722	2,215,000	2,183,879	2,186,603		1,533		1,533		2,188,136		98,586	98,586	127,822	04/01/2035
49338C-AD-5	KEYSPAN GAS EAST CORP NGGLN 5.994 03/06/	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,276,200	5,000,000	5,000,000	5,000,000						5,000,000		276,200	276,200	318,848	03/06/2033
494553-AE-0	KINDER MORGAN INC N Y N	09/17/2025	Various	XXX	28,092,077	27,121,000	27,183,395	27,185,829		(4,279)		(4,279)		27,181,551		910,526	910,526	1,655,737	02/01/2034
49456B-AG-6	KINDER MORGAN INC KMI 5.3 12/01/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,665,196	3,600,000	3,678,747	3,677,230		(4,886)		(4,886)		3,672,344		(7,148)	(7,148)	157,940	12/01/2034
49456B-AR-2	KINDER MORGAN INC KMI 2 02/15/31	04/08/2025	JPMORGAN SECURITIES INC	XXX	1,687,360	2,000,000	1,566,920	1,649,925		13,274		13,274		1,663,200		24,160	24,160	26,000	02/15/2031
500760-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42	07/16/2025	BNP PARIBAS SECURITIES SERVICE	XXX	6,153,350	7,000,000	7,032,294	7,028,142		(593)		(593)		7,027,549		(874,199)	(874,199)	217,778	06/04/2042
50077L-AB-2	KRAFT HEINZ CO KHC 4.375 06/01/46	07/17/2025	Various	XXX	22,818,197	29,230,000	25,053,175	25,290,035		54,159		54,159		25,344,194		(2,525,998)	(2,525,998)	806,362	06/01/2046
50077L-AL-0	KRAFT HEINZ CO KHC 5 07/15/35	07/16/2025	SUSQ	XXX	3,855,840	4,000,000	3,870,440	3,885,836		4,490		4,490		3,890,327		(34,487)	(34,487)	201,667	07/15/2035
50077L-AM-8	KRAFT HEINZ CO KHC 5.2 07/15/45	07/16/2025	CITIGROUP GLOBAL MARKETS INC	XXX	8,475,472	9,700,000	9,241,342	9,257,250		6,481		6,481		9,263,732		(788,260)	(788,260)	508,603	07/15/2045
50077L-AX-4	KRAFT HEINZ CO KHC 4.625 10/01/39	07/16/2025	Various	XXX	9,973,179	11,450,000	10,306,188	10,450,231		23,379		23,379		10,473,611		(500,432)	(500,432)	422,179	10/01/2039
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49	07/16/2025	SUSQ	XXX	3,894,810	4,750,000	4,805,138	4,795,482		(862)		(862)		4,794,620		(899,810)	(899,810)	184,607	10/01/2049
50077L-BJ-4	KRAFT HEINZ CO KHC 5.5 06/01/50	07/16/2025	MORGAN STANLEY	XXX	1,782,740	2,000,000	2,000,000	2,000,000						2,000,000		(217,260)	(217,260)	69,361	06/01/2050
501044-DM-0	KROGER CO N Y N 5.400% 01/15/49	01/29/2025	No Broker	XXX	4,025,387	4,250,000	4,107,429	4,107,941		310		310		4,108,251		(82,864)	(82,864)	123,675	01/15/2049
50201D-AA-1	LIBERTY LATIN AMERICA LTD LILAPR 6.75 10	03/06/2025	Various	XXX	2,656,300	2,982,000	3,096,050	2,982,000						2,982,000		(325,700)	(325,700)	61,596	10/15/2027
524660-AZ-0	LEGGETT & PLATT INC LEG 4.4 03/15/29	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,924,750	5,000,000	4,772,250	4,839,509		25,889		25,889		4,865,398		59,352	59,352	228,556	03/15/2029
527298-BV-4	LEVEL 3 FINANCING INC 144A	05/05/2025	Various	XXX	2,871,864	2,587,696	2,328,927	2,357,294		10,384		10,384		2,367,678		504,186	504,186	122,443	11/15/2029
527298-CD-3	LEVEL 3 FINANCING INC 144A N Y Y	04/16/2025	Various	XXX	4,075,000	5,000,000	1,562,294	1,752,209		86,745		86,745		1,838,954		2,236,046	2,236,046	178,750	04/01/2030
527298-CH-4	LEVEL 3 FINANCING INC 144A N Y Y	04/25/2025	Various	XXX	8,216,191	10,653,000	6,033,966	6,354,187		138,914		138,914		6,493,101		1,723,090	1,723,090	328,040	04/15/2031
529537-AA-0	LXP INDUSTRIAL TRUST N Y N	04/09/2025	Janus	XXX	404,860	500,000	401,370	411,732		2,981		2,981		414,713		(9,853)	(9,853)	6,234	10/01/2031
53079E-BJ-2	LIBERTY MUTUAL HOLDING CO INC LIBMUT 3.9	10/15/2025	WELLS FARGO	XXX	3,103,400	4,000,000	3,219,340	3,252,374		11,078		11,078		3,263,452		(160,052)	(160,052)	158,479	10/15/2050
534187-BQ-1	LINCOLN NATIONAL CORPORATION LNC 3.4 03/	11/17/2025	MESIROW FINANCIAL INC	XXX	4,615,600	5,000,000	4,990,750	4,993,061		765		765		4,993,826		(378,226)	(378,226)	206,361	03/01/2032
548661-DQ-7	LOWE'S COS INC LOW 4.05 05/03/47	10/15/2025	MORGAN STANLEY	XXX	2,842,945	3,500,000	3,092,600	3,114,830		7,750		7,750		3,122,580		(279,635)	(279,635)	135,056	05/03/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
548661-EH-6	LOWE'S COS INC LOW 3.75 04/01/32	04/08/2025	US BANCORP INVESTMENTS, INC	XXX	1,375,050	1,500,000	1,328,580	1,356,920		4,419		4,419		1,361,339		13,711	13,711	29,375	04/01/2032
548661-EK-9	LOWE'S COS INC LOW 4.4 09/08/25	09/08/2025	Maturity	XXX	5,000,000	5,000,000	4,998,750	4,999,644		356		356		5,000,000				220,000	09/08/2025
55336V-BU-3	MPLX LP MPLX 4.95 09/01/32	08/12/2025	Various	XXX	7,172,492	7,250,000	7,208,893	7,216,718		2,204		2,204		7,218,921		(46,429)	(46,429)	338,174	09/01/2032
55336V-BV-1	MPLX LP MPLX 5 03/01/33	12/11/2025	GOLDMAN SACHS & CO	XXX	7,549,425	7,500,000	7,437,750	7,446,986		5,092		5,092		7,452,078		97,348	97,348	480,208	03/01/2033
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Redemption 88.0349	XXX	2,768,697	3,145,000	3,145,000	3,145,000		(376,303)		(376,303)		2,768,697				106,538	03/15/2032
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Tax Free Exchange	XXX	4,355,000	4,355,000	4,355,000	4,355,000						4,355,000				147,527	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC WBD 5.05 03/15/	06/30/2025	Tax Free Exchange	XXX	117,655,635	117,500,000	117,674,660	117,658,710		(3,075)		(3,075)		117,655,635				4,697,552	03/15/2042
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE	11/03/2025	No Broker	XXX	1,837,635	2,000,000	2,000,000	2,000,000						2,000,000		(162,365)	(162,365)	66,874	12/10/2032
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	12/10/2025	Various	XXX	384,023	384,023	384,023	384,023						384,023				12,815	12/10/2043
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENT MAPLELEAF	08/05/2025	Redemption 99.2500	XXX	3,970,000	4,000,000	4,000,000	4,000,000		(30,000)		(30,000)		3,970,000				213,587	09/30/2028
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/	02/19/2025	JANE	XXX	280,984	270,000	273,332	273,180		(16)		(16)		273,164		7,819	7,819	8,239	03/01/2041
57169*-BL-0	MARS INC MARS INC 4.720% 03/29/37	02/06/2025	No Broker	XXX	2,709,048	3,000,000	3,000,000	3,000,000						3,000,000		(290,952)	(290,952)	43,074	03/29/2037
57169*-BM-8	MARS INC MARS INC 4.270% 03/29/42	02/06/2025	No Broker	XXX	1,767,514	2,000,000	2,000,000	2,000,000						2,000,000		(232,486)	(232,486)	30,127	03/29/2042
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4.75 03/15/	01/29/2025	No Broker	XXX	1,859,669	2,000,000	1,988,273	1,988,440		51		51		1,988,492		(128,823)	(128,823)	35,361	03/15/2039
574599-BP-0	MASCO CORPORATION MAS 2 10/01/30	03/14/2025	BANK OF AMERICA	XXX	6,887,025	8,055,000	6,523,825	6,854,383		38,109		38,109		6,892,492		(5,467)	(5,467)	74,285	10/01/2030
58013M-FC-3	MCDONALD'S CORP MCDONALDS CORPORATION	01/29/2025	No Broker	XXX	847,850	1,000,000	995,090	995,813		9		9		995,822		(147,972)	(147,972)	18,294	03/01/2047
58769J-AJ-6	MERCEDES-BENZ FIN NA MBGGR 5 3/8 08/01/2	08/01/2025	Maturity	XXX	10,000,000	10,000,000	9,996,500	9,998,928		1,072		1,072		10,000,000				537,500	08/01/2025
59156R-AV-0	Metlife Inc MET 10.75 08/01/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,207,558	3,879,000	6,196,308	5,418,729		(93,619)		(93,619)		5,325,110		(117,553)	(117,553)	484,175	08/01/2039
595017-BA-1	MICROCHIP TECHNOLOGY INC N Y N	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
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP MWXCAP 4	03/14/2025	BANK OF AMERICA	XXX	15,093,761	15,225,000	16,284,856	15,849,900		(30,804)		(30,804)		15,819,096		(725,335)	(725,335)	324,694	04/01/2029
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	07/07/2025	Call 100.0000	XXX	26,180,000	26,180,000	25,852,837	26,068,401		18,328		18,328		26,086,729		93,271	93,271	931,208	06/20/2027
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	06/20/2025	Redemption 100.0000	XXX	6,545,000	6,545,000	6,463,209	6,517,100		27,900		27,900		6,545,000				159,534	06/20/2027
603158-AA-4	MINERALS TECHNOLOGIES IN MTX 5 07/01/28	06/24/2025	Various	XXX	8,113,984	8,352,000	8,397,174	8,357,425		(5,244)		(5,244)		8,352,181		(238,197)	(238,197)	386,322	07/01/2028
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 3.75	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,946,715	23,935,000	25,792,445	25,404,338		(59,837)		(59,837)		25,344,501		(4,397,786)	(4,397,786)	1,074,868	07/18/2039
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG V4.0	03/14/2025	BANK OF AMERICA	XXX	4,940,700	5,000,000	5,000,000	5,000,000						5,000,000		(59,300)	(59,300)	83,867	04/19/2028
606822-CN-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.35	02/11/2025	NATWEST MARKETS SECURITIES INC	XXX	2,565,014	2,535,000	2,535,000	2,535,000						2,535,000		30,014	30,014	56,175	09/13/2028
61744Y-AR-9	MORGAN STANLEY MS 4.457 04/22/39	08/19/2025	Janus	XXX	742,824	800,000	721,488	726,297		2,224		2,224		728,521		14,303	14,303	29,515	04/22/2039
61747Y-EL-5	MORGAN STANLEY MORGAN STANLEY 2.943% 21	12/17/2025	BARCLAYS BANK PLC	XXX	9,128,100	10,000,000	10,000,000	10,000,000						10,000,000		(871,900)	(871,900)	414,473	01/21/2033
61747Y-ET-8	MORGAN STANLEY MS 4.679 07/17/26	07/17/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				374,320	07/17/2026
61747Y-FV-2	MORGAN STANLEY MS 5.516% 11/19/55	01/29/2025	CITIGROUP GLOBAL MARKETS INC	XXX	378,320	390,000	390,000	390,000						390,000		(11,681)	(11,681)	4,183	11/19/2055
61761J-3R-8	MORGAN STANLEY MORGAN STANLEY	02/21/2025	MORGAN STANLEY	XXX	1,959,060	2,000,000	1,986,400	1,997,567		223		223		1,997,789		(38,729)	(38,729)	35,938	07/27/2026
623115-AF-9	MT SINAI HOSPITAL MSINAI 3.391 07/01/50	08/04/2025	Corp Action	XXX	1,575,985	2,483,000	2,483,000	2,483,000						2,483,000		(907,015)	(907,015)	91,917	07/01/2050
62934#-AD-9	PIMCO BRAVO III CAPITAL CALL F PIMCO BRA	10/30/2025	Redemption 100.0000	XXX	7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				449,049	11/06/2026
629377-CT-7	NRG ENERGY INC NRG 7 03/15/33	08/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	264,288	240,000	250,970	250,301		(601)		(601)		249,700		14,588	14,588	14,887	03/15/2033
63111X-AJ-0	NASDAQ INC NDAQ 5.550% 02/15/34	02/27/2025	Corp Action	XXX	492,936	476,000	485,325	485,255		(102)		(102)		485,153		7,783	7,783	14,090	02/15/2034
636180-BM-2	NATIONAL FUEL GAS COMPANY NFG 5.2 07/15/	03/06/2025	Call 100.1780	XXX	1,101,958	1,100,000	1,139,611	1,101,712		(1,064)		(1,064)		1,100,648		(648)	(648)	38,661	07/15/2025
651639-AP-1	NEWMONT CORPORATION NEM 4 7/8 03/15/42	08/13/2025	Corp Action	XXX	765,384	800,000	747,880	750,358		1,100		1,100		751,458		13,926	13,926	35,533	03/15/2042
651639-AZ-9	NEWMONT CORPORATION NEWMONT CORPORATION	03/14/2025	BANK OF AMERICA	XXX	9,644,963	11,250,000	9,119,813	9,531,346		40,022		40,022		9,571,367		73,595	73,595	196,625	07/15/2032
65339K-BS-8	NEXTERA ENERGY CAPITAL NEE 5.749 09/01/2	02/11/2025	CALYON NEW YORK	XXX	703,654	700,000	699,860	699,943		10		10		699,953		3,701	3,701	17,998	09/01/2025
65339K-BS-8	NEXTERA ENERGY CAPITAL NEE 5.749 09/01/2	09/01/2025	Maturity	XXX	5,400,000	5,400,000	5,398,920	5,399,561		439		439		5,400,000				310,446	09/01/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
65339K-CG-3	NEXTERA ENERGY CAPITAL N N N	06/20/2025	Maturity	XXX	10,000,000	10,000,000	9,920,600	9,981,536		18,464		18,464		10,000,000				222,500	06/20/2025
654730-BF-9	NISOURCE INC NISOURCE FINANCE CORPORATIO	02/14/2025	No Broker	XXX	411,931	500,000	499,590	499,646		1		1		499,647		(87,717)	(87,717)	5,408	05/15/2047
655844-BQ-0	NORFOLK SOUTHERN CORP N Y N	02/25/2025	PIERS	XXX	7,267,840	8,350,000	7,128,815	7,154,025		4,849		4,849		7,158,874		108,966	108,966	73,283	06/15/2045
665859-AW-4	NORTHERN TRUST CORPORATION NORTHERN TRUS	03/14/2025	BANK OF AMERICA	XXX	13,149,433	13,250,000	13,228,535	13,239,345		914		914		13,240,259		(90,827)	(90,827)	186,972	05/10/2027
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN C	01/29/2025	No Broker	XXX	787,530	1,000,000	930,700	942,597		139		139		942,737		(155,207)	(155,207)	11,122	04/15/2045
67103H-AH-0	O REILLY AUTOMOTIVE INC	03/27/2025	GOLDMAN SACHS & CO	XXX	2,901,210	3,000,000	2,931,561	2,936,106		3,192		3,192		2,939,298		(38,088)	(38,088)	38,025	06/01/2029
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATI OXY 7.95	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,449,320	4,675,000	5,814,438	5,677,909		(34,266)		(34,266)		5,643,643		(194,323)	(194,323)	293,200	06/15/2039
677415-CV-1	OHIO POWER COMPANY N Y N	07/09/2025	BNP PARIBAS SECURITIES SERVICE	XXX	959,990	970,000	965,422	966,055		201		201		966,256		(6,266)	(6,266)	29,504	06/01/2033
680223-AM-6	OLD REPUB INTL CORP ORI	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,612,512	1,550,000	1,574,072	1,574,016		(1,440)		(1,440)		1,572,576		39,936	39,936	89,373	03/28/2034
682441-AB-6	AMERICAN UNITED MUTUAL INSURAN ONEAM 4.2	11/19/2025	Various	XXX	52,409	68,000	70,306	70,118		(35)		(35)		70,083		(17,673)	(17,673)	2,698	10/15/2050
682680-BL-6	ONEOK INC OKE 6.05 09/01/33	08/06/2025	BANK OF AMERICA	XXX	17,028,954	16,200,000	16,584,852	16,580,782		(21,230)		(21,230)		16,559,552		469,402	469,402	914,760	09/01/2033
682680-BR-3	ONEOK INC N Y N 5.000% 03/01/26	12/01/2025	Call 100.0000	XXX	1,000,000	1,000,000	999,697	999,825		137		137		999,962		38	38	62,500	03/01/2026
682680-BV-4	ONEOK INC N Y N 5.150% 10/15/43	02/19/2025	MILLENNIUM ADVISORS, LLC	XXX	376,139	420,000	384,266	384,413		149		149		384,562		(8,423)	(8,423)	7,510	10/15/2043
682691-AA-8	ONEMAIN HOLDINGS INC OMF 4 09/15/30	09/23/2025	TD Securities, LLC	XXX	2,106,563	2,250,000	2,160,000	2,187,706		7,102		7,102		2,194,808		(88,246)	(88,246)	92,250	09/15/2030
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION PNC 4.2 11	02/11/2025	KEYBANC CAPITAL MARKETS	XXX	1,195,236	1,200,000	1,171,992	1,187,143		1,728		1,728		1,188,872		6,364	6,364	14,140	11/01/2025
694308-JN-8	PACIFIC GAS & ELECTRIC PCG 4.95 07/01/50	10/15/2025	Hongkong and Shanghai Banking	XXX	5,623,670	6,500,000	7,271,258	7,214,237		(13,042)		(13,042)		7,201,195		(1,577,525)	(1,577,525)	415,594	07/01/2050
694476-AF-9	PACIFIC MUTUAL HOLDING CO PACLIF 5.4 09/	10/15/2025	BANK OF AMERICA	XXX	2,967,240	3,000,000	2,995,560	2,995,677		55		55		2,995,732		(28,492)	(28,492)	175,950	09/15/2052
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50	10/15/2025	MORGAN STANLEY	XXX	2,304,613	3,249,000	2,321,794	2,345,261		13,866		13,866		2,359,127		(54,514)	(54,514)	92,393	06/01/2050
70450Y-AK-9	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	03/14/2025	BANK OF AMERICA	XXX	987,960	1,000,000	998,730	999,354		54		54		999,408		(11,448)	(11,448)	11,483	06/01/2027
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUS VOYA 3.97	02/15/2025	Maturity	XXX	85,000	85,000	94,217	85,275		(275)		(275)		85,000				1,690	02/15/2025
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE TRUCK LE	02/11/2025	Janus	XXX	492,480	500,000	481,855	487,190		611		611		487,800		4,680	4,680	7,642	04/01/2027
709599-BY-9	PENSKE TRUCK LEASING/PTL 144A N Y Y	02/11/2025	BTIG, LLC	XXX	604,626	600,000	599,346	599,546		24		24		599,570		5,056	5,056	18,725	01/12/2027
71531Q-AD-3	PS HOLDINGS INDEPENDENT VOTING PSHNA 3 1	10/08/2025	BARCLAYS BANK PLC	XXX	922,760	1,000,000	959,478	971,325		3,431		3,431		974,756		(51,996)	(51,996)	29,340	11/15/2030
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	10/10/2025	Paydown	XXX	1,305,437	1,305,437	1,305,437	1,305,437						1,305,437				51,057	07/10/2030
718547-AW-2	PHILLIPS 66 CO N Y N 5.650% 06/15/54	09/26/2025	JPMORGAN SECURITIES INC	XXX	951,370	1,000,000	988,270	988,398		117		117		988,514		(37,144)	(37,144)	44,572	06/15/2054
72147K-AH-1	PILGRIM'S PRIDE CORP N Y N	03/25/2025	JPMORGAN SECURITIES INC	XXX	388,463	440,000	370,810	374,830		1,726		1,726		376,556		11,907	11,907	8,769	03/01/2032
723484-AH-4	PINNACLE WEST CAPITAL N Y N	05/22/2025	Call 100.0000	XXX	5,400,000	5,400,000	4,960,332	5,299,187		86,674		86,674		5,385,862		14,138	14,138	30,615	06/15/2025
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE L PAA	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,291,500	10,000,000	10,144,400	10,144,357		(6,766)		(6,766)		10,137,592		153,908	153,908	715,667	09/15/2034
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	10/15/2025	Redemption 100.0000	XXX	335,436	335,436	335,436	335,436						335,436				12,654	04/15/2028
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144A	11/10/2025	Redemption 100.0000	XXX	257,904	257,904	258,022	258,012		(108)		(108)		257,904				11,567	05/10/2037
737446-AP-9	POST HOLDINGS INC POST 5.5 12/15/29 144A	12/17/2025	Call 101.8330	XXX	5,091,650	5,000,000	5,175,000	5,092,724		(28,725)		(28,725)		5,063,999		(63,999)	(63,999)	368,178	12/15/2029
74166M-AF-3	PRIME SECURITY SERVICES BORROW PRSESE 3	09/23/2025	TradeWeb Direct LLC	XXX	826,209	850,000	809,625	830,114		5,243		5,243		835,357		(9,148)	(9,148)	22,233	08/31/2027
74166N-AA-2	PRIME SECURITY ONE MS INC ADT 4.875 07/1	09/23/2025	Various	XXX	2,578,428	2,650,000	2,636,750	2,640,037		815		815		2,640,851		(62,424)	(62,424)	153,948	07/15/2032
743263-AE-5	PROGRESS ENERGY INC 7.750% 03/01/31	01/29/2025	No Broker	XXX	2,550,425	2,250,000	2,644,641	2,630,330		(4,131)		(4,131)		2,626,198		(75,773)	(75,773)	71,688	03/01/2031
74340X-BP-5	PROLOGIS LP PROLOGIS LP 3% 15 APR 50	02/14/2025	No Broker	XXX	653,085	1,000,000	1,003,225	1,003,001		(10)		(10)		1,002,991		(349,906)	(349,906)	9,917	04/15/2050
743674-BE-2	PROTECTIVE LIFE CORP PL 3.4 01/15/30	03/14/2025	BANK OF AMERICA	XXX	4,221,000	4,500,000	4,027,860	4,146,685		13,107		13,107		4,159,792		61,208	61,208	102,850	01/15/2030
744320-AV-4	PRUDENTIAL FINANCIAL INC PRU V5.375 05/1	05/15/2025	Call 100.0000	XXX	21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				564,375	05/15/2045
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC PRU 6.2 11/15/4	01/29/2025	No Broker	XXX	2,627,666	2,500,000	3,084,142	3,024,554		(1,801)		(1,801)		3,022,753		(395,087)	(395,087)	31,861	11/15/2040
745332-CG-9	PUGET SOUND ENERGY INC PUGET SOUND ENERG	02/14/2025	No Broker	XXX	408,752	500,000	526,450	521,701		(86)		(86)		521,614		(112,863)	(112,863)	5,017	05/20/2045
74736K-AJ-0	QORVO INC QRVO 3.375 04/01/31 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,988,014	7,639,000	7,734,246	7,658,087		(18,564)		(18,564)		7,639,524		(651,510)	(651,510)	243,272	04/01/2031
74762E-AJ-1	QUANTA SERVICES INC PWR 3.05 10/01/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,080,313	12,250,000	12,232,650	12,234,740		490		490		12,235,230		(3,154,917)	(3,154,917)	371,549	10/01/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
74986@-AZ-4	RREEF AMERICA REIT II INC RREEF AMERICA	10/24/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	2,939,400	3,000,000	3,000,000	3,000,000						3,000,000		(60,600)	(60,600)	132,683	10/23/2029
74992*-AG-0	RXR REALTY LLC RXR REALTY LLC	07/02/2025	Call 100.0000	XXX	22,500,000	22,500,000	21,584,579	22,382,405		108,694		108,694		22,491,100		8,900	8,900	1,563,281	07/17/2025
75508X-AA-4	RAYONIER INC RYN 2.75 05/17/31	12/12/2025	JPMORGAN SECURITIES INC	XXX	4,484,550	5,000,000	4,959,750	4,973,038		3,737		3,737		4,976,775		(492,225)	(492,225)	148,194	05/17/2031
75513E-CA-7	RTX CORP RTX 4 7/8 10/15/40	03/12/2025	US BANCORP INVESTMENTS, INC	XXX	3,300,818	3,550,000	3,246,917	3,260,926		2,262		2,262		3,263,188		37,630	37,630	71,013	10/15/2040
75513E-CB-5	RTX CORP RTX 4.7 12/15/41	08/19/2025	GOLDMAN SACHS & CO	XXX	1,280,272	1,400,000	1,312,360	1,318,153		1,956		1,956		1,320,109		(39,837)	(39,837)	44,781	12/15/2041
759351-AP-4	REINSURANCE GRP OF AMER RGA 3.15 06/15/3	03/14/2025	BANK OF AMERICA	XXX	8,256,413	9,040,000	8,017,666	8,250,060		26,909		26,909		8,276,970		(20,557)	(20,557)	72,772	06/15/2030
759351-AS-8	REINSURANCE GRP OF AMER N Y N	05/28/2025	BANK OF AMERICA	XXX	5,031,700	5,000,000	4,964,350	4,965,558		1,102		1,102		4,966,660		65,040	65,040	202,847	09/15/2034
75951A-AP-3	TOKIO MARINE HOLDINGS INC TOMARI 2 3/4 0	05/07/2025	Maturity	XXX	500,000	500,000	470,745	493,350		6,650		6,650		500,000				6,875	05/07/2025
76174L-AA-1	PACTIV EVERGREEN GROUP PTVE 4 10/15/27 1	04/01/2025	Call 101.0000	XXX	7,070,000	7,000,000	6,782,705	6,889,358		9,322		9,322		6,898,679		101,321	101,321	199,111	10/15/2027
78355H-KR-9	RYDER SYSTEM INC R 3.35 09/01/25 MTN	09/01/2025	Maturity	XXX	3,100,000	3,100,000	3,100,871	3,100,082		(82)		(82)		3,100,000				103,850	09/01/2025
78355H-KU-2	RYDER SYSTEM INC RYDER SYSTEM INC	03/14/2025	BANK OF AMERICA	XXX	9,906,900	10,000,000	9,996,900	9,998,265		143		143		9,998,407		(91,507)	(91,507)	109,889	06/15/2027
78355H-KY-4	RYDER SYSTEM INC N Y N	03/12/2025	JPMORGAN SECURITIES INC	XXX	3,162,302	2,920,000	3,162,892	3,145,479		(4,112)		(4,112)		3,141,367		20,934	20,934	54,604	12/01/2033
78397U-AA-8	SCIL IV LLC / SCIL USA H PLYIM 5.375 11/	11/07/2025	Call 100.0000	XXX	16,400,000	16,400,000	16,400,000	16,400,000						16,400,000				896,192	11/01/2026
785592-A*-7	SABINE PASS LIQUEFACTION SABINE PASS LIQ	09/15/2025	Paydown	XXX	2,835,373	2,835,373	2,835,373	2,835,373						2,835,373				141,769	09/15/2037
785592-AZ-9	SABINE PASS LIQUEFACTION SPLLLC 5.9 09/1	09/15/2025	Redemption 100.0000	XXX	269,198	269,198	281,511	279,301		(10,103)		(10,103)		269,198				15,883	09/15/2037
78573N-AF-9	SABRE GLBL INC SABHLD 7.375 09/01/25 144	09/01/2025	Maturity	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				147,500	09/01/2025
795830-AV-0	SALVATION ARMY SALVES 5.637 09/01/26	09/01/2025	Redemption 100.0000	XXX	70,000	70,000	62,745	69,088		912		912		70,000				3,946	09/01/2026
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY	02/14/2025	No Broker	XXX	372,232	500,000	493,270	494,187		18		18		494,205		(121,973)	(121,973)	10,722	02/01/2048
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144	10/20/2025	Redemption 100.0000	XXX	13,484,000	13,484,000	13,484,000	13,484,000						13,484,000				379,238	10/20/2025
83088M-AL-6	SKYWORKS SOLUTIONS INC. SWKS 3 06/01/31	11/17/2025	JANE	XXX	1,081,536	1,200,000	1,195,368	1,196,876		394		394		1,197,270		(115,734)	(115,734)	34,700	06/01/2031
832248-BB-3	RISE GRAND GROUP LTD. SFD 5.2 04/01/29 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,104,800	8,000,000	8,024,028	8,011,382		(1,929)		(1,929)		8,009,453		95,347	95,347	413,689	04/01/2029
832248-BD-9	RISE GRAND GROUP LTD. SFD 2.625 09/13/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,483,600	20,000,000	19,404,000	19,575,322		43,114		43,114		19,618,436		(2,134,836)	(2,134,836)	548,333	09/13/2031
835898-AH-0	SOTHEBY'S BID 7.375 10/15/27 144A	09/23/2025	Jefferies & Company Inc	XXX	3,371,638	3,410,000	3,554,925	3,410,460		9		9		3,410,469		(38,832)	(38,832)	204,683	10/15/2027
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC SOUTH TEXA	08/15/2025	Redemption 100.0000	XXX	33,333	33,333	33,333	33,333						33,333				1,040	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08	08/15/2025	Redemption 100.0000	XXX	117,009	117,009	117,009	117,009						117,009				3,386	08/15/2033
842400-HF-3	SOUTHERN CAL EDISON EIX 3.65 06/01/51 H	10/15/2025	TRU	XXX	107,927	155,000	154,637	154,661		6		6		154,667		(46,741)	(46,741)	4,950	06/01/2051
842400-HN-6	SOUTHERN CAL EDISON EIX 3.45 02/01/52	10/15/2025	DEUTSCHE BANK SECURITIES INC	XXX	710,147	1,050,000	1,046,472	1,046,697		59		59		1,046,757		(336,610)	(336,610)	43,772	02/01/2052
842400-HU-0	SOUTHERN CAL EDISON EIX 5.3 03/01/28	03/04/2025	Janus	XXX	762,459	755,000	754,245	754,498		26		26		754,524		7,935	7,935	20,452	03/01/2028
842587-DM-6	SOUTHERN CO SO 5.15 10/06/25	10/06/2025	Maturity	XXX	15,000,000	15,000,000	14,967,900	14,989,769		10,231		10,231		15,000,000				772,500	10/06/2025
843646-AH-3	SOUTHERN COMPANY SOUTHERN POWER COMPANY	01/29/2025	No Broker	XXX	935,261	1,000,000	1,032,390	1,025,993		(78)		(78)		1,025,915		(90,654)	(90,654)	19,169	09/15/2041
843646-AJ-9	SOUTHERN COMPANY SO 5.25 07/15/43	02/19/2025	JPMORGAN SECURITIES INC	XXX	490,483	530,000	586,631	578,501		(230)		(230)		578,271		(87,788)	(87,788)	16,618	07/15/2043
845743-BN-2	SOUTHWESTERN PUBLIC SERV SOUTHWESTERN PU	01/29/2025	No Broker	XXX	862,428	1,000,000	1,014,860	1,012,156		(40)		(40)		1,012,116		(149,688)	(149,688)	20,500	08/15/2041
84756N-AG-4	SPECTRA ENERGY PARTNERS ENBCN 4 1/2 03/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,252,880	2,625,000	2,269,785	2,287,798		6,911		6,911		2,294,709		(41,829)	(41,829)	122,719	03/15/2045
854502-AP-6	STANLEY BLACK & DECKER I N Y N	02/24/2025	Maturity	XXX	10,000,000	10,000,000	9,544,600	9,960,821		39,179		39,179		10,000,000				115,000	02/24/2025
857477-BM-4	STATE STREET CORP STT 2.901 03/30/26	03/30/2025	Call 100.0000	XXX	300,000	300,000	283,335	301,612		1,861		1,861		303,473		(3,473)	(3,473)	4,352	03/30/2026
86038A-AA-0	STEWART INFORMATION SERV N Y N	03/19/2025	JANE	XXX	659,148	740,000	604,565	614,559		3,191		3,191		617,750		41,398	41,398	9,250	11/15/2031
87264A-BS-3	T-MOBILE USA INC TMUS 2 5/8 02/15/29	04/08/2025	ING BANK DIRECT	XXX	1,383,645	1,500,000	1,286,340	1,348,964		8,996		8,996		1,357,960		25,685	25,685	25,594	02/15/2029
87264A-CQ-6	T-MOBILE USA INC TMUS 2.7 03/15/32 144A	02/25/2025	Jefferies & Company Inc	XXX	1,725,500	2,000,000	1,993,800	1,995,587		85		85		1,995,672		(270,172)	(270,172)	24,150	03/15/2032
872652-AA-0	TPG OPERATING GROUP II N Y N	03/12/2025	BANK OF AMERICA	XXX	611,838	600,000	599,418	599,454		9		9		599,463		12,375	12,375	18,408	03/05/2034
87612B-BL-5	TARGA RESOURCES PARTNERS TRGP 6 1/2 07/1	07/15/2025	Call 100.0000	XXX	5,495,000	5,495,000	5,426,807	5,447,227		9,457		9,457		5,456,685		38,315	38,315	357,175	07/15/2027
878091-BF-3	TIAA BOARD OF OVERSEERS TEACHERS INSURAN	02/14/2025	Transfer	XXX	404,595	500,000	498,400	498,635		4		4		498,639		(94,044)	(94,044)	5,278	05/15/2047
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0	07/18/2025	Call 100.0000	XXX	3,938,000	3,938,000	3,926,298	3,932,787		1,776		1,776		3,934,563		3,437	3,437	122,887	03/01/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
882384-AE-0	TEXAS EASTERN TRNSMSN LP SEP	06/03/2025	BARC	XXX	326,349	431,000	336,680	336,961		845		845		337,806		(11,457)	(11,457)	15,849	01/15/2048
883556-BG-6	THERMO FISHER SCIENTIFIC N Y N	08/19/2025	Janus	XXX	1,471,065	1,500,000	1,524,660	1,523,622		(493)		(493)		1,523,129		(52,064)	(52,064)	83,696	02/01/2044
88732J-AU-2	CHARTER COMM OPT LLC/CAP TWC 6.75 06/15/	09/26/2025	JPMORGAN SECURITIES INC	XXX	14,417,175	13,822,000	18,912,781	18,239,392		(173,190)		(173,190)		18,066,202		(3,649,026)	(3,649,026)	736,022	06/15/2039
88732J-AY-4	CHARTER COMM OPT LLC/CAP TWC 5.875 11/15	10/15/2025	JPMORGAN SECURITIES INC	XXX	959,720	1,000,000	1,293,750	1,250,912		(9,311)		(9,311)		1,241,601		(281,881)	(281,881)	54,017	11/15/2040
90226#-AA-3	2014 REPLACEMENT POWER STATUTO 2014 REPL	09/18/2025	No Broker	XXX	944,020	949,679	950,167	949,737		(10)		(10)		949,727		(5,707)	(5,707)	24,041	05/31/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO 2014 REPL	09/30/2025	Redemption 100.0000	XXX	173,828	173,828	173,917	173,839		(11)		(11)		173,828				(14,213)	05/31/2029
91159H-JD-3	US BANCORP 2.677% 27 JAN 33 US BANCORP 2	12/17/2025	BARCLAYS BANK PLC	XXX	7,206,480	8,000,000	8,000,000	8,000,000						8,000,000		(793,520)	(793,520)	298,039	01/27/2033
91159H-JH-4	US BANCORP 2.677% 27 JAN 33 USB 5.727 10	10/21/2025	Call 100.0000	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				429,525	10/21/2026
913903-BA-7	UNIVERSAL HEALTH SERVICES INC UHS 2.65 0	02/25/2025	MORGAN STANLEY	XXX	6,397,466	7,650,000	7,630,110	7,635,857		280		280		7,636,138		(1,238,672)	(1,238,672)	124,451	01/15/2032
92343E-AM-4	VERISIGN INC VRSN 2.7 06/15/31	11/17/2025	Hongkong and Shanghai Banking	XXX	2,071,058	2,300,000	2,293,376	2,295,535		564		564		2,296,099		(225,041)	(225,041)	57,443	06/15/2031
92343V-FR-0	VERIZON COMMUNICATIONS VZ 1 3/4 01/20/31	04/08/2025	CABRERA CAPITAL MARKETS	XXX	1,674,940	2,000,000	1,544,920	1,634,522		14,117		14,117		1,648,639		26,301	26,301	25,181	01/20/2031
92343V-GK-4	VERIZON COMMUNICATIONS VZ 3.4 03/22/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,662,950	26,250,000	26,234,775	26,236,921		456		456		26,237,377		(5,574,427)	(5,574,427)	909,854	03/22/2041
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC	12/31/2025	Paydown	XXX	395,194	395,194	395,194	395,194						395,194				6,408	10/14/2049
928881-AF-8	Vontier Corp VNT 2.95 04/01/31	05/02/2025	BARC	XXX	623,801	720,000	559,879	579,669		6,283		6,283		585,952		37,848	37,848	12,626	04/01/2031
931427-AT-5	WALGREENS BOOTS ALLIANCE WBA 4.1 04/15/5	08/28/2025	Corp Action	XXX	101,523,244	116,538,000	113,654,594	113,780,811		35,125		35,125		113,815,936		(12,292,692)	(12,292,692)	4,154,256	04/15/2050
958102-AR-6	WESTERN DIGITAL CORP WDC 3.1 02/01/32	10/15/2025	GOLDMAN SACHS & CO	XXX	1,019,189	1,120,000	1,116,931	1,117,737		229		229		1,117,966		(98,778)	(98,778)	41,953	02/01/2032
96145D-AF-2	WRKCO INC N Y N 3.750% 03/15/25	03/15/2025	Maturity	XXX	5,100,000	5,100,000	4,945,062	5,081,923		18,077		18,077		5,100,000				95,625	03/15/2025
963320-AZ-9	WHIRLPOOL CORP WHIRLPOOL CORPORATION	09/23/2025	GOLDMAN SACHS & CO	XXX	926,350	1,000,000	990,610	992,670		617		617		993,287		(66,937)	(66,937)	40,472	05/14/2032
963320-BA-3	WHIRLPOOL CORP WHR 5 1/2 03/01/33	10/21/2025	Various	XXX	14,315,455	15,000,000	14,987,100	14,989,239		821		821		14,990,061		(674,606)	(674,606)	909,104	03/01/2033
970648-AL-5	WILLIS NORTH AMERICA INC WILLIS NORTH AM	03/14/2025	BANK OF AMERICA	XXX	9,993,000	10,000,000	9,995,500	9,997,522		203		203		9,997,725		(4,725)	(4,725)	118,833	06/15/2027
978097-AG-8	WOLVERINE WORLD WIDE INC WWW 4 08/15/29	10/22/2025	Various	XXX	4,582,250	5,000,000	5,000,000	5,000,000						5,000,000		(417,750)	(417,750)	235,761	08/15/2029
98105H-AG-5	WOORI BANK SERIES REGS	05/07/2025	NOMURA INC	XXX	753,615	750,000	753,098	752,852		(255)		(255)		752,597		1,018	1,018	29,042	08/06/2028
98310W-AM-0	TRAVEL + LEISURE CO TNL 5.1 10/01/25	09/04/2025	Call 100.0000	XXX	231,000	231,000	232,504	231,132		(132)		(132)		231,000				14,103	10/01/2025
98389B-AH-3	XCEL ENERGY INC XCEL ENERGY INC	02/14/2025	No Broker	XXX	579,910	544,000	722,432	667,823		(1,025)		(1,025)		666,798		(86,888)	(86,888)	21,904	07/01/2036
98956P-AV-4	ZIMMER BIOMET HOLDINGS ZBH 2.6 11/24/31	03/14/2025	BANK OF AMERICA	XXX	866,070	1,000,000	828,840	865,013		3,502		3,502		868,514		(2,444)	(2,444)	8,161	11/24/2031
BGH9G4-8V-5	CEAMER FINANCE III LLC CEAMER	11/17/2025	Paydown	XXX	1,317,545	1,317,545	1,317,545	1,317,545						1,317,545				58,219	11/15/2039
U0901R-AE-7	BIMBO BAKERIES USA INC	09/15/2025	HONGKONG AND SHANGHAI BANKING	XXX	856,800	840,000	851,340	851,228		(556)		(556)		850,672		6,128	6,128	53,553	01/09/2036
06368L-WT-9	BANK OF MONTREAL BMO 5.92 09/25/25	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
06417X-AH-4	BANK OF NOVA SCOTIA BNS 3.45 04/11/25	04/11/2025	Maturity	XXX	5,000,000	5,000,000	4,838,200	4,979,668		20,332		20,332		5,000,000				86,250	04/11/2025
11271L-AE-2	BROOKFIELD FINANCE INC N Y N	01/03/2025	DIRECT	XXX	12,057,674	12,500,000	12,104,006	12,111,497		365		365		12,111,862		(54,188)	(54,188)	117,813	04/15/2030
11271L-AK-8	BROOKFIELD ASSET MANAGEMENT IN BNCN 6.35	08/13/2025	Various	XXX	599,807	560,000	560,000	560,000						560,000		39,807	39,807	31,433	01/05/2034
125491-AP-5	CI FINANCIAL CORP CIXCN 4.1 06/15/51	10/15/2025	GOLDMAN SACHS & CO	XXX	1,707,388	2,365,000	2,363,770	2,363,872		19		19		2,363,891		(656,503)	(656,503)	81,074	06/15/2051
13607H-R4-6	CANADIAN IMPERIAL BANK CM 3.3 04/07/25	04/07/2025	Maturity	XXX	3,000,000	3,000,000	2,897,070	2,987,530		12,470		12,470		3,000,000				49,500	04/07/2025
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD FAIRFAX F	05/15/2025	JPMORGAN SECURITIES INC	XXX	3,658,067	3,650,000	3,585,979	3,612,220		3,980		3,980		3,616,200		41,866	41,866	102,773	04/17/2028
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 3.3	05/15/2025	JPMORGAN SECURITIES INC	XXX	479,841	530,000	531,458	530,939		(55)		(55)		530,884		(51,043)	(51,043)	12,571	03/03/2031
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN	04/22/2025	Tax Free Exchange	XXX	6,121,086	6,000,000	6,121,665	6,121,474		(388)		(388)		6,121,086				226,717	03/15/2055
68245X-AH-2	RESTAURANT BRANDS INTERNATIONA BCULC 3.8	09/23/2025	BANK OF AMERICA	XXX	976,250	1,000,000	982,500	990,442		2,144		2,144		992,586		(16,336)	(16,336)	39,719	01/15/2028
70137W-AG-3	PARKLAND CORP PKICN 4.5 10/01/29 144A	09/23/2025	TradeWeb Direct LLC	XXX	292,827	300,000	296,250	297,575		339		339		297,913		(5,086)	(5,086)	13,538	10/01/2029
70137W-AL-2	PARKLAND CORP PKICN 4.625 05/01/30 144A	11/07/2025	Tax Free Exchange	XXX	22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,094,500	05/01/2030
775109-BG-5	ROGERS COMMUNICATIONS INC RCICN 4.3 02/1	10/22/2025	BARC	XXX	5,006,220	6,000,000	5,296,740	5,331,681		12,602		12,602		5,344,283		(338,063)	(338,063)	312,733	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	10/22/2025	BARC	XXX	14,731,856	19,508,000	15,143,857	15,342,552		67,952		67,952		15,410,504		(678,648)	(678,648)	697,194	11/15/2049
775109-CF-6	ROGERS COMMUNICATIONS INC RCICN 2.95 03/	03/15/2025	Maturity	XXX	5,250,000	5,250,000	5,117,756	5,227,089		22,911		22,911		5,250,000				77,438	03/15/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
884903-AY-1	WOODBRIDGE COMPANY LTD TRICN 5.5 08/15/3	02/25/2025	Tax Free Exchange	XXX	10,895,924	8,846,000	11,433,543	10,932,876		(36,953)		(36,953)		10,895,924				312,682	08/15/2035
89356B-AE-8	TC ENERGY CORP TRPCN V5.5 09/15/79	10/15/2025	BNP PARIBAS SECURITIES SERVICE	XXX	6,310,313	6,350,000	6,786,323	6,602,161		(39,036)		(39,036)		6,563,126		(252,813)	(252,813)	379,324	09/15/2079
00131L-AK-1	AIA GROUP LTD AIA 3.2 09/16/40 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	34,554,268	44,380,000	44,395,325	44,392,300		(590)		(590)		44,391,710		(9,837,442)	(9,837,442)	1,471,444	09/16/2040
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD ANZNZ 5.548 08/	02/11/2025	NOMURA INC	XXX	4,762,652	4,735,000	4,735,000	4,735,000						4,735,000		27,652	27,652	132,079	08/11/2032
008474-C*-7	AGNICO EAGLE MINES LIMITED AGNICO-EAGLE	06/30/2025	Call 100.3580	XXX	6,523,267	6,500,000	6,500,000	6,500,000						6,500,000				180,567	06/30/2026
008474-D@-4	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	06/30/2025	Call 101.7473	XXX	3,052,420	3,000,000	3,000,000	3,000,000						3,000,000				123,915	06/29/2029
008474-E#-1	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	09/29/2025	Call 100.8222	XXX	44,865,857	44,500,000	44,500,000	44,500,000						44,500,000				2,391,868	04/05/2033
01609W-AU-6	ALIBABA GROUP HOLDING LTD BABA 4 12/06/3	09/08/2025	UBS SECURITIES LLC	XXX	914,374	990,000	869,834	883,084		4,103		4,103		887,187		27,187	27,187	30,030	12/06/2037
034863-AV-2	ANGLO AMERICAN PLC AALLN 5.375 04/01/25	04/01/2025	Maturity	XXX	21,491,000	21,491,000	21,454,491	21,487,348		3,652		3,652		21,491,000				577,571	04/01/2025
034863-BE-9	ANGLO AMERICAN CAPITAL 144A N Y Y	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,927,000	20,000,000	20,403,400	20,402,385		(24,514)		(24,514)		20,377,872		549,128	549,128	1,130,833	04/05/2034
03523T-BF-4	ANHEUSER BUSCH INBEV NV ABIBB 8.2 01/15/	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,471,768	2,700,000	4,283,631	3,887,962		(47,657)		(47,657)		3,840,305		(368,537)	(368,537)	269,766	01/15/2039
03718N-AB-2	ANTOLN 5 5/8 05/13/32 ANTOLN 5 5/8 05/13	09/03/2025	BARCLAYS BANK PLC	XXX	920,250	900,000	883,899	887,284		954		954		888,238		32,012	32,012	40,922	05/13/2032
03938L-AP-9	ARCELORMITTAL SA MTNA 7 10/15/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,650,260	9,500,000	12,622,770	12,245,148		(102,424)		(102,424)		12,142,723		(1,492,463)	(1,492,463)	635,444	10/15/2039
03938L-BH-6	ARCELORMITTAL SA N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,090,320	2,000,000	2,037,840	2,037,832		(237)		(237)		2,037,595		52,725	52,725	99,483	06/17/2054
06000B-AC-6	BANGKOK BANK PCL HK SERIES 144A	02/26/2025	Various	XXX	1,717,749	1,680,000	1,671,650	1,671,959		75		75		1,672,033		45,716	45,716	57,357	07/05/2034
06738E-BD-6	BARCLAYS BACR V4.972 05/16/29	02/19/2025	Various	XXX	997,414	1,000,000	1,000,000	1,000,000						1,000,000		(2,586)	(2,586)	12,982	05/16/2029
09659W-2N-3	BNP PARIBAS BNP V1.323 01/13/27 144A	02/11/2025	Various	XXX	1,603,225	1,660,000	1,579,590	1,618,560		3,984		3,984		1,622,545		(19,320)	(19,320)	11,901	01/13/2027
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
11102A-AG-6	BT GROUP PLC BRITEL V4.875 11/23/81 144A	09/23/2025	JPMORGAN SECURITIES INC	XXX	8,234,500	8,600,000	8,600,000	8,600,000						8,600,000		(365,500)	(365,500)	350,540	11/23/2081
151191-BL-6	INVERSIONES ANGELINI Y CIA LTD CELARA 5	10/16/2025	Hongkong and Shanghai Banking	XXX	4,705,600	5,440,000	5,575,080	5,564,659		(2,292)		(2,292)		5,562,368		(856,768)	(856,768)	340,861	01/29/2050
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	07/25/2025	Redemption 99.0000	XXX	2,312,640	2,336,000	2,350,570	2,339,282		(26,642)		(26,642)		2,312,640				137,889	01/15/2028
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA CBAAU 4.5	12/09/2025	Maturity	XXX	10,072,000	10,072,000	10,051,151	10,069,624		2,376		2,376		10,072,000				453,240	12/09/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA COOPERATIEVE RA	02/14/2025	No Broker	XXX	287,666	300,000	413,926	403,273		(434)		(434)		402,840		(115,174)	(115,174)	8,313	08/04/2045
21684A-AF-3	COOPERATIEVE RABOBANK UA COOPERATIEVE RA	02/21/2025	MORGAN STANLEY	XXX	14,743,500	15,000,000	14,335,680	14,847,682		13,981		13,981		14,861,663		(118,163)	(118,163)	332,813	07/21/2026
21688A-AW-2	COOPERAT RABOBANK UA/NY RABOBK 5 1/2 07/	07/18/2025	Maturity	XXX	10,000,000	10,000,000	9,993,500	9,998,152		1,848		1,848		10,000,000				550,000	07/18/2025
225401-AP-3	CREDIT SUISSE CS V4.194 04/01/31 144A	02/11/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	7,906,165	8,300,000	7,651,808	7,762,298		11,800		11,800		7,774,098		132,067	132,067	126,670	04/01/2031
225401-AQ-1	UBS GROUP AG 144A N Y Y	06/05/2025	Call 100.0000	XXX	2,645,000	2,645,000	2,537,587	2,605,935		44,956		44,956		2,650,891		(5,891)	(5,891)	29,002	06/05/2026
22550L-2H-3	CREDIT SUISSE NEW YORK 2.95% 0 CS 3.7 02	02/21/2025	Maturity	XXX	750,000	750,000	730,145	747,835		2,165		2,165		750,000				13,875	02/21/2025
29082H-AB-8	EMBRAER SA EMBRBZ 5.4 02/01/27	02/14/2025	Redemption 101.2180	XXX	1,943,386	1,920,000	1,632,000	1,813,365		130,020		130,020		1,943,386				55,584	02/01/2027
29278G-AV-0	ENEL FINANCE INTL NV 144A N N Y	06/15/2025	Maturity	XXX	5,100,000	5,100,000	4,996,215	5,076,237		23,763		23,763		5,100,000				114,750	06/15/2025
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	09/30/2025	Redemption 100.0000	XXX	1,134,240	1,134,240	1,134,240	1,134,240						1,134,240				25,100	09/30/2040
38239K-AA-6	GOODMAN US FINANCE THREE LLC GOODMAN US	02/14/2025	No Broker	XXX	446,044	500,000	499,200	499,403		4		4		499,408		(53,363)	(53,363)	7,438	10/15/2037
40049J-AV-9	GRUPO TELEVISA SAB TELVIS 6.625 03/18/25	03/18/2025	Maturity	XXX	2,598,000	2,598,000	2,783,916	2,601,994		(3,994)		(3,994)		2,598,000				86,059	03/18/2025
404280-AT-6	HSBC HSBC V6.375 PERP 6.375% 12/31/49	03/30/2025	Call 100.0000	XXX	7,180,000	7,180,000	7,675,325	7,209,781		(29,781)		(29,781)		7,180,000				228,863	12/31/2049
404280-CF-4	HSBC HSBC 4.95 03/31/30	05/08/2025	Hongkong and Shanghai Banking	XXX	1,000,510	1,000,000	998,750	999,211		38		38		999,249		1,261	1,261	30,113	03/31/2030
404280-DQ-9	HSBC HSBC 7.336 11/03/26	11/03/2025	Call 100.0000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,100,400	11/03/2026
404280-EN-5	HSBC HOLDINGS PLC HSBC	10/30/2025	Hongkong and Shanghai Banking	XXX	402,402	390,000	390,000	390,000						390,000		12,402	12,402	19,585	11/19/2030
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75	10/16/2025	BANK OF AMERICA	XXX	4,944,313	5,975,000	6,201,500	6,183,494		(3,645)		(3,645)		6,179,849		(1,235,536)	(1,235,536)	339,787	08/06/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
47837R-AE-0	JOHNSON CONTROLS/TYCO FI JCI 4.9 12/01/3	03/14/2025	BANK OF AMERICA	XXX	2,960,070	3,000,000	2,955,270	2,955,270						2,955,270		4,800	4,800	43,283	12/01/2032
53944Y-AR-4	LLOYDS BANKING GROUP PLC LLOYDS V3.511 0	03/18/2025	Call 100.0000	XXX	620,000	620,000	620,000	620,000						620,000				10,884	03/18/2026
55608J-AZ-1	MACQUARIE GROUP LTD MQGAU V2.871 01/14/3	03/19/2025	WESTPAC CAPITAL MARKETS LLC	XXX	387,329	450,000	390,384	392,560		1,513		1,513		394,074		(6,745)	(6,745)	8,828	01/14/2033
55608X-AB-3	MACQUARIE GROUP LTD MQGAU 4.875 06/10/25	06/10/2025	Maturity	XXX	10,000,000	10,000,000	9,973,400	9,998,535		1,465		1,465		10,000,000				243,750	06/10/2025
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO MYLIFE V5	10/20/2025	Call 100.0000	XXX	9,750,000	9,750,000	9,750,000	9,750,000						9,750,000				507,000	10/20/2045
60284M-AB-8	GRUPO MEXICO SAB DE CV SCCOMX 4.5 01/26/	10/16/2025	MORGAN STANLEY	XXX	1,311,622	1,586,000	1,720,810	1,709,294		(2,396)		(2,396)		1,706,897		(395,275)	(395,275)	87,428	01/26/2050
60687Y-DG-1	MIZUHO FINANCIAL GROUP N Y N	02/07/2025	Hongkong and Shanghai Banking	XXX	374,706	370,000	388,981	388,521		(165)		(165)		388,356		(13,650)	(13,650)	12,074	07/10/2035
60920L-AS-3	MONDELEZ INTL HLDINGS NE MDLZ 4 1/4 09/1	09/15/2025	Maturity	XXX	3,000,000	3,000,000	2,990,490	2,997,216		2,784		2,784		3,000,000				127,500	09/15/2025
62954H-AJ-7	NXP BV NXPI 2.65 02/15/32	04/08/2025	MORGAN STANLEY	XXX	501,144	600,000	485,136	501,181		3,123		3,123		504,304		(3,160)	(3,160)	10,335	02/15/2032
62954H-AV-0	NXP BV NXPI 4.3 06/18/29	05/14/2025	Janus	XXX	486,030	500,000	466,690	475,139		1,851		1,851		476,990		9,040	9,040	8,779	06/18/2029
62954W-AJ-4	NTT FINANCE CORP NTT 4.239 07/25/25	07/25/2025	Maturity	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				169,560	07/25/2025
62954W-AK-1	NTT FINANCE CORP NTT 4.372 07/27/27	03/14/2025	BANK OF AMERICA	XXX	2,989,890	3,000,000	3,000,000	3,000,000						3,000,000		(10,110)	(10,110)	83,797	07/27/2027
63861V-AF-4	NATIONWIDE BUILDING SOCIETY NWIDE 2.972	02/11/2025	MILLENNIUM ADVISORS, LLC	XXX	768,048	800,000	743,216	758,900		1,553		1,553		760,453		7,595	7,595	11,624	02/16/2028
639057-AG-3	NATWEST GROUP PLC NWG 7.472 11/10/26	11/10/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				298,880	11/10/2026
639057-AH-1	NATWEST GROUP PLC NWG 6.016 03/02/34	09/26/2025	MORGAN STANLEY	XXX	503,535	470,000	470,000	470,000						470,000		33,535	33,535	30,396	03/02/2034
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y	06/26/2025	JPMORGAN SECURITIES INC	XXX	995,588	955,000	954,933	954,937		2		2		954,939		40,648	40,648	46,198	04/09/2034
654579-AK-7	NIPPON LIFE INSURANCE CO NIPLIF V2.9 09/	03/14/2025	BANK OF AMERICA	XXX	2,396,240	2,800,000	2,544,000	2,555,621		1,078		1,078		2,556,698		(160,458)	(160,458)	40,826	09/16/2051
73730E-AA-1	POSCO POHANG 4 3/8 08/04/25	05/15/2025	TD Securities, LLC	XXX	3,595,896	3,600,000	3,592,296	3,598,102		1,201		1,201		3,599,303		(3,407)	(3,407)	123,375	08/04/2025
74949L-AE-2	RELX CAPITAL INC RELX CAPITAL INC	03/14/2025	BANK OF AMERICA	XXX	4,188,843	4,250,000	4,212,643	4,220,751		701		701		4,221,452		(32,609)	(32,609)	65,609	05/20/2032
75102X-AA-4	RAIZEN ENERGIA SA RAIZBZ 5.3 01/20/27 14	02/27/2025	Redemption 100.3750	XXX	1,204,500	1,200,000	1,245,216	1,215,686		(11,186)		(11,186)		1,204,500				38,337	01/20/2027
75972Y-AA-9	RENAISSANCERE HOLDINGS LTD RNR 3.7 04/01	04/01/2025	Maturity	XXX	3,620,000	3,620,000	3,548,867	3,617,010		2,990		2,990		3,620,000				66,970	04/01/2025
780097-BP-5	NATWEST GROUP PLC NWG 3.073 05/22/28	02/11/2025	MORGAN STANLEY	XXX	1,150,296	1,200,000	1,114,500	1,132,642		2,097		2,097		1,134,739		15,557	15,557	8,195	05/22/2028
80281L-AA-3	BANCO SANTANDER SA SANUK 4.75 09/15/25 1	09/15/2025	Maturity	XXX	14,000,000	14,000,000	13,961,360	13,996,642		3,358		3,358		14,000,000				665,000	09/15/2025
80281L-AS-4	BANCO SANTANDER SA SANUK 6.833 11/21/26	11/21/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				546,640	11/21/2026
822582-AD-4	SHELL PLC RDSALN 6.375 12/15/38	12/08/2025	Tax Free Exchange	XXX	9,226,760	7,550,000	9,990,458	9,316,209		(89,450)		(89,450)		9,226,760				248,206	12/15/2038
822582-AN-2	SHELL PLC RDSALN 5.5 03/25/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	19,094,775	18,500,000	25,134,805	23,801,129		(204,870)		(204,870)		23,596,259		(4,501,484)	(4,501,484)	1,028,806	03/25/2040
822582-AN-2	SHELL PLC RDSALN 5.5 03/25/40	12/08/2025	Tax Free Exchange	XXX	1,201,868	950,000	1,280,933	1,214,730		(12,862)		(12,862)		1,201,868				53,200	03/25/2040
822582-BT-8	SHELL PLC SHELL INTERNATIONAL FINANCE BV	02/21/2025	MORGAN STANLEY	XXX	2,209,500	2,250,000	2,242,620	2,248,869		121		121		2,248,989		(39,489)	(39,489)	18,688	05/10/2026
830505-BA-0	SKANDINAVISKA ENSKILDA 144A N N Y	06/03/2025	MIZUHO SECURITIES USA LLC	XXX	603,762	600,000	600,000	600,000						600,000		3,762	3,762	15,905	03/05/2027
83272G-AB-7	SMURFIT KAPPA TREASURY 144A N Y Y	05/21/2025	Tax Free Exchange	XXX	5,863,746	5,650,000	5,865,231	5,864,789		(1,043)		(1,043)		5,863,746				206,720	04/03/2054
83367T-BR-9	SOCIETE GENERALE SOCGEN 4.75 11/24/25 14	06/30/2025	Call 100.0000	XXX	15,377,000	15,377,000	15,464,315	15,387,543		(5,801)		(5,801)		15,381,741		(4,741)	(4,741)	438,245	11/24/2025
85325C-2A-9	STANDARD CHARTERED PLC STANLN	09/03/2025	Various	XXX	502,992	500,000	500,000	500,000						500,000		2,992	2,992	16,781	10/15/2030
86563V-BC-2	SUMITOMO MITSUI TR BK LT SUMITR 4.8 09/1	09/15/2025	Maturity	XXX	9,550,000	9,550,000	9,546,849	9,549,074		926		926		9,550,000				458,400	09/15/2025
86964W-AH-5	SUZANO SA SUZANO 5 01/15/30	10/16/2025	Various	XXX	6,174,734	6,140,000	6,295,258	6,228,002		(12,888)		(12,888)		6,215,114		(40,380)	(40,380)	382,306	01/15/2030
870195-AD-6	SWEDBANK AB SWEDA 4.970% 11/20/29	08/01/2025	MIZUHO SECURITIES USA LLC	XXX	405,912	400,000	400,000	400,000						400,000		5,912	5,912	15,462	11/20/2029
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28	04/08/2025	NOMURA INC	XXX	1,009,530	1,000,000	982,360	988,233		745		745		988,978		20,552	20,552	18,472	11/26/2028
874060-AY-2	TAKEDA PHARMACEUTICAL TACHEM 3.025 07/09	08/19/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,875,875	2,500,000	1,908,800	1,953,355		15,062		15,062		1,968,417		(92,542)	(92,542)	84,238	07/09/2040
88032W-BD-7	TENCENT HOLDINGS LTD TENCNT 3.94 04/22/6	10/15/2025	WELLS FARGO	XXX	5,067,488	6,255,000	6,276,918	6,275,966		(222)		(222)		6,275,744		(1,208,256)	(1,208,256)	242,340	04/22/2061
880942-AA-5	TER FINANCE LTD JERSEY SERIES 22	10/02/2025	Maturity	XXX	30,000,000	30,000,000	28,205,668	28,664,396		1,335,604		1,335,604		30,000,000					10/02/2025
88163V-AD-1	TEVA PHARMACEUTICAL INDUSTRIES TEVA 6.15	10/08/2025	BANK OF AMERICA	XXX	5,806,688	5,550,000	5,585,375	5,578,610		(1,517)		(1,517)		5,577,093		229,595	229,595	405,798	02/01/2036
89153V-AS-8	TOTALENERGIES CAP INTL N Y N	01/10/2025	Maturity	XXX	1,200,000	1,200,000	1,156,764	1,199,324		676		676		1,200,000				14,604	01/10/2025
89680Y-AC-9	TRITON INTERNATIONAL LTD TRTN 3.15 06/15	12/05/2025	Various	XXX	1,348,933	1,497,000	1,504,706	1,502,302		(756)		(756)		1,501,546		(152,613)	(152,613)	45,368	06/15/2031

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
89681L-AA-0	TRITON INTERNATIONAL LTD TRTN 3.25 03/15	11/17/2025	Various	XXX	4,482,580	5,000,000	4,980,000	4,985,342		1,612		1,612		4,986,954		(504,374)	(504,374)	190,938	03/15/2032
898339-AB-2	TRUST FIBRA UNO FUNOTR 6.39 01/15/50 144	10/16/2025	BANK OF AMERICA	XXX	4,720,125	5,125,000	5,396,695	5,379,211		(3,777)		(3,777)		5,375,434		(655,309)	(655,309)	411,179	01/15/2050
902613-AM-0	UBS UBS GROUP AG 4.488% 05/12/26	05/12/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				56,100	05/12/2026
90351D-AB-3	UBS GROUP AG 4.125% 15 APR 26 UBS 4 1/8	02/11/2025	UBS SECURITIES LLC	XXX	1,196,076	1,200,000	1,172,748	1,188,406		1,774		1,774		1,190,180		5,896	5,896	18,975	09/24/2025
90351D-AF-4	UBS GROUP AG 4.125% 15 APR 26 UBS GROUP	03/10/2025	GOLDMAN SACHS & CO	XXX	19,920,200	20,000,000	21,046,044	20,311,707		(46,262)		(46,262)		20,265,446		(345,246)	(345,246)	334,583	04/15/2026
91127L-AE-0	UNITED OVERSEAS BANK LTD UOBSP V2 10/14	09/05/2025	GOLDMAN SACHS INT'L	XXX	906,192	930,000	830,174	852,621		7,045		7,045		859,666		46,526	46,526	16,740	10/14/2031
92857W-AQ-3	VODAFONE GROUP PLC VOD 6.15 02/27/37	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,430,450	5,000,000	6,778,100	6,450,562		(73,456)		(73,456)		6,377,106		(946,656)	(946,656)	334,833	02/27/2037
BGH6XT-G9-7	BRITISH AIRWAYS PASS THROUGH C IAGLN	11/17/2025	Redemption 100.0000	XXX	642,034	642,034	589,067	592,372		49,663		49,663		642,034				27,518	11/15/2032
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	03/01/2025	Redemption 100.0000	XXX	1,828,086	1,828,086	1,828,086	1,828,086						1,828,086					03/20/2045
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	01/01/2025	Redemption 100.0000	XXX	17,540	17,540	17,540	17,540						17,540				(17,540)	03/20/2045
BS0508-91-8	INDOFOOD CBP SUKSES MAKM 3.541 INDOFOOD	10/13/2025	BNP PARIBAS	XXX	5,266,345	5,678,000	5,501,982	5,545,640		12,513		12,513		5,558,153		(291,808)	(291,808)	194,356	04/27/2032
G0066R-AD-6	AHLI BANK QSC ABOKQD 1 7/8 09/08/25	09/08/2025	Maturity	XXX	3,120,000	3,120,000	2,885,580	3,046,634		73,366		73,366		3,120,000				58,500	09/08/2025
G0457F-AC-1	ARCOS DORADOS HOLDINGS INC ARCO 5.875 04	01/31/2025	Call 100.0000	XXX	900,000	900,000	846,000	879,527		699		699		880,226		19,774	19,774	16,891	04/04/2027
G1746#-AA-4	CADENT FINANCE PLC CADENT FINANCE PLC	09/18/2025	No Broker	XXX	4,786,865	5,000,000	5,000,000	5,000,000						5,000,000		(213,136)	(213,136)	202,935	03/19/2031
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	12/01/2025	No Broker	XXX	4	4	3	3						3					09/30/2027
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	09/30/2025	Redemption 100.0000	XXX	176,113	176,113	149,052	160,745		15,368		15,368		176,113				2,320	09/30/2027
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	09/30/2025	Redemption 100.0000	XXX	360,288	360,288	302,422	308,469		51,820		51,820		360,288				7,973	09/30/2040
G5814#-AA-2	MARI JONE LTD MARI JONE LTD	12/31/2025	Redemption 100.3788	XXX	77,557	77,264	77,264	77,264		293		293		77,557				2,706	06/30/2031
G5814#-AB-0	MARI JONE LTD MARI BOYLE LTD	12/31/2025	Redemption 100.3788	XXX	77,557	77,264	77,264	77,264		293		293		77,557				2,707	06/30/2031
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1	06/05/2025	BBVA Securities Inc	XXX	999,651	1,020,000	899,334	953,503		13,809		13,809		967,312		32,339	32,339	13,407	01/14/2027
G9877F-AA-8	YUNDA HOLDING INV YUNDHL 2.25 08/19/25	08/19/2025	Maturity	XXX	2,100,000	2,100,000	1,940,850	2,067,100		32,900		32,900		2,100,000				47,250	08/19/2025
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31	08/31/2025	Redemption 100.0000	XXX	16,881	16,881	14,745	15,203		1,677		1,677		16,881				465	08/31/2036
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	11/18/2025	ZUERCHER KANTONALBANK	XXX	208,650	260,000	274,950	274,928		(147)		(147)		274,781		(66,131)	(66,131)	21,784	03/05/2054
L95806-AA-0	USINAS SIDERURGICAS DE MINAS G USIM 5.87	01/23/2025	Corp Action	XXX	934,650	930,000	837,000	902,473		1,255		1,255		903,727		30,923	30,923	28,836	07/18/2026
M73020-AA-3	NBK TIER 2 LTD 5.788% 11/24/30	11/24/2025	Call 100.0000	XXX	1,440,000	1,440,000	1,353,600	1,400,781		35,072		35,072		1,435,853		4,147	4,147	36,000	11/24/2030
N15516-AD-4	BRASKEM NETHERLANDS BRASKM 4.5 01/31/30	11/05/2025	Various	XXX	1,072,546	2,760,000	1,021,200	2,798,888		(5,523)	1,772,165	(1,777,688)		1,021,200		51,346	51,346	152,875	01/31/2030
N15516-AE-2	BRASKEM NETHERLANDS BRASKM 5.875 01/31/5	12/17/2025	Various	XXX	4,435,500	12,450,000	4,357,500	12,633,692		(3,145)	8,273,047	(8,276,192)		4,357,500		78,000	78,000	894,714	01/31/2050
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	08/10/2025	Redemption 100.0000	XXX	126,360	126,360	128,950	127,509		(1,149)		(1,149)		126,360				4,383	08/10/2030
N7163R-AX-1	PROSUS NV REGS 4.193% 01/19/32	01/07/2025	BARCLAYS BANK PLC	XXX	811,890	930,000	802,125	812,252		254		254		812,506		(616)	(616)	18,306	01/19/2032
P2867K-AG-1	COLBUN SA COLBUN 3.95 10/11/27 REGS	09/09/2025	Corp Action	XXX	2,701,350	2,700,000	2,796,750	2,746,970		(12,558)		(12,558)		2,734,411		(33,061)	(33,061)	97,763	10/11/2027
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	12/01/2025	No Broker	XXX	1	1	1	1						1					04/24/2035
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	10/24/2025	Redemption 100.0000	XXX	119,130	119,130	135,849	132,023		(12,893)		(12,893)		119,130				6,444	04/24/2035
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS	12/22/2025	Various	XXX	1,615,819	1,604,118	1,637,493	1,618,964		(3,145)		(3,145)		1,615,819				84,174	09/20/2027
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	07/31/2025	Redemption 100.0000	XXX	246,960	246,960	258,320	252,203		(5,243)		(5,243)		246,960				8,583	07/31/2029
P8718A-AP-1	SOCIEDAD QUIMICA Y MINER REGS N Y N	05/07/2025	GOLDMAN SACHS INT'L	XXX	929,925	900,000	925,560	923,738		(751)		(751)		922,987		6,938	6,938	29,413	11/07/2033
P9367R-AG-6	TRANSPORT DE GAS PERU TGPERU 4.25 04/30/	04/30/2025	Redemption 100.0000	XXX	360,000	360,000	352,350	356,314		3,686		3,686		360,000				7,650	04/30/2028
Q7794#-AH-6	QPH FINANCE CO PTY LTD QPH FINANCE CO PT	10/31/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	9,691,700	10,000,000	10,000,000	10,000,000						10,000,000		(308,300)	(308,300)	525,167	08/08/2030
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA P SHOPPING	09/18/2025	No Broker	XXX	1,937,975	2,000,000	2,000,000	2,000,000						2,000,000		(62,025)	(62,025)	93,737	09/12/2031
U4034G-AA-1	GERDAU SA GGBRBZ 4.25 01/21/30 REGS	12/02/2025	Various	XXX	1,754,007	1,740,000	1,838,588	1,794,920		(10,404)		(10,404)		1,784,516		(44,516)	(44,516)	114,866	01/21/2030
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	08/04/2025	Redemption 100.0000	XXX	183,848	183,848	209,855	203,135		(19,287)		(19,287)		183,848				9,256	02/04/2039
Y7141B-AB-9	FREEPORT INDONESIA PT SERIES REGS	10/22/2025	WELLS FARGO BANK NA II	XXX	1,748,475	1,710,000	1,735,135	1,734,403		(2,296)		(2,296)		1,732,108		16,367	16,367	93,159	04/14/2032

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
17290E-AD-4	CITIBANK C VO 07/29/44	01/01/2025	Transfer to Schedule BA	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					07/29/2044
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO	01/01/2025	Transfer to Schedule BA	XXX	120,401,492	127,000,000	120,142,000	120,401,492						120,401,492					05/30/2049
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	72,393,432	72,500,000	72,392,500	72,393,432						72,393,432					12/31/2070
06367V-TZ-8	BANK OF MONTREAL BMO O 07/29/44	01/01/2025	Transfer to Schedule BA	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					07/30/2044
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA	01/01/2025	Transfer to Schedule BA	XXX	30,000,000	30,000,000	30,000,000	30,000,000						30,000,000					07/29/2044
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA	01/01/2025	Transfer to Schedule BA	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					07/29/2044
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	7,998,904	8,000,000	8,001,200	7,998,904						7,998,904					12/31/2070
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	17,154,795	17,400,000	17,150,682	17,154,795						17,154,795					12/31/2070
054536-AA-5	AXA SA AXASA 8.6 12/15/30	01/01/2025	Transfer to Schedule BA	XXX	647,689	593,000	728,142	647,689						647,689					12/15/2030
054536-AC-1	AXA SA AXASA V6.379 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	2,941,936	3,000,000	2,908,170	2,941,936						2,941,936					12/14/2049
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP	01/01/2025	Transfer to Schedule BA	XXX	49,150,000	49,150,000	49,150,000	49,150,000						49,150,000					12/31/2049
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4	01/01/2025	Transfer to Schedule BA	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					12/31/2049
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	01/01/2025	Transfer to Schedule BA	XXX	20,814,116	20,800,000	20,972,013	20,814,116						20,814,116					12/31/2049
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR 4.82 12/31/2	01/01/2025	Redemption	XXX														55,554	12/31/2042
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					3,719,145,517	3,871,656,070	3,825,817,100	3,837,600,673	2,449	2,927,564	10,061,964	(7,131,951)		3,830,466,417		(112,134,651)	(112,134,651)	130,520,324	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	12/20/2025	Paydown	XXX	101,454	101,454	102,831	102,556		(1,103)		(1,103)		101,454				2,523	08/20/2043
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	12/10/2025	Paydown	XXX	932,651	932,651	933,843	933,608		(957)		(957)		932,651				22,938	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	12/10/2025	Paydown	XXX	876,195	876,195	877,390	877,171		(977)		(977)		876,195				21,870	03/10/2041
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A	12/15/2025	Paydown	XXX	1,330,715	1,330,715	1,330,715	1,330,715						1,330,715				41,319	06/15/2027
023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1	12/15/2025	Redemption 100.0000	XXX	78,750	78,750	76,477	77,544		1,206		1,206		78,750				1,890	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/	10/15/2025	Redemption 100.0000	XXX	135,306	135,306	134,967	135,085		220		220		135,306				3,400	10/15/2029
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1	07/15/2025	Redemption 100.0000	XXX	380,146	380,146	380,146	380,146						380,146				11,690	01/15/2028
023771-R9-1	AMER AIRLINE 16-3 AA PTT AAL 3 10/15/28	10/15/2025	Redemption 100.0000	XXX	49,339	49,339	49,093	49,193		146		146		49,339				1,109	10/15/2028
02377L-AA-2	AMER AIRLINE 19-1AA PTT AAL 3.15 02/15/3	08/15/2025	Redemption 100.0000	XXX	40,715	40,715	40,614	40,640		75		75		40,715				962	02/15/2032
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A	08/15/2025	Redemption 100.0000	XXX	356,250	356,250	356,250	356,250						356,250				10,688	02/15/2029
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	12/15/2025	Paydown	XXX	443,845	443,845	443,845	443,845						443,845				14,434	01/15/2026
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	12/15/2025	Redemption 100.0000	XXX	740,706	740,706	731,207	733,333		7,373		7,373		740,706				13,496	03/15/2035
11042T-AA-1	BRITISH AIR 18-1 AA PTT IAGLN 3.8 09/20/	12/20/2025	Redemption 100.0000	XXX	147,207	147,207	135,764	140,104		7,103		7,103		147,207				3,513	09/20/2031
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	11/17/2025	Various	XXX	16,375,119	16,375,119	16,832,606	16,986,476		(611,357)		(611,357)		16,375,119				701,845	11/15/2032
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	12/10/2025	Paydown	XXX	1,437,464	1,437,464	1,471,751	1,445,995		(8,531)		(8,531)		1,437,464				47,412	12/10/2028
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	12/10/2025	Paydown	XXX	503,963	503,963	503,963	503,963						503,963				20,727	01/10/2032
126650-BY-5	CVS HEALTH CORP CVSPAS 5.926 01/10/34 14	12/10/2025	Paydown	XXX	199,585	199,585	231,919	215,719		(16,134)		(16,134)		199,585				6,465	01/10/2034
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	12/10/2025	Paydown	XXX	310,510	310,510	310,510	310,510						310,510				7,969	01/10/2036
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	12/10/2025	Paydown	XXX	656,157	656,157	656,157	656,157						656,157				12,204	10/10/2038
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	12/10/2025	Paydown	XXX	718,827	718,827	716,056	716,782		2,045		2,045		718,827				15,279	10/10/2039

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	12/10/2025	Paydown	XXX	911,105	911,105	911,105	911,105						911,105				19,162	11/10/2041
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	12/15/2025	Paydown	XXX	765,383	765,383	765,393	765,388		(5)		(5)		765,383				16,307	07/15/2033
30321L-2D-3	F&G GLOBAL FUNDING FNF 2.3 04/11/27 144A	01/13/2025	KEYBANC CAPITAL MARKETS	XXX	289,680	310,000	309,650	309,850		2		2		309,852		(20,172)	(20,172)	1,842	04/11/2027
30321L-2E-1	F&G GLOBAL FUNDING FG 5.15 07/07/25	07/07/2025	Maturity	XXX	43,150,000	43,150,000	43,088,515	43,138,690		11,310		11,310		43,150,000				2,222,225	07/07/2025
36143L-2L-8	GA GLOBAL FUNDING TRUST GBLATL	01/07/2025	BARC	XXX	2,013,040	2,000,000	1,988,380	1,990,412		41		41		1,990,453		22,587	22,587	55,000	01/08/2029
36244*-AA-8	CTL - BOND BUILDING DC CTL - BOND BUILDI	12/10/2025	Paydown	XXX	517,843	517,843	517,843	517,843						517,843				9,445	09/10/2029
46849L-UV-1	JACKSON NATIONAL LIFE GLOBAL F JXN 1.75	01/12/2025	Maturity	XXX	650,000	650,000	649,890	649,999		1		1		650,000				5,688	01/12/2025
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	11/15/2025	Various	XXX	645,209	645,209	671,137	665,963		(20,755)		(20,755)		645,209				19,356	11/15/2032
55616*-AA-8	CTL - MACYS MOONACHIE NJ CTL - MACYS (MO	12/15/2025	Paydown	XXX	270,682	270,682	270,682	270,682						270,682				9,016	03/15/2037
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP	10/15/2025	Paydown	XXX	667,387	667,387	667,387	667,387						667,387				17,167	04/15/2045
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	12/10/2025	Paydown	XXX	1,242,459	1,242,459	1,242,459	1,242,459						1,242,459				18,022	10/10/2042
64952W-EG-4	NEW YORK LIFE GLOBAL FDG 144A N N Y	01/29/2025	No Broker	XXX	3,570,791	4,300,000	3,660,160	3,685,207		6,262		6,262		3,691,469		(120,678)	(120,678)	39,333	08/01/2031
64952W-FE-8	NEW YORK LIFE GLOBAL FDG 144A N N Y	01/29/2025	No Broker	XXX	8,701,586	8,800,000	9,099,904	9,092,295		(2,021)		(2,021)		9,090,274		(388,688)	(388,688)	244,444	01/09/2034
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	12/10/2025	Paydown	XXX	1,171,236	1,171,236	1,172,013	1,171,866		(630)		(630)		1,171,236				19,057	10/10/2041
76209P-AD-5	RGA GLOBAL FUNDING 144A N N Y	05/28/2025	BANK OF AMERICA	XXX	5,084,850	5,000,000	4,979,950	4,982,296		1,032		1,032		4,983,329		101,521	101,521	242,917	01/11/2031
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2	10/01/2025	Redemption 100.0000	XXX	325,928	325,928	325,928	325,928						325,928				10,022	04/01/2028
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA SAVE 3.375 02/1	08/15/2025	Redemption 100.0000	XXX	154,661	154,661	144,028	147,681		6,981		6,981		154,661				3,915	02/15/2030
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A	12/15/2025	Paydown	XXX	8,146,357	8,146,357	8,146,357	8,146,357						8,146,357				252,577	12/15/2027
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20	11/05/2025	Redemption 100.0000	XXX	484,495	484,495	484,495	484,495						484,495				15,227	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	11/05/2025	Redemption 100.0000	XXX	42,339	42,339	42,339	42,339						42,339				1,309	11/05/2057
909319-AA-3	UNITED AIR 2013-1 A PTT UAL 4.3 08/15/25	08/15/2025	Redemption 100.0000	XXX	35,237,306	35,237,306	35,234,848	35,237,046		260		260		35,237,306				1,477,680	08/15/2025
90931C-AA-6	UNITED AIR 2019-1 AA PTT UAL 4.15 08/25/	08/25/2025	Redemption 100.0000	XXX	41,624	41,624	44,018	43,347		(1,723)		(1,723)		41,624				1,296	08/25/2031
90932J-AA-0	UNITED AIR 2019-2 AA PTT UAL 2.7 05/01/2	11/01/2025	Redemption 100.0000	XXX	62,082	62,082	53,701	55,251		6,830		6,830		62,082				1,257	05/01/2032
90932L-AA-5	UNITED AIR 2023-1 A PTT UAL 3.45 12/01/2	12/01/2025	Redemption 100.0000	XXX	24,177	24,177	22,242	23,212		964		964		24,177				626	12/01/2027
93042#-AA-9	CTL - WALGREENS LAMBERTVILLE CTL - WALGR	11/15/2025	Paydown	XXX	58,734	58,734	58,734	58,734						58,734				1,033	06/15/2033
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS	12/14/2025	Paydown	XXX	500,168	500,168	500,169	500,168						500,168				18,891	01/15/2035
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	11/15/2025	Paydown	XXX	181,892	181,892	181,892	181,892						181,892				6,243	06/15/2034
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III	12/15/2025	Paydown	XXX	878,058	878,058	878,058	878,058						878,058				31,755	01/15/2035
96928*-DD-6	CTL - WALGREENS CTL - WALGREENS	12/15/2025	Paydown	XXX	105,616	105,616	105,616	105,616						105,616				3,779	10/15/2034
96928*-DL-8	WALGREEN CO CTL - WALGREENS (WINCHESTER	11/15/2025	Paydown	XXX	139,456	139,456	139,456	139,456						139,456				4,339	07/15/2035
96928*-DM-6	OAKWOOD HEALTHCARE INC CTL - OAKWOOD HEA	11/15/2025	Paydown	XXX	323,693	323,693	326,516	324,688		(995)		(995)		323,693				10,648	12/15/2030
96928*-EH-6	DELHAIZE AMERICA LLC CTL - DELHAIZE (WIL	12/25/2025	Paydown	XXX	188,778	188,778	188,778	188,778						188,778				5,609	10/25/2031
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A	12/15/2025	Redemption 100.0000	XXX	626,877	626,877	626,877	626,877						626,877				17,631	12/15/2027
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A	12/15/2025	Various	XXX	96,946	96,946	96,946	96,946						96,946				2,995	12/15/2027
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A	10/01/2025	Redemption 100.0000	XXX	1,723,202	1,723,202	1,719,780	1,720,398		2,804		2,804		1,723,202				67,851	04/01/2029
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	12/30/2025	Paydown	XXX	8,663,186	8,663,186	8,583,542	8,583,542		79,643		79,643		8,663,186				213,689	09/30/2045
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					153,471,730	154,221,783	154,214,892	154,408,043		(530,890)		(530,890)		153,877,160		(405,430)	(405,430)	6,049,086	XXX
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)																			
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value																			
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Systematic Value																			
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
25389J-AU-0	DIGITAL REALTY TRUST LP DLR 3.6 07/01/29	07/28/2025	Truist Securities	XXX	22,483,050	23,316,000	21,143,970	21,738,783		180,211		180,211		21,918,994		564,056	564,056	899,334	07/01/2029
25389J-AV-8	DIGITAL REALTY TRUST LP DLR 5.55 01/15/2	07/24/2025	Various	XXX	26,027,208	25,490,000	25,433,598	25,433,598						25,433,598		593,609	593,609	1,365,123	01/15/2028
85571B-AY-1	STARWOOD PROPERTY TRUST INC STWD 4.375 0	09/24/2025	Various	XXX	990,215	1,000,000	1,000,000	1,000,000						1,000,000		(9,785)	(9,785)	52,196	01/15/2027
0169999999 - Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					49,500,473	49,806,000	47,577,568	48,172,381		180,211		180,211		48,352,592		1,147,880	1,147,880	2,316,653	XXX
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Issued (Unaffiliated)																			
Issuer Credit Obligations - Bank Loans – Issued (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)																			
000000-00-0	TH MSR Issuer Trust MSR Collateralized N	03/31/2025	Tax Free Exchange	XXX	35,944,715	36,100,000	35,919,500	35,931,023		13,692		13,692		35,944,715				692,843	09/25/2027
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	7,512,165	7,512,165	7,382,845	7,450,462		61,703		61,703		7,512,165				532,820	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	4,484,472	4,484,472	4,484,472	4,484,472						4,484,472				329,580	11/30/2026
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	2,917,500	2,917,500	2,892,337	2,896,819		20,681		20,681		2,917,500				207,112	11/30/2026
00265@-AA-6	A&D Subsystems Borrower Series A&D Subsy	02/27/2025	Redemption 100.0000	XXX	40,500,000	40,500,000	40,500,000	40,500,000						40,500,000				808,434	12/18/2027
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co	12/31/2025	Redemption 100.0000	XXX	61,122	61,122	59,900	60,357		765		765		61,122				5,583	08/03/2027
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	12/31/2025	Redemption 100.0000	XXX	1,841	1,841	1,841	1,841						1,841				168	08/03/2027
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	03/25/2025	Redemption 100.0000	XXX	34,847	34,847	34,847	34,847						34,847				1,358	08/03/2027
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27	12/31/2025	Redemption 100.0000	XXX	59,711	59,711	59,687	59,695		16		16		59,711				4,675	04/19/2027
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL	12/31/2025	Redemption 100.0000	XXX	2,835,063	2,835,063	2,766,153	2,795,245		39,818		39,818		2,835,063				292,414	05/08/2028
12510M-AB-5	INGENOVIS HEALTH INC CCRR PARENT INC 1L	10/01/2025	Redemption 100.0000	XXX	37,875	37,875	23,009	37,775		47	14,750	(14,703)		23,072		14,803	14,803	1,421	03/06/2028
23133@-AA-8	CURRICULUM ASSOCIATES CURRICULUM ASSOCIA	12/18/2024	Various	XXX	26,351,206	26,434,131	26,235,875	26,341,223		860		860		26,342,083		9,122	9,122	112,019	01/27/2027
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On	03/31/2025	Redemption 100.0000	XXX	22,738,967	22,738,967	22,503,777	22,680,566		58,401		58,401		22,738,967				585,003	11/03/2025
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	11/04/2025	Redemption 100.0000	XXX	435,000	435,000	435,000	348,000						435,000				15,699	01/31/2027
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	09/30/2025	Redemption 100.0000	XXX	236,250	236,250	233,841	235,633		617		617		236,250				13,888	02/01/2027
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21	12/18/2025	Redemption 100.0000	XXX	1,120,684	1,120,684	1,120,684	1,120,684						1,120,684				96,538	09/01/2026
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21	12/31/2025	Redemption 100.0000	XXX	74,533	74,533	72,422	73,657		877		877		74,533				6,892	09/01/2026
30312#-AA-4	FP Loans SPV I Trust FP Loans SPV I Trus	12/27/2024	Redemption 100.0000	XXX	20,956,378	20,956,378	20,956,378	20,956,378						20,956,378				103,545	07/26/2028
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	05/19/2025	Various	XXX	22,956,491	27,045,858	26,511,950	26,709,746		10,559		10,559		26,720,305		(3,763,814)	(3,763,814)	487,390	10/18/2028
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	03/31/2025	Redemption 100.0000	XXX	8,760	8,760	8,598	8,657		103		103		8,760				902	10/18/2028
35180Y-AB-9	FRANCHISE FRANCHISE 1L TL	12/17/2025	Tax Free Exchange	XXX		21,059,484			726,945		726,945							920,652	03/10/2026
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	12/31/2025	Redemption 100.0000	XXX	26,150	26,150	25,627	25,904		246		246		26,150				1,936	11/24/2026
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	12/31/2025	Redemption 100.0000	XXX	29,208	29,208	29,208	29,208						29,208				2,140	11/24/2026
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	12/31/2025	Redemption 100.0000	XXX	18,273	18,273	17,840	18,039		234		234		18,273				1,353	11/24/2026
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21	12/31/2025	Redemption 100.0000	XXX	21,715	21,715	21,281	21,508		207		207		21,715				2,222	12/14/2026
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21	12/31/2025	Redemption 100.0000	XXX	21,347	21,347	21,347	21,347						21,347				2,103	12/14/2026
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	12/31/2024	Redemption 100.0000	XXX	1,569	1,569	1,554	1,567		3		3		1,569					03/31/2027
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	12/31/2025	Redemption 100.0000	XXX	25,782	25,782	25,266	25,403		378		378		25,782				2,249	10/28/2028
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	12/31/2025	Redemption 100.0000	XXX	1,289	1,289	1,276	1,279		11		11		1,289				113	10/28/2028
63607@-AA-1	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	3,867,554	3,867,554	3,711,211	3,782,133		(154)		(154)		3,781,979		85,576	85,576		08/03/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
63607@-AB-9	NATIONAL FIRE & SAFETY National Fire DD	12/31/2024	Corp Action	XXX	3,254,012	3,254,012	3,254,012	3,254,012						3,254,012					08/03/2026
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	1,669,325	1,669,325	1,641,620	1,656,572		(87)		(87)		1,656,485		12,840	12,840		08/03/2026
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	11/13/2025	Redemption 100.0000	XXX	565,718	565,718	560,061	562,082		3,636		3,636		565,718				45,346	07/15/2027
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots	12/31/2025	Redemption 100.0000	XXX	48,000	48,000	46,950	47,629		371		371		48,000				4,446	04/14/2026
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	12/31/2025	Redemption 100.0000	XXX	11,538	11,538	11,538	11,538						11,538				1,059	04/14/2026
75008*-AA-2	RL DATIX HOLDINGS USA INC RL DATIX 1L TL	12/18/2024	Cliffwater Corporate Lending	XXX	992,162	999,529	991,437	991,993		293		293		992,286		(123)	(123)	25,423	04/30/2031
000000-00-0	SECRETARIAT ADVISORS LLC SECRETARIAT 1L	02/28/2025	Redemption 100.0000	XXX	1,109,182	1,109,182	1,109,182	1,109,182						1,109,182				20,433	12/29/2028
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	12/31/2025	Redemption 100.0000	XXX	22,422	22,422	21,975	22,194		228		228		22,422				1,521	12/29/2026
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	12/31/2025	Redemption 100.0000	XXX	5,822	5,822	5,821	5,821		1		1		5,822				395	12/29/2026
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2	05/16/2025	Redemption 100.0000	XXX	18,625	18,625	18,253	18,454		172		172		18,625				848	06/30/2026
84833*-AB-3	SPERBER LANDSCAPE Sperber Landscape T/L	11/07/2025	Redemption 100.0000	XXX	10,031,282	10,031,282	9,729,018	9,907,869		123,413		123,413		10,031,282				942,610	09/01/2026
84833*-AC-1	SPERBER LANDSCAPE Sperber Landscape DD T	11/07/2025	Redemption 100.0000	XXX	6,821,271	6,821,271	6,821,271	6,821,271						6,821,271				719,449	09/01/2026
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	06/13/2025	Redemption 100.0000	XXX	1,118,011	1,118,011	1,101,189	1,110,505		7,506		7,506		1,118,011				60,332	02/12/2027
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	06/13/2025	Redemption 100.0000	XXX	138,269	138,269	138,204	138,213		57		57		138,269				6,524	02/12/2027
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	12/31/2024	Redemption 100.0000	XXX	662	662	655	660		2		2		662					03/31/2027
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	05/30/2025	Redemption 100.0000	XXX	358,118	358,118	328,734	328,734						328,734		29,383	29,383	20,197	11/24/2025
BGH70Y-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL	10/01/2025	Redemption 100.0000	XXX	17,250	17,250	17,293	17,268		(18)		(18)		17,250				1,046	01/15/2028
BGH75F-FZ-9	FIRST BRANDS FIRST BRANDS 1L TLB CL	09/19/2025	Jefferies & Company Inc	XXX	1,542,545	2,289,506	2,289,506	2,289,506						2,289,506		(746,961)	(746,961)	172,657	03/30/2027
BGH75F-FZ-9	FIRST BRANDS FIRST BRANDS 1L TLB CL	06/30/2025	Redemption 100.0000	XXX	11,956	11,956	11,956	11,956						11,956				659	03/30/2027
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/20/2025	DIRECT	XXX	1,252,646	1,289,725	1,289,725	1,289,725						1,289,725		(37,080)	(37,080)	(101,636)	06/04/2026
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/09/2025	Redemption 100.0000	XXX	862,128	862,128	862,128	862,128						862,128					06/04/2026
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB	12/31/2025	Redemption 100.0000	XXX	822,775	822,775	814,548	817,855		4,920		4,920		822,775				60,300	08/07/2028
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL	12/31/2025	Redemption 100.0000	XXX	44,000	44,000	43,343	43,588		412		412		44,000				2,614	10/12/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV	02/28/2025	Redemption 100.0000	XXX	6,953,136	6,953,136	6,918,424	6,930,786		22,351		22,351		6,953,136				62,191	12/29/2028
BGH8C3-2Y-3	Sierra Enterprises LLC Lyons Magnus (Sie	05/20/2025	Redemption 100.0000	XXX	1,667,149	1,667,149	1,636,311	1,643,936		23,213		23,213		1,667,149				101,093	05/10/2027
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	01/01/2025	Redemption 100.0000	XXX	591	591	28	28						28		563	563	(3)	06/30/2026
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA	11/07/2025	Various	XXX	1,261,554	1,250,882	1,248,747	1,248,927		383		383		1,249,310		12,245	12,245	127,355	11/01/2028
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	10/28/2025	Various	XXX	3,257,366	5,239,542	2,621,729	2,601,066		(106,530)		(106,530)		2,495,047		762,320	762,320	475,738	11/30/2028
BGH944-83-0	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/23/2025	UBS SECURITIES LLC	XXX	12,346,470	12,331,056	12,207,746	12,252,221		2,161		2,161		12,254,382		92,088	92,088	235,664	12/01/2028
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN	12/18/2024	Guggenheim	XXX	4,281,775	4,281,775	4,270,573	4,271,999		122		122		4,272,120		9,655	9,655	55,481	02/28/2028
BGH922-A4-1	DATIX BIDCO DATIX 1L TL FACILITY B GBP	09/18/2025	Guggenheim	XXX	627,333	627,333	570,856	575,334		436		436	(4,157)	623,080	51,467	4,254	55,721	31,086	04/25/2031
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	03/01/2025	Redemption 100.0000	XXX	23,762	23,762	24,058	(10,321)					486	(10,621)	(296)		(296)	(71)	10/25/2030
0209999999 - Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)					254,417,322	282,551,880	256,664,617	257,486,199	726,945	292,106	741,695	277,356	(3,671)	257,898,070	51,171	(3,515,129)	(3,463,958)	8,303,809	XXX
Issuer Credit Obligations - Bank Loans – Acquired (Affiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Affiliated)																			
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)																			
BGH9UA-MA-5	MIDCAP FUNDING XLVI TRUST MIDCAP	05/07/2025	Call 100.0000	XXX	15,140,000	15,140,000	15,117,290	15,113,553		(2,145)		(2,145)		15,111,408		28,592	28,592	498,958	04/15/2028
0269999999 - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					15,140,000	15,140,000	15,117,290	15,113,553		(2,145)		(2,145)		15,111,408		28,592	28,592	498,958	XXX
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
0489999999 - ICO - Subtotal - Issuer Credit Obligations (Unaffiliated)					5,595,315,355	5,877,653,239	5,669,773,286	5,744,074,430	729,394	5,500,315	11,391,989	(5,162,280)	(3,671)	5,739,044,373	51,171	(145,077,864)	(145,026,693)	171,001,155	XXX
0509999997 - ICO - Subtotals - Issuer Credit Obligations - Part 4					5,595,315,355	5,877,653,239	5,669,773,286	5,744,074,430	729,394	5,500,315	11,391,989	(5,162,280)	(3,671)	5,739,044,373	51,171	(145,077,864)	(145,026,693)	171,001,155	XXX
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					1,293,051,847	1,326,340,047	1,310,921,217			240,941	10,742,198	(10,501,257)		1,300,422,377	2,423	(7,370,538)	(7,368,115)	24,576,403	XXX
0509999999 - ICO - Subtotals - Issuer Credit Obligations					6,888,367,202	7,203,993,286	6,980,694,503	5,744,074,430	729,394	5,741,256	22,134,187	(15,663,537)	(3,671)	7,039,466,750	53,594	(152,448,402)	(152,394,808)	195,577,558	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Agency Residential MBS - Guaranteed (Exempt from RBC)																			
31394J-Y2-7	FEDERAL HOME LOAN BANK FSPC T-58 1A4	12/01/2025	Paydown	XXX	54,584	54,584	52,285	52,546		2,038		2,038		54,584				1,912	09/25/2043
31394X-VL-7	FEDERAL HOME LOAN BANK FSPC T-60 1A4D	12/01/2025	Paydown	XXX	833,163	833,163	819,715	854,350		(21,187)		(21,187)		833,163				18,678	03/25/2044
36202C-YS-6	Government National Mortgage A G2 2521	12/01/2025	Paydown	XXX	793	793	780	787		6		6		793				27	12/20/2027
38373W-U9-7	Government National Mortgage A GNR 2002-	12/01/2025	Paydown	XXX	145,658	145,658	143,464	144,713		944		944		145,658				4,806	05/20/2032
38373Y-D9-2	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	2,877,747	2,877,747	2,754,870	2,863,687		14,060		14,060		2,877,747				152,015	01/20/2033
38374B-5J-8	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	1,404,726	1,404,726	1,321,944	1,393,590		11,136		11,136		1,404,726				40,680	09/20/2033
38374B-KJ-1	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	221,858	221,858	194,000	214,093		7,765		7,765		221,858				6,126	07/16/2033
38374B-ZY-2	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	338,522	338,522	297,822	327,640		10,882		10,882		338,522				9,022	08/20/2033
38374D-ES-4	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	134,091	134,091	135,338	134,286		(195)		(195)		134,091				4,288	07/20/2036
38374E-ME-4	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	718,553	718,553	706,989	713,924		4,629		4,629		718,553				20,864	11/16/2033
38374F-PZ-1	Government National Mortgage A GNR 2004-	12/16/2025	Paydown	XXX	158,069	158,069	137,106	150,126		7,943		7,943		158,069				3,897	02/16/2034
38374F-Q9-8	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	607,566	607,566	560,805	604,507		3,059		3,059		607,566				17,411	03/16/2034
38374M-6Z-7	UNITED STATES OF AMERICA GNR 2006-35 TH	12/01/2025	Paydown	XXX	125,367	125,367	126,679	125,624		(257)		(257)		125,367				4,215	07/20/2036
38374N-GP-6	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	78,699	78,699	79,280	78,759		(60)		(60)		78,699				2,467	06/20/2036
38374N-PA-9	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	109,135	109,135	110,056	109,290		(155)		(155)		109,135				3,804	08/20/2036
38374N-SS-7	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	115,464	115,464	115,320	115,320		144		144		115,464				3,991	09/20/2036
38376F-4B-5	UNITED STATES OF AMERICA GNR 2009-81 PZ	12/01/2025	Paydown	XXX	236,125	236,125	236,373	236,125						236,125				7,174	09/16/2039
38376T-6Z-0	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	268,523	268,523	254,267	257,441		11,082		11,082		268,523				4,407	12/20/2046
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY	12/01/2025	Paydown	XXX	224,978	224,978	224,556	224,978						224,978				3,858	05/20/2047
38378P-TP-3	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	528,505	528,505	382,705	430,282		98,223		98,223		528,505				7,442	12/16/2043
38378U-7S-0	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	1,411,253	1,411,253	1,024,589	1,151,667		259,586		259,586		1,411,253				19,711	11/16/2043
38378U-RP-4	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	745,191	745,191	563,462	599,353		145,838		145,838		745,191				10,295	10/16/2043
38378W-MX-8	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	197,514	197,514	179,621	184,995		12,519		12,519		197,514				3,683	08/20/2043
38378Y-BU-2	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	711,306	711,306	540,972	561,846		149,460		149,460		711,306				9,935	11/16/2043
38379F-3Y-3	Government National Mortgage A GNR 2015-	12/01/2025	Paydown	XXX	365,397	365,397	365,397	365,355		42		42		365,397				6,430	05/20/2045
38379L-M8-6	UNITED STATES OF AMERICA GNR 2015-76 AZ	01/01/2025	Various	XXX														(6)	05/20/2045
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	12/01/2025	Paydown	XXX	90,590	90,590	90,477	90,476		115		115		90,590				1,310	12/20/2045
38379W-BZ-4	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	194,589	194,589	192,580	192,636		1,953		1,953		194,589				2,793	04/20/2046
38380A-LP-0	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	100,841	100,841	91,474	93,680		7,161		7,161		100,841				1,852	09/20/2046
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	12/01/2025	Paydown	XXX	603,070	603,070	575,306	582,500		20,570		20,570		603,070				9,446	11/20/2046
38380K-ZQ-1	Government National Mortgage A GNR 2018-	12/01/2025	Paydown	XXX	182,892	182,892	160,641	166,807		16,085		16,085		182,892				3,820	02/20/2048
38380U-WY-5	Government National Mortgage A GNR 2018-	12/01/2025	Paydown	XXX	443,297	443,297	408,391	421,471		21,826		21,826		443,297				9,968	01/20/2048
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	12/01/2025	Paydown	XXX	77,163	77,163	75,882	76,423		740		740		77,163				1,615	11/20/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J	12/01/2025	Paydown	XXX	796,654	796,654	795,283	795,283		1,372		1,372		796,654				24,723	11/15/2032
911760-TM-8	Vendee Mortgage Trust VENDE 2003-2 Z	12/01/2025	Paydown	XXX	459,233	459,233	412,992	454,947		4,286		4,286		459,233				11,242	05/15/2033
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ	12/01/2025	Paydown	XXX	1,017,901	1,017,901	954,877	997,431		20,470		20,470		1,017,901				27,483	01/15/2037
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Guaranteed (Exempt from RBC)					16,579,017	16,579,017	15,086,298	15,766,938		812,080		812,080		16,579,017				461,384	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Guaranteed (Exempt from RBC)																			
38373M-2E-9	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	252,242	252,242	207,728	172,382		79,860		79,860		252,242				5,953	04/16/2050
38373M-4H-0	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	71,908	71,908	55,088	65,769		6,139		6,139		71,908				1,907	12/16/2050
38373M-BT-6	Government National Mortgage A GNR 2002-	12/01/2025	Paydown	XXX	38,649	38,649	36,441	38,554		95		95		38,649				1,449	03/16/2042
38373M-H7-8	Government National Mortgage A GNR 2007-	12/01/2025	Paydown	XXX	26,171	26,171	19,187	18,450		7,720		7,720		26,171				561	06/16/2049
38373M-HM-5	Government National Mortgage A GNR 2003-	12/16/2025	Paydown	XXX	78,696	78,696	73,758	76,633		2,063		2,063		78,696				2,231	09/16/2044
38373M-JR-2	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	56,875	56,875	55,436	56,731		144		144		56,875				1,849	01/16/2047
38373M-KV-1	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	51,829	51,829	48,775	51,588		241		241		51,829				1,600	01/16/2044
38373M-NV-8	Government National Mortgage A GNR 2005-	12/01/2025	Paydown	XXX	18,560	18,560	15,785	18,445		115		115		18,560				471	01/16/2045
38373M-P6-1	Government National Mortgage A GNR 2007-	11/01/2025	Paydown	XXX	78,252	78,252	78,252	78,252						78,252				2,151	03/16/2042
38373M-P7-9	Government National Mortgage A GNR 2007-	12/01/2025	Paydown	XXX	9,378	9,378	8,214	8,484		894		894		9,378				417	11/16/2047
38373M-S6-8	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	48,310	48,310	37,287	44,974		3,336		3,336		48,310				1,097	10/16/2049
38373M-V7-2	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	24,549	24,549	21,788	24,072		477		477		24,549				713	02/16/2048
38373Y-6Z-2	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	172,376	172,376	166,350	171,767		609		609		172,376				3,091	02/16/2044
38374B-6R-9	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	43,664	43,664	38,139	43,162		503		503		43,664				1,108	08/16/2043
38374F-DU-5	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	32,144	32,144	31,023	32,042		103		103		32,144				854	03/16/2046
38374G-CG-5	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	111,487	111,487	110,948	111,214		273		273		111,487				3,516	03/16/2044
38374N-JZ-1	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	49,623	49,623	37,182	48,147		1,476		1,476		49,623				1,084	02/16/2048
38376G-B7-4	Government National Mortgage A GNR 2011-	12/01/2025	Paydown	XXX	191,795	191,795	159,578	166,135		25,660		25,660		191,795				3,491	10/16/2052
38376G-SJ-0	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	521,810	521,810	452,232	488,866		32,944		32,944		521,810				11,302	01/16/2052
38376G-UP-3	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	66,494	66,494	57,612	47,764		18,730		18,730		66,494				1,560	10/16/2052
38376G-VS-6	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	53,589	53,589	45,063	44,582		9,007		9,007		53,589				1,113	10/16/2052
38376G-XC-9	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	138,176	138,176	124,116	128,340		9,836		9,836		138,176				2,941	09/16/2050
38376G-ZD-5	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	367,590	367,590	310,034	328,549		39,040		39,040		367,590				6,393	12/16/2050
38378N-P8-0	Government National Mortgage A GNR 2014-	12/16/2025	Paydown	XXX	45,144	45,144	42,025	42,830		2,315		2,315		45,144				824	03/16/2049
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	12/01/2025	Paydown	XXX	140,736	140,736	140,736	140,736						140,736				1,998	04/01/2042
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	06/01/2025	Redemption 100.0000	XXX	5,490	5,490	5,490	5,490						5,490				51	04/01/2042
83162C-SD-6	Small Business Administration SBAP 2008-	11/01/2025	Paydown	XXX	35,358	35,358	35,358	35,358						35,358				1,776	11/01/2028
1029999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Guaranteed (Exempt from RBC)					2,730,895	2,730,895	2,413,625	2,489,316		241,580		241,580		2,730,895				61,501	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)																			
3128MJ-W7-1	FEDERAL HOME LOAN BANKS FG G08669	12/01/2025	Paydown	XXX	8,865	8,865	9,345	9,282		(417)		(417)		8,865				182	09/01/2045
3128MJ-WW-6	FEDERAL HOME LOAN BANKS FG G08660	12/01/2025	Paydown	XXX	9,318	9,318	9,818	9,752		(434)		(434)		9,318				195	08/01/2045
3128MJ-XF-2	FEDERAL HOME LOAN BANKS FG G08677	12/01/2025	Paydown	XXX	11,432	11,432	12,053	11,965		(534)		(534)		11,432				226	11/01/2045
3128MJ-XK-1	FEDERAL HOME LOAN BANKS FG G08681	12/01/2025	Paydown	XXX	10,951	10,951	11,244	11,204		(253)		(253)		10,951				208	12/01/2045

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3132DN-VT-7	FEDERAL HOME LOAN BANKS FR SD1526	12/01/2025	Paydown	XXX	93,298	93,298	90,470	90,564		2,733		2,733		93,298				2,126	08/01/2052
3132DN-YV-9	FEDERAL HOME LOAN BANKS FR SD1624	12/01/2025	Paydown	XXX	102,962	102,962	102,866	102,866		97		97		102,962				2,773	09/01/2052
3132DW-FU-2	FEDERAL HOME LOAN BANKS FR SD8279	12/01/2025	Paydown	XXX	909,174	909,174	908,606	908,606		568		568		909,174				29,919	11/01/2052
3132DW-G9-8	FEDERAL HOME LOAN BANKS FR SD8324	12/01/2025	Paydown	XXX	513,122	513,122	517,286	517,137		(4,015)		(4,015)		513,122				17,507	05/01/2053
3132DW-H2-2	FEDERAL HOME LOAN BANKS FR SD8349	12/01/2025	Paydown	XXX	518,730	518,730	501,466	501,738		16,993		16,993		518,730				17,477	08/01/2053
3132DW-HH-9	FEDERAL HOME LOAN BANKS FR SD8332	12/01/2025	Paydown	XXX	445,197	445,197	444,900	444,900		297		297		445,197				17,207	06/01/2053
3132DW-JM-6	FEDERAL HOME LOAN BANKS FR SD8368	12/01/2025	Paydown	XXX	640,263	640,263	630,859	631,016		9,247		9,247		640,263				25,798	10/01/2053
3132DW-KF-9	FEDERAL HOME LOAN BANKS FR SD8394	12/01/2025	Paydown	XXX	1,859,300	1,859,300	1,835,405	1,835,707		23,593		23,593		1,859,300				60,130	01/01/2054
3132E0-BD-3	FEDERAL HOME LOAN BANKS FR SD3636	12/01/2025	Paydown	XXX	432,644	432,644	423,788	424,006		8,638		8,638		432,644				15,255	08/01/2053
3132L9-Y8-2	FEDERAL HOME LOAN BANKS FG V84335	12/01/2025	Paydown	XXX	7,752	7,752	7,960	7,954		(202)		(202)		7,752				154	06/01/2048
31335A-BF-4	FEDERAL HOME LOAN BANKS FG G60038	12/01/2025	Paydown	XXX	42,902	42,902	44,980	44,714		(1,812)		(1,812)		42,902				785	01/01/2044
31339D-P8-5	FEDERAL HOME LOAN BANKS FHR 2414 LG	12/01/2025	Paydown	XXX	460,318	460,318	475,998	463,310		(2,992)		(2,992)		460,318				15,395	02/15/2032
31339W-NA-0	FEDERAL HOME LOAN BANKS FHR 2439 LH	12/01/2025	Paydown	XXX	39,713	39,713	39,181	39,495		219		219		39,713				1,203	04/15/2032
3133AX-WR-9	FEDERAL HOME LOAN BANKS FR QD1556	12/01/2025	Paydown	XXX	107,782	107,782	110,819	110,653		(2,871)		(2,871)		107,782				1,310	11/01/2051
3133KQ-WZ-5	FEDERAL HOME LOAN BANKS FR RA8764	12/01/2025	Paydown	XXX	109,417	109,417	108,297	108,318		1,098		1,098		109,417				2,897	03/01/2053
3133KR-FG-4	FEDERAL HOME LOAN BANKS FR RA9167	12/01/2025	Paydown	XXX	617,989	617,989	613,740	613,785		4,204		4,204		617,989				23,345	06/01/2053
3133KR-VH-4	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	41,509	41,509	40,503	40,544		965		965		41,509				1,298	08/01/2053
3136AO-EK-9	FEDERAL HOME LOAN BANKS FNR 2011-81 GZ	12/01/2025	Paydown	XXX	142,479	142,479	139,264	141,987		492		492		142,479				4,474	08/25/2041
3136A1-C8-6	FEDERAL HOME LOAN BANKS FNR 2011-101 NB	12/01/2025	Paydown	XXX	80,942	80,942	80,942	80,942						80,942				1,642	10/25/2041
3136A5-R6-5	FEDERAL HOME LOAN BANKS FNR 2012-49 PW	12/01/2025	Paydown	XXX	1,399,953	1,399,953	1,437,358	1,412,364		(12,411)		(12,411)		1,399,953				28,343	05/25/2042
3136A5-ZX-7	FEDERAL HOME LOAN BANKS FNR 2012-54 WH	12/01/2025	Paydown	XXX	447,811	447,811	452,709	449,793		(1,982)		(1,982)		447,811				9,688	05/25/2042
3136A7-JB-9	FEDERAL HOME LOAN BANKS FNR 2012-67 MZ	12/01/2025	Paydown	XXX	123,382	123,382	123,032	123,140		243		243		123,382				2,200	07/25/2042
3136A7-JQ-6	FEDERAL HOME LOAN BANKS FNR 2012-67 KC	12/01/2025	Paydown	XXX	604,245	604,245	612,459	607,198		(2,953)		(2,953)		604,245				9,701	07/25/2042
3136A7-TU-6	FEDERAL HOME LOAN BANKS FNR 2012-80 NZ	12/01/2025	Paydown	XXX	424,809	424,809	423,932	423,953		856		856		424,809				8,132	05/25/2042
3136A8-D6-4	FEDERAL HOME LOAN BANKS FNR 2012-103 ZC	12/01/2025	Paydown	XXX	159,469	159,469	153,962	154,027		5,442		5,442		159,469				3,239	09/25/2042
3136AE-4P-9	FEDERAL HOME LOAN BANKS FNR 2013-71 ZA	12/01/2025	Paydown	XXX	1,704,145	1,704,145	1,649,632	1,606,141		98,004		98,004		1,704,145				29,780	07/25/2043
3136AE-5X-1	FEDERAL HOME LOAN BANKS FNR 2013-74 ZH	12/01/2025	Paydown	XXX	1,058,161	1,058,161	956,995	974,891		83,271		83,271		1,058,161				18,727	07/25/2043
3136AE-S3-2	FEDERAL HOME LOAN BANKS FNR 2013-52 BC	12/01/2025	Paydown	XXX	127,230	127,230	123,771	124,948		2,282		2,282		127,230				2,233	06/25/2043
3136AF-AK-0	FEDERAL HOME LOAN BANKS FNR 2013-79 QZ	12/01/2025	Paydown	XXX	595,417	595,417	567,793	574,007		21,410		21,410		595,417				11,769	07/25/2043
3136AF-YY-4	FEDERAL HOME LOAN BANKS FNR 2013-80 VZ	12/01/2025	Paydown	XXX	1,392,292	1,392,292	1,357,544	1,352,084		40,208		40,208		1,392,292				29,871	08/25/2043
3136AG-G4-8	FEDERAL HOME LOAN BANKS FNR 2013-106 PY	12/01/2025	Paydown	XXX	3,884,250	3,884,250	3,509,177	3,697,120		187,129		187,129		3,884,250				61,131	10/25/2033
3136AG-MJ-8	FEDERAL HOME LOAN BANKS FNR 2013-108 VZ	12/01/2025	Paydown	XXX	676,936	676,936	667,442	668,164		8,771		8,771		676,936				9,621	10/25/2043
3136AG-P8-9	FEDERAL HOME LOAN BANKS FNR 2013-114 Z	04/01/2025	Paydown	XXX	163,973	163,973	145,622	161,489		2,484		2,484		163,973				1,005	03/25/2040
3136AP-3A-8	FEDERAL HOME LOAN BANKS FNR 2015-64 AZ	12/01/2025	Paydown	XXX	813,114	813,114	812,260	812,124		990		990		813,114				14,056	09/25/2045
3136AP-CW-0	FEDERAL HOME LOAN BANKS FNR 2015-47 AY	12/01/2025	Paydown	XXX	406,267	406,267	376,273	377,991		28,276		28,276		406,267				7,422	07/25/2045
3136AQ-AN-0	FEDERAL HOME LOAN BANK FNR 2015-72 ZA	12/01/2025	Paydown	XXX	229,811	229,811	220,652	222,174		7,637		7,637		229,811				3,304	10/25/2045
3136AR-J3-3	FEDERAL HOME LOAN BANKS FNR 2016-22 ZL	12/01/2025	Paydown	XXX	590,133	590,133	588,024	588,198		1,934		1,934		590,133				8,834	04/25/2046
3136AS-A9-7	FEDERAL HOME LOAN BANKS FNR 2016-41 MZ	12/01/2025	Paydown	XXX	432,829	432,829	427,022	427,783		5,046		5,046		432,829				7,607	07/25/2046
3136AS-CT-1	FEDERAL HOME LOAN BANKS FNR 2016-24 ZM	12/01/2025	Paydown	XXX	964,247	964,247	963,245	963,064		1,183		1,183		964,247				14,680	05/25/2046
3136AU-4D-0	FEDERAL HOME LOAN BANKS FNR 2017-8 BZ	12/01/2025	Paydown	XXX	469,419	469,419	421,351	429,886		39,533		39,533		469,419				7,225	02/25/2047
3136AU-YU-9	FEDERAL HOME LOAN BANKS FNR 2016-94 ZA	12/01/2025	Paydown	XXX	1,354,119	1,354,119	1,331,301	1,338,320		15,799		15,799		1,354,119				25,301	12/25/2046
3136AV-2Z-1	FEDERAL HOME LOAN BANKS FNR 2017-21 ZD	12/01/2025	Paydown	XXX	353,218	353,218	323,921	333,925		19,294		19,294		353,218				7,264	04/25/2047
3136AV-JB-6	FEDERAL HOME LOAN BANKS FNR 2017-4 ZC	12/01/2025	Paydown	XXX	999,408	999,408	999,408	999,408						999,408				17,614	02/25/2047
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	12/01/2025	Paydown	XXX	60,546	60,546	53,614	55,807		4,739		4,739		60,546				1,777	03/25/2047
3136AW-A9-8	FEDERAL HOME LOAN BANKS FNR 2017-45 ZK	12/01/2025	Paydown	XXX	201,082	201,082	183,121	188,187		12,895		12,895		201,082				4,215	06/25/2047
3136AW-HZ-3	FEDERAL HOME LOAN BANKS FNR 2017-39 CY	12/01/2025	Paydown	XXX	190,312	190,312	177,614	178,385		11,927		11,927		190,312				3,457	05/25/2047
3136AW-Z7-5	FEDERAL HOME LOAN BANKS FNR 2017-51 EZ	12/01/2025	Paydown	XXX	587,138	587,138	546,190	559,072		28,066		28,066		587,138				10,605	07/25/2047
3136AX-GA-7	FEDERAL HOME LOAN BANKS FNR 2017-49 ZC	12/01/2025	Paydown	XXX	404,077	404,077	393,111	395,360		8,717		8,717		404,077				7,899	07/25/2047
3136AX-NB-7	FEDERAL HOME LOAN BANKS FNR 2017-59 DZ	12/01/2025	Paydown	XXX	666,709	666,709	655,720	658,718		7,991		7,991		666,709				11,750	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC	12/01/2025	Paydown	XXX	163,484	163,484	158,602	163,484						163,484				2,750	08/25/2047
3136AX-YF-6	FEDERAL HOME LOAN BANKS FNR 2017-61 GZ	12/01/2025	Paydown	XXX	146,844	146,844	143,614	144,226		2,618		2,618		146,844				1,520	08/25/2047
3136AY-YZ-0	FEDERAL HOME LOAN BANKS FNR 2017-90 ZD	12/01/2025	Paydown	XXX	243,193	243,193	242,525	242,507		686		686		243,193				4,205	11/25/2047
3136B1-T7-9	FEDERAL HOME LOAN BANKS FNR 2018-38 VZ	12/01/2025	Paydown	XXX	672,230	672,231	672,047	672,073		157		157		672,230				14,748	06/25/2048
3136B2-GE-6	FEDERAL HOME LOAN BANKS FNR 2018-45 ZD	12/01/2025	Paydown	XXX	855,035	855,035	802,882	812,206		42,829		42,829		855,035				16,631	06/25/2048
3136B2-UE-0	FEDERAL HOME LOAN BANKS FNR 2018-55 LZ	12/01/2025	Paydown	XXX	486,148	486,148	442,478	451,487		34,661		34,661		486,148				12,497	08/01/2048
3136B2-YL-0	FEDERAL HOME LOAN BANKS FNR 2018-54 LZ	12/01/2025	Paydown	XXX	192,598	192,598	182,922	184,771		7,827		7,827		192,598				3,389	08/25/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3136B3-BL-3	FEDERAL HOME LOAN BANKS FNR 2018-70 CZ	12/01/2025	Paydown	XXX	210,552	210,552	204,597	205,474		5,078		5,078		210,552				4,780	10/25/2048
3136B3-DT-4	FEDERAL HOME LOAN BANKS FNR 2018-73 BZ	12/01/2025	Paydown	XXX	300,987	300,987	287,116	289,239		11,749		11,749		300,987				3,812	10/25/2048
3136B3-GN-4	FEDERAL HOME LOAN BANKS FNR 2018-76 ZB	12/01/2025	Paydown	XXX	711,749	711,749	643,454	656,859		54,890		54,890		711,749				13,464	10/25/2048
3136B3-LJ-7	FEDERAL HOME LOAN BANKS FNR 2018-83 ZJ	12/01/2025	Paydown	XXX	129,628	129,628	117,357	119,820		9,808		9,808		129,628				2,782	11/25/2048
3136B3-MM-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZA	12/01/2025	Paydown	XXX	334,219	334,219	299,911	308,305		25,914		25,914		334,219				5,807	11/25/2048
3136B3-MV-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZD	12/01/2025	Paydown	XXX	478,332	478,332	431,659	442,340		35,992		35,992		478,332				11,773	11/25/2048
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	12/01/2025	Paydown	XXX	159,470	159,470	156,343	157,192		2,279		2,279		159,470				4,980	12/25/2048
3136B7-JB-8	FEDERAL HOME LOAN BANKS FNR 2019-72 ZL	12/01/2025	Paydown	XXX	71,236	71,236	70,498	70,745		491		491		71,236				1,142	12/25/2049
3136B7-M5-7	FEDERAL HOME LOAN BANKS FNR 2019-77 JZ	12/01/2025	Paydown	XXX	88,469	88,469	86,678	87,410		1,059		1,059		88,469				1,431	01/25/2050
3136B7-V2-4	FEDERAL HOME LOAN BANKS FNR 2019-82 HZ	12/01/2025	Paydown	XXX	410,788	410,788	409,810	409,764		1,024		1,024		410,788				7,609	01/25/2050
3136B8-HA-0	FEDERAL HOME LOAN BANKS FNR 2020-3 JZ	12/01/2025	Paydown	XXX	270,317	270,317	268,835	269,278		1,039		1,039		270,317				4,371	02/25/2050
3136B8-HM-4	FEDERAL HOME LOAN BANKS FNR 2020-3 AZ	12/01/2025	Paydown	XXX	75,457	75,457	74,961	75,134		324		324		75,457				1,471	02/25/2050
3136B8-LT-4	FEDERAL HOME LOAN BANKS FNR 2020-7 DZ	12/01/2025	Paydown	XXX	291,555	291,555	291,116	291,354		201		201		291,555				5,227	02/25/2050
3137A0-3H-6	FEDERAL HOME LOAN BANKS FHR 3680 ZA	12/01/2025	Paydown	XXX	93,991	93,991	92,380	93,839		152		152		93,991				1,874	06/15/2040
3137A0-BA-2	FEDERAL HOME LOAN BANKS FHR 3701 Z	12/01/2025	Paydown	XXX	129,745	129,745	128,002	129,456		289		289		129,745				2,548	07/15/2040
3137A4-E7-8	FEDERAL HOME LOAN BANK FHR 3768 ZP	12/01/2025	Paydown	XXX	2,045,272	2,045,272	1,979,020	2,025,259		20,013		20,013		2,045,272				41,532	12/15/2040
3137A5-P2-4	FEDERAL HOME LOAN BANKS FHR 3795 VZ	12/01/2025	Paydown	XXX	163,370	163,370	145,566	160,801		2,569		2,569		163,370				3,705	01/15/2041
3137A6-AX-0	FEDERAL HOME LOAN BANKS FHR 3791 ZL	12/01/2025	Paydown	XXX	107,736	107,736	98,524	106,003		1,733		1,733		107,736				2,420	01/15/2041
3137A7-UU-2	FEDERAL HOME LOAN BANK FHR 3828 LZ	12/01/2025	Paydown	XXX	262,972	262,972	254,063	262,073		899		899		262,972				4,388	03/15/2041
3137A9-Y2-6	FEDERAL HOME LOAN BANK FHR 3835 ZV	12/01/2025	Paydown	XXX	475,868	475,868	464,358	473,603		2,265		2,265		475,868				10,607	04/15/2041
3137AF-CN-0	FEDERAL HOME LOAN BANKS FHR 3926 NY	12/01/2025	Paydown	XXX	169,957	169,957	169,957	169,957						169,957				4,002	09/15/2041
3137AF-PC-0	FEDERAL HOME LOAN BANKS FHR 3919 BY	12/01/2025	Paydown	XXX	2,193,063	2,193,063	2,193,063	2,193,063						2,193,063				45,791	09/15/2041
3137AF-TQ-5	FEDERAL HOME LOAN BANKS FHR 3933 DP	12/01/2025	Paydown	XXX	59,807	59,807	59,265	59,446		361		361		59,807				1,204	10/15/2041
3137AN-GA-7	FEDERAL HOME LOAN BANKS FHR 4013 GL	12/01/2025	Paydown	XXX	333,485	333,485	338,487	335,629		(2,144)		(2,144)		333,485				6,334	03/15/2042
3137AQ-WH-7	FEDERAL HOME LOAN BANKS FHR 4063 KB	12/01/2025	Paydown	XXX	165,459	165,459	159,074	161,204		4,256		4,256		165,459				2,561	06/15/2042
3137AR-RJ-7	FEDERAL HOME LOAN BANK FHR 4072 Z	12/15/2025	Paydown	XXX	814,780	814,780	814,045	814,450		330		330		814,780				20,765	05/15/2042
3137AS-V5-0	FEDERAL HOME LOAN BANKS FHR 4094 BZ	12/01/2025	Paydown	XXX	214,389	214,389	212,250	213,708		680		680		214,389				3,090	08/15/2032
3137B1-3B-6	FEDERAL HOME LOAN BANKS FHR 4182 ZD	12/01/2025	Paydown	XXX	441,265	441,265	424,728	426,411		14,854		14,854		441,265				8,553	03/15/2043
3137B2-LA-6	FEDERAL HOME LOAN BANKS FHR 4214 CY	12/01/2025	Paydown	XXX	2,007,044	2,007,044	1,796,932	1,928,974		78,070		78,070		2,007,044				28,796	06/15/2033
3137B2-NF-3	FEDERAL HOME LOAN BANKS FHR 4219 JZ	12/01/2025	Paydown	XXX	268,885	268,885	259,342	261,111		7,774		7,774		268,885				4,577	06/15/2043
3137B3-2Z-0	FEDERAL HOME LOAN BANKS FHR 4213 MZ	12/01/2025	Paydown	XXX	1,286,283	1,286,283	1,288,448	1,270,519		15,764		15,764		1,286,283				27,985	06/15/2043
3137B3-6D-5	FEDERAL HOME LOAN BANKS FHR 4215 ZK	12/01/2025	Paydown	XXX	402,173	402,173	380,002	382,632		19,541		19,541		402,173				7,712	06/15/2043
3137B3-A3-2	FEDERAL HOME LOAN BANKS FHR 4230 Z	12/01/2025	Paydown	XXX	451,404	451,404	347,591	335,548		115,855		115,855		451,404				6,540	07/15/2043
3137B3-AJ-7	FEDERAL HOME LOAN BANKS FHR 4227 AZ	12/01/2025	Paydown	XXX	1,444,103	1,444,103	1,372,462	1,375,507		68,596		68,596		1,444,103				31,458	07/15/2043
3137B3-BH-0	FEDERAL HOME LOAN BANKS FHR 4234 GB	12/01/2025	Paydown	XXX	787,996	787,996	778,146	780,962		7,034		7,034		787,996				15,065	07/15/2043
3137B4-KX-3	FEDERAL HOME LOAN BANKS FHR 4253 PB	12/01/2025	Paydown	XXX	386,915	386,915	361,766	370,532		16,383		16,383		386,915				8,932	08/15/2041
3137B4-RQ-1	FEDERAL HOME LOAN BANKS FHR 4249 GW	12/01/2025	Paydown	XXX	86,788	86,788	80,360	82,192		4,596		4,596		86,788				1,423	10/15/2041
3137B6-LL-3	FEDERAL HOME LOAN BANKS FHR 4285 PB	12/01/2025	Paydown	XXX	153,699	153,699	154,131	153,837		(138)		(138)		153,699				3,479	11/15/2043
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	12/01/2025	Paydown	XXX	39,070	39,070	36,189	37,285		1,785		1,785		39,070				1,056	11/15/2044
3137BL-EX-2	FEDERAL HOME LOAN BANKS FHR 4510 ZH	12/01/2025	Paydown	XXX	1,140,765	1,140,765	1,139,840	1,139,721		1,044		1,044		1,140,765				18,954	09/15/2045
3137BS-YV-9	FEDERAL HOME LOAN BANKS FHR 4630 ZL	12/01/2025	Paydown	XXX	666,352	666,352	597,886	621,388		44,964		44,964		666,352				11,217	11/15/2046
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	12/01/2025	Paydown	XXX	94,465	94,465	83,961	87,817		6,648		6,648		94,465				2,218	12/15/2046
3137BV-BA-3	FEDERAL HOME LOAN BANK FHR 4656 B	12/01/2025	Paydown	XXX	676,694	676,694	644,445	648,189		28,505		28,505		676,694				9,086	02/15/2047
3137BV-QS-8	FEDERAL HOME LOAN BANK FHR 4657 TZ	12/01/2025	Paydown	XXX	174,780	174,780	174,780	174,780						174,780				3,371	02/15/2047
3137BV-UZ-7	FEDERAL HOME LOAN BANK FHR 4654 LZ	12/01/2025	Paydown	XXX	1,564,293	1,564,293	1,564,293	1,564,293						1,564,293				29,399	02/15/2047
3137BW-RN-6	FEDERAL HOME LOAN BANKS FHR 4664 TZ	12/01/2025	Paydown	XXX	1,516,740	1,516,740	1,410,101	1,445,976		70,764		70,764		1,516,740				22,300	03/15/2047
3137BW-SZ-8	FEDERAL HOME LOAN BANKS FHR 4663 HZ	12/01/2025	Paydown	XXX	304,389	304,389	301,138	302,003		2,386		2,386		304,389				5,635	03/15/2047
3137BW-US-1	FEDERAL HOME LOAN BANKS FHR 4663 TZ	12/01/2025	Paydown	XXX	351,882	351,882	342,688	345,757		6,125		6,125		351,882				5,268	03/15/2047
3137BY-5W-6	FEDERAL HOME LOAN BANKS FHR 4680 BQ	12/01/2025	Paydown	XXX	19,040	19,040	18,468	18,502		537		537		19,040				324	05/15/2047
3137F1-7F-9	FEDERAL HOME LOAN BANK FHR 4693 TZ	12/01/2025	Paydown	XXX	474,286	474,286	445,201	453,453		20,833		20,833		474,286				7,025	06/15/2047
3137F2-ZW-9	FEDERAL HOME LOAN BANKS FHR 4711 CZ	12/01/2025	Paydown	XXX	957,380	957,380	942,769	946,652		10,727		10,727		957,380				17,213	08/15/2047
3137F3-K6-0	FEDERAL HOME LOAN BANKS FHR 4768 ZH	12/01/2025	Paydown	XXX	591,968	591,968	532,914	544,093		47,875		47,875		591,968				9,926	03/01/2048
3137F5-3A-5	FEDERAL HOME LOAN BANK FHR 4791 ZB	12/01/2025	Paydown	XXX	364,234	364,234	364,423	364,218		16		16		364,234				7,745	03/15/2048
3137FB-YC-4	FEDERAL HOME LOAN BANK FHR 4734 Z	12/01/2025	Paydown	XXX	402,387	402,387	373,586	380,014		22,373		22,373		402,387				6,785	12/15/2047
3137FC-4R-2	FEDERAL HOME LOAN BANKS FHR 4738 LZ	12/01/2025	Paydown	XXX	848,389	848,389	791,403	810,592		37,796		37,796		848,389				16,008	12/15/2047
3137FD-DG-4	FEDERAL HOME LOAN BANKS FHR 4750 KZ	12/01/2025	Paydown	XXX	371,898	371,898	371,609	371,549		349		349		371,898				7,161	01/15/2048
3137FG-3P-8	FEDERAL HOME LOAN BANKS FHR 4801 ZN	12/01/2025	Paydown	XXX	1,804,707	1,804,707	1,802,080	1,801,767		2,940		2,940		1,804,707				39,214	05/15/2048
3137FG-5H-4	FEDERAL HOME LOAN BANKS FHR 4796 NZ	12/01/2025	Paydown	XXX	1,763,201	1,763,201	1,763,201	1,763,147		54		54		1,763,201				37,649	05/15/2048
3137FJ-C2-3	FEDERAL HOME LOAN BANK FHR 4833 VZ	12/01/2025	Paydown	XXX	154,475	154,475	150,134	150,039		4,436		4,436		154,475				3,325	09/15/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3137FQ-HA-4	FEDERAL HOME LOAN BANKS FHR 4933 LZ	12/01/2025	Paydown	XXX	186,775	186,775	186,340	185,901		874		874		186,775				2,369	12/25/2049
3137G1-BK-2	FEDERAL HOME LOAN BANKS FWLS 2017-SC01 1	12/01/2025	Paydown	XXX	219,120	219,120	211,554	212,097		7,023		7,023		219,120				4,288	12/25/2046
3137G1-BU-0	FEDERAL HOME LOAN BANKS FWLS 2017-SC02 1	12/01/2025	Paydown	XXX	312,089	312,089	292,339	298,354		13,734		13,734		312,089				5,776	05/25/2047
3137GA-MD-6	FEDERAL HOME LOAN BANKS FHR 3736 ZP	12/01/2025	Paydown	XXX	383,597	383,597	358,854	378,274		5,323		5,323		383,597				8,931	10/15/2040
3137GA-QM-2	FEDERAL HOME LOAN BANKS FHR 3740 KE	12/01/2025	Paydown	XXX	167,649	167,649	167,649	167,649						167,649				3,508	10/15/2040
3137HB-ZW-7	FEDERAL HOME LOAN BANKS 5389 ZU N N	05/27/2025	Call 100.0000	XXX	299,940	299,940	298,627	298,627		1,312		1,312		299,940				8,123	03/25/2054
3137HB-ZW-7	FEDERAL HOME LOAN BANKS 5389 ZU N N	04/01/2025	Paydown	XXX	660,873	660,873	657,982	657,982		2,891		2,891		660,873				7,815	03/25/2054
3138EP-AH-7	FEDERAL HOME LOAN BANKS FN AL6307	12/01/2025	Paydown	XXX	28,410	28,410	30,704	30,410		(2,000)		(2,000)		28,410				637	02/01/2045
3138W9-4X-5	FEDERAL HOME LOAN BANKS FN AS0837	12/01/2025	Paydown	XXX	14,284	14,284	15,743	15,654		(1,370)		(1,370)		14,284				259	10/01/2043
3138WB-RJ-6	FEDERAL HOME LOAN BANKS FN AS2288	12/01/2025	Paydown	XXX	6,186	6,186	6,818	6,739		(553)		(553)		6,186				58	04/01/2044
3138WF-TE-6	FEDERAL HOME LOAN BANKS FN AS5948	12/01/2025	Paydown	XXX	9,814	9,814	10,179	10,124		(310)		(310)		9,814				178	10/01/2045
3138WF-U9-5	FEDERAL HOME LOAN BANKS FN AS6007	12/01/2025	Paydown	XXX	14,131	14,131	14,535	14,477		(346)		(346)		14,131				320	10/01/2045
3138WG-DJ-0	FEDERAL HOME LOAN BANKS FN AS6404	12/01/2025	Paydown	XXX	14,573	14,573	14,991	14,924		(351)		(351)		14,573				275	12/01/2045
3138YW-KA-4	FEDERAL HOME LOAN BANKS FN AZ4788	12/01/2025	Paydown	XXX	9,046	9,046	9,573	9,496		(450)		(450)		9,046				161	10/01/2045
31392C-T6-1	FEDERAL HOME LOAN BANKS FNW 2002-W3 A4	12/01/2025	Paydown	XXX	168,136	168,136	168,865	168,243		(108)		(108)		168,136				5,878	11/25/2041
31392J-AQ-2	FEDERAL HOME LOAN BANKS FNW 2003-W2 2A9	12/01/2025	Paydown	XXX	357,789	357,789	360,752	358,427		(638)		(638)		357,789				11,006	07/25/2042
31392R-EQ-0	FEDERAL HOME LOAN BANK FHR 2467 PG	12/01/2025	Paydown	XXX	22,822	22,822	22,176	22,584		238		238		22,822				641	07/15/2032
31393C-RV-7	FEDERAL HOME LOAN BANKS FNR 2003-47 ZA	12/01/2025	Paydown	XXX	131,348	131,348	120,431	130,795		553		553		131,348				3,155	06/25/2033
31393D-FZ-9	FEDERAL HOME LOAN BANKS FNR 2003-65 NZ	12/01/2025	Paydown	XXX	350,843	350,843	328,116	348,483		2,360		2,360		350,843				7,334	07/25/2033
31393U-4J-9	FEDERAL HOME LOAN BANKS FNW 2004-W1 1A7	12/01/2025	Paydown	XXX	1,255,888	1,255,888	1,255,888	1,255,888						1,255,888				43,956	11/25/2043
31393U-AK-9	FEDERAL HOME LOAN BANKS FNW 2003-W17 1A7	12/01/2025	Paydown	XXX	588,611	588,611	588,085	588,293		318		318		588,611				18,559	08/25/2033
31393U-NR-0	FEDERAL HOME LOAN BANKS FNW 2003-W18 1A7	12/01/2025	Paydown	XXX	994,310	994,310	994,310	994,310						994,310				33,029	08/25/2043
31393W-PZ-6	FEDERAL HOME LOAN BANKS FHR 2653 MZ	12/01/2025	Paydown	XXX	234,290	234,290	211,852	233,506		783		783		234,290				6,424	07/15/2033
31393W-SZ-3	FEDERAL HOME LOAN BANKS FHR 2645 PE	12/01/2025	Paydown	XXX	43,734	43,734	38,540	42,127		1,607		1,607		43,734				1,263	07/15/2033
31393X-4P-9	FEDERAL HOME LOAN BANK FNR 2004-36 PD	12/01/2025	Paydown	XXX	88,489	88,489	87,383	87,973		516		516		88,489				2,503	05/25/2034
31393X-GN-1	FEDERAL HOME LOAN BANK FNW 2004-W2 1A4	12/01/2025	Paydown	XXX	185,612	185,612	184,644	185,066		546		546		185,612				5,458	02/25/2044
31393X-RS-8	FEDERAL HOME LOAN BANK FNR 2004-25 PD	12/01/2025	Paydown	XXX	76,753	76,753	75,794	76,312		442		442		76,753				2,171	04/25/2034
31393Y-2X-2	FEDERAL HOME LOAN BANKS FNR 2004-55 ZA	12/01/2025	Paydown	XXX	111,902	111,902	96,565	111,070		831		831		111,902				2,733	07/25/2034
31394A-R6-5	FEDERAL HOME LOAN BANKS FNR 2004-74 ZB	12/01/2025	Paydown	XXX	109,557	109,557	94,258	108,671		886		886		109,557				2,632	10/25/2034
31394B-YX-6	FEDERAL HOME LOAN BANK FNR 2004-91 ZK	12/01/2025	Paydown	XXX	445,492	445,492	383,833	441,921		3,571		3,571		445,492				10,621	12/25/2034
31394C-2J-0	FEDERAL HOME LOAN BANK FNR 2005-23 ZC	12/01/2025	Paydown	XXX	51,436	51,436	51,999	51,436						51,436				1,582	04/25/2035
31394H-AG-6	FEDERAL HOME LOAN BANK FHR 2664 ZE	12/01/2025	Paydown	XXX	317,254	317,254	296,862	316,228		1,025		1,025		317,254				9,347	08/15/2033
31394L-J9-4	FEDERAL HOME LOAN BANKS FHR 2691 ZH	12/01/2025	Paydown	XXX	306,894	306,894	294,877	301,778		5,116		5,116		306,894				9,384	10/15/2033
31394V-4H-0	FEDERAL HOME LOAN BANK FNR 2006-18 PE	12/01/2025	Paydown	XXX	218,892	218,892	211,524	215,847		3,046		3,046		218,892				6,371	03/25/2036
31394V-HQ-6	FEDERAL HOME LOAN BANK FNR 2005-114 PQ	12/01/2025	Paydown	XXX	256,377	256,377	247,935	254,063		2,314		2,314		256,377				8,123	01/25/2036
31394V-YH-7	FEDERAL HOME LOAN BANK FNR 2006-4 ME	12/01/2025	Paydown	XXX	288,787	288,787	291,043	288,787						288,787				10,343	02/25/2036
31395A-DR-3	FEDERAL HOME LOAN BANK FHR 2815 PB	12/01/2025	Paydown	XXX	633,081	633,081	656,346	637,798		(4,718)		(4,718)		633,081				19,364	06/15/2034
31395C-XH-9	FEDERAL HOME LOAN BANK FHR 2827 PG	12/01/2025	Paydown	XXX	358,108	358,108	363,312	359,073		(965)		(965)		358,108				11,463	07/15/2034
31395F-2F-0	FEDERAL HOME LOAN BANKS FHR 2835 NZ	12/01/2025	Paydown	XXX	88,621	88,621	89,514	88,621						88,621				2,744	08/15/2034
31395F-T7-9	FEDERAL HOME LOAN BANKS FHR 2857 MG	12/01/2025	Paydown	XXX	49,205	49,205	46,222	48,257		948		948		49,205				1,211	09/15/2034
31395H-4Z-0	FEDERAL HOME LOAN BANKS FHR 2866 DB	12/01/2025	Paydown	XXX	260,398	260,398	265,606	261,436		(1,038)		(1,038)		260,398				8,045	04/15/2034
31395H-VM-9	FEDERAL HOME LOAN BANKS FHR 2896 BZ	12/01/2025	Paydown	XXX	37,982	37,982	37,296	37,871		111		111		37,982				1,071	11/15/2034
31395J-3S-3	FEDERAL HOME LOAN BANKS FHR 2885 LZ	12/01/2025	Paydown	XXX	305,192	305,192	306,420	305,192						305,192				9,051	11/15/2034
31395J-E8-5	FEDERAL HOME LOAN BANKS FHR 2882 AB	12/01/2025	Paydown	XXX	389,451	389,451	412,429	395,522		(6,071)		(6,071)		389,451				12,033	11/15/2034
31396F-XA-6	FEDERAL HOME LOAN BANK FHR 3081 EZ	12/01/2025	Paydown	XXX	10,126	10,126	8,481	10,066		60		60		10,126				309	12/15/2035
31396H-M4-8	FEDERAL HOME LOAN BANK FHR 3110 CQ	12/01/2025	Paydown	XXX	152,016	152,016	146,600	150,098		1,917		1,917		152,016				7,694	02/15/2036
31396H-MW-6	FEDERAL HOME LOAN BANK FHR 3110 HE	12/01/2025	Paydown	XXX	325,670	325,670	317,401	322,491		3,179		3,179		325,670				9,771	02/15/2036
31396K-6A-5	FEDERAL HOME LOAN BANKS FNR 2006-98 B	12/01/2025	Paydown	XXX	30	30	28	29		1		1		30				1	10/25/2036
31396N-HB-5	FEDERAL HOME LOAN BANK FHR 3136 PE	12/01/2025	Paydown	XXX	57,811	57,811	56,632	57,318		494		494		57,811				1,967	04/15/2036
31396N-SH-0	FEDERAL HOME LOAN BANK FHR 3159 TE	12/01/2025	Paydown	XXX	56,821	56,821	55,863	56,360		460		460		56,821				1,555	05/15/2036
31396P-R6-0	FEDERAL HOME LOAN BANK FNR 2007-19 TC	12/01/2025	Paydown	XXX	3,216	3,216	3,087	3,155		61		61		3,216				104	03/25/2037
31396P-SS-1	FEDERAL HOME LOAN BANK FNR 2007-7 QC	12/01/2025	Paydown	XXX	86,774	86,774	84,821	85,883		891		891		86,774				1,929	02/25/2037
31396U-VU-1	FEDERAL HOME LOAN BANK FHR 3184 AE	12/01/2025	Paydown	XXX	113,163	113,163	116,770	114,272		(1,109)		(1,109)		113,163				3,549	07/15/2036
31396V-ZJ-0	FEDERAL HOME LOAN BANK FNR 2007-41 KZ	12/01/2025	Paydown	XXX	25,574	25,574	24,401	25,437		137		137		25,574				866	05/25/2037

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
31396W-2U-9	FEDERAL HOME LOAN BANKS FNR 2007-75 ED	12/01/2025	Paydown	XXX	38,086	38,086	38,086	38,086						38,086				1,246	08/25/2037
31396W-3F-1	FEDERAL HOME LOAN BANKS FNR 2007-75 BZ	12/01/2025	Paydown	XXX	53,783	53,783	45,577	53,424		359		359		53,783				1,373	08/25/2037
31396W-5Y-8	FEDERAL HOME LOAN BANKS FNR 2007-78 PE	12/01/2025	Paydown	XXX	630	630	628	628		3		3		630				27	08/25/2037
31396W-G9-1	FEDERAL HOME LOAN BANKS FNR 2007-65 GZ	12/01/2025	Paydown	XXX	414,334	414,334	367,746	410,249		4,085		4,085		414,334				11,283	07/25/2037
31396W-GL-4	FEDERAL HOME LOAN BANKS FNR 2007-55 PH	12/01/2025	Paydown	XXX	53,570	53,570	54,407	54,203		(633)		(633)		53,570				709	06/25/2047
31396W-T4-8	FEDERAL HOME LOAN BANKS FNR 2007-74 QD	12/01/2025	Paydown	XXX	14,008	14,008	14,389	14,135		(127)		(127)		14,008				461	08/25/2037
31396W-Z4-1	FEDERAL HOME LOAN BANKS FNR 2007-76 PE	12/01/2025	Paydown	XXX	15,323	15,323	15,750	15,629		(305)		(305)		15,323				559	08/25/2037
31396X-ED-2	FEDERAL HOME LOAN BANKS FNR 2007-80 TE	12/01/2025	Paydown	XXX	456,061	456,061	445,603	450,918		5,142		5,142		456,061				10,720	08/25/2037
31396X-RS-5	FEDERAL HOME LOAN BANKS FNR 2007-90 B	12/01/2025	Paydown	XXX	4,114	4,114	4,061	4,080		34		34		4,114				135	09/25/2037
31396Y-UU-4	FEDERAL HOME LOAN BANKS FNR 2008-11 GT	12/01/2025	Paydown	XXX	964	964	979	976		(12)		(12)		964				14	03/25/2038
31397A-SH-7	FEDERAL HOME LOAN BANK FHR 3217 PE	12/01/2025	Paydown	XXX	229,846	229,846	234,264	231,008		(1,161)		(1,161)		229,846				6,942	09/15/2036
31397B-DP-3	FEDERAL HOME LOAN BANKS FHR 3210 PE	12/01/2025	Paydown	XXX	248,126	248,126	251,208	248,870		(745)		(745)		248,126				8,133	09/15/2036
31397E-VT-9	FEDERAL HOME LOAN BANKS FHRR R010 ZA	12/01/2025	Paydown	XXX	106,020	106,020	107,040	106,020						106,020				3,111	02/15/2037
31397G-GV-6	FEDERAL HOME LOAN BANKS FHR 3298 WL	12/01/2025	Paydown	XXX	27,402	27,402	27,607	27,453		(52)		(52)		27,402				949	04/15/2037
31397G-KM-1	FEDERAL HOME LOAN BANKS FHR 3304 KZ	12/01/2025	Paydown	XXX	9,863	9,863	9,438	9,835		28		28		9,863				324	04/15/2037
31397G-PF-1	FEDERAL HOME LOAN BANKS FHR 3303 PD	12/01/2025	Paydown	XXX	82,161	82,161	78,213	80,306		1,854		1,854		82,161				2,269	04/15/2037
31397G-SP-6	FEDERAL HOME LOAN BANKS FHR 3297 ZL	12/01/2025	Paydown	XXX	23,396	23,396	17,588	23,174		222		222		23,396				574	04/15/2037
31397H-AA-6	FEDERAL HOME LOAN BANKS FHR 3311 ZL	12/01/2025	Paydown	XXX	4,436	4,436	3,322	4,420		16		16		4,436				109	05/15/2037
31397H-B9-8	FEDERAL HOME LOAN BANKS FHR 3312 HP	12/01/2025	Paydown	XXX	131,536	131,536	122,534	127,853		3,683		3,683		131,536				3,883	05/15/2037
31397H-BW-7	FEDERAL HOME LOAN BANKS FHR 3312 LC	12/01/2025	Paydown	XXX	76,841	76,841	74,461	76,414		427		427		76,841				2,107	05/15/2027
31397H-SA-7	FEDERAL HOME LOAN BANKS FHR 3338 AH	12/01/2025	Paydown	XXX	1,468	1,468	1,487	1,482		(14)		(14)		1,468				51	06/15/2037
31397J-A6-1	FEDERAL HOME LOAN BANKS FHR 3336 VZ	12/01/2025	Paydown	XXX	2,508	2,508	1,878	2,499		9		9		2,508				62	06/15/2037
31397J-W4-2	FEDERAL HOME LOAN BANKS FHR 3349 PE	12/01/2025	Paydown	XXX	111,206	111,206	114,220	112,373		(1,167)		(1,167)		111,206				3,150	07/15/2037
31397K-D4-0	FEDERAL HOME LOAN BANK FHR 3355 ZH	12/01/2025	Paydown	XXX	20,925	20,925	16,123	20,484		441		441		20,925				514	08/15/2037
31397P-RT-9	FEDERAL HOME LOAN BANKS FHR 3406 B	12/01/2025	Paydown	XXX	2,950	2,950	2,963	2,958		(8)		(8)		2,950				97	01/15/2038
31397Q-G5-1	FEDERAL HOME LOAN BANKS FNR 2011-18 ZE	12/01/2025	Paydown	XXX	165,245	165,245	151,860	163,137		2,108		2,108		165,245				4,266	03/25/2041
31397Q-J3-3	FEDERAL HOME LOAN BANKS FNR 2011-18 KY	12/01/2025	Paydown	XXX	31,058	31,058	29,282	30,182		875		875		31,058				670	03/25/2041
31397U-EH-8	FEDERAL HOME LOAN BANKS FNR 2011-47 LW	12/01/2025	Paydown	XXX	72,138	72,138	67,269	69,804		2,335		2,335		72,138				1,225	06/25/2041
31397U-K6-5	FEDERAL HOME LOAN BANKS FNR 2011-65 C	12/01/2025	Paydown	XXX	129,896	129,896	123,020	124,046		5,850		5,850		129,896				2,999	07/25/2041
31397U-ZQ-5	FEDERAL HOME LOAN BANKS FNR 2011-58 HL	12/01/2025	Paydown	XXX	83,667	83,667	79,564	81,254		2,413		2,413		83,667				1,931	07/25/2041
31397W-J7-1	FEDERAL HOME LOAN BANKS FHR 3474 Z	12/01/2025	Paydown	XXX	32,142	32,142	31,431	32,088		54		54		32,142				692	07/15/2038
31397W-X9-1	FEDERAL HOME LOAN BANKS FHR 3473 AY	12/01/2025	Paydown	XXX	32,438	32,438	31,303	31,929		509		509		32,438				873	07/15/2038
31398F-5A-5	FEDERAL HOME LOAN BANKS FNR 2009-99 HZ	12/01/2025	Paydown	XXX	24,523	24,523	24,043	24,469		53		53		24,523				992	12/25/2039
31398F-YE-5	FEDERAL HOME LOAN BANKS FNR 2009-93 VZ	12/01/2025	Paydown	XXX	52,719	52,719	49,488	52,541		178		178		52,719				1,373	11/25/2039
31398G-BZ-1	FEDERAL HOME LOAN BANKS FNR 2009-102 EZ	12/01/2025	Paydown	XXX	16,177	16,177	15,851	16,145		33		33		16,177				662	12/25/2039
31398G-KS-7	FEDERAL HOME LOAN BANKS FNR 2009-114 EZ	12/01/2025	Paydown	XXX	35,095	35,095	34,026	35,004		91		91		35,095				953	01/25/2040
31398G-MM-8	FEDERAL HOME LOAN BANKS FNR 2009-115 HZ	12/01/2025	Paydown	XXX	10,861	10,861	10,638	10,838		24		24		10,861				446	01/25/2040
31398G-PX-1	FEDERAL HOME LOAN BANKS FNR 2009-108 ZH	12/01/2025	Paydown	XXX	98,236	98,236	94,278	97,955		281		281		98,236				2,456	01/25/2040
31398G-TW-9	FEDERAL HOME LOAN BANKS FNR 2009-109 LZ	12/01/2025	Paydown	XXX	16,918	16,918	16,182	16,868		50		50		16,918				617	01/25/2040
31398G-U7-2	FEDERAL HOME LOAN BANKS FNR 2010-4 GZ	12/01/2025	Paydown	XXX	11,499	11,499	11,250	11,473		27		27		11,499				472	02/25/2040
31398G-Y4-5	FEDERAL HOME LOAN BANKS FNR 2010-10 BZ	12/01/2025	Paydown	XXX	53,826	53,826	52,656	53,623		203		203		53,826				1,254	02/25/2040
31398L-YL-6	FEDERAL HOME LOAN BANKS FHR 3623 CZ	12/01/2025	Paydown	XXX	441,132	441,132	430,255	430,421		10,710		10,710		441,132				11,911	01/15/2040
31398L-ZZ-4	FEDERAL HOME LOAN BANKS FHR 3621 HZ	12/01/2025	Paydown	XXX	284,641	284,641	280,518	283,942		698		698		284,641				7,910	01/15/2040
31398M-YC-4	FEDERAL HOME LOAN BANKS FNR 2010-19 Z	12/01/2025	Paydown	XXX	144,204	144,204	141,890	143,744		460		460		144,204				3,869	03/25/2040
31398M-ZX-7	FEDERAL HOME LOAN BANKS FNR 2010-23 LZ	12/01/2025	Paydown	XXX	67,268	67,268	66,407	66,375		893		893		67,268				1,760	03/25/2040
31398S-RK-1	FEDERAL HOME LOAN BANKS FNR 2010-143 Z	12/01/2025	Paydown	XXX	35,245	35,245	34,516	35,164		81		81		35,245				758	12/25/2040
31398S-WG-4	FEDERAL HOME LOAN BANKS FNR 2010-139 HA	12/01/2025	Paydown	XXX	120,558	120,558	113,771	117,652		2,905		2,905		120,558				2,618	11/25/2040
31398T-SC-6	FEDERAL HOME LOAN BANKS FNR 2010-93 KZ	12/01/2025	Paydown	XXX	24,291	24,291	23,110	24,169		122		122		24,291				597	08/25/2040
31398W-3B-8	FEDERAL HOME LOAN BANKS FHR 3629 CZ	12/01/2025	Paydown	XXX	185,061	185,061	180,098	184,440		621		621		185,061				4,625	01/15/2040
3140FX-EK-4	FEDERAL HOME LOAN BANKS FN BF0137	12/01/2025	Paydown	XXX	767,277	767,277	752,327	753,454		13,823		13,823		767,277				12,571	08/01/2056
3140J6-F2-8	FEDERAL HOME LOAN BANKS FN BM1984	12/01/2025	Paydown	XXX	9,316	9,316	9,394	9,389		(73)		(73)		9,316				191	11/01/2047
3140J8-X5-7	FEDERAL HOME LOAN BANKS FN BM4299	12/01/2025	Paydown	XXX	78,629	78,629	82,773	81,384		(2,755)		(2,755)		78,629				1,201	03/01/2030
3140JA-DV-7	FEDERAL HOME LOAN BANKS FN BM5515	12/01/2025	Paydown	XXX	167,821	167,821	179,500	174,488		(6,667)		(6,667)		167,821				3,764	02/01/2029
314007-D9-5	FEDERAL HOME LOAN BANKS FN CA0127	12/01/2025	Paydown	XXX	24,967	24,967	25,951	25,875		(908)		(908)		24,967				557	08/01/2047
314008-AH-8	FEDERAL HOME LOAN BANKS FN CA0907	12/01/2025	Paydown	XXX	11,564	11,564	11,640	11,636		(71)		(71)		11,564				221	12/01/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
31400-RK-3	FEDERAL HOME LOAN BANKS FN CA1389	12/01/2025	Paydown	XXX	9,757	9,757	10,023	10,015		(258)		(258)		9,757				181	03/01/2048
31400-WZ-4	FEDERAL HOME LOAN BANKS FN CA1563	12/01/2025	Paydown	XXX	9,272	9,272	9,521	9,515		(243)		(243)		9,272				244	04/01/2048
31400N-Q3-9	FEDERAL HOME LOAN BANKS FN CB3173	12/01/2025	Paydown	XXX	2,044,214	2,044,214	1,844,944	1,851,585		192,629		192,629		2,044,214				36,827	03/01/2052
31400N-VY-5	FEDERAL HOME LOAN BANKS FN CB3330	12/01/2025	Paydown	XXX	93,105	93,105	82,689	82,995		10,110		10,110		93,105				1,689	04/01/2052
31400P-FZ-5	FEDERAL HOME LOAN BANKS FN CB3783	12/01/2025	Paydown	XXX	43,771	43,771	42,629	42,653		1,118		1,118		43,771				944	06/01/2052
31400S-AM-3	FEDERAL HOME LOAN BANKS FN CB6311	12/01/2025	Paydown	XXX	119,503	119,503	118,355	118,375		1,128		1,128		119,503				3,865	05/01/2053
3140XG-JR-1	FEDERAL HOME LOAN BANKS FN FS1171	12/01/2025	Paydown	XXX	231,183	231,183	186,391	187,219		43,964		43,964		231,183				3,744	01/01/2052
3140XG-LJ-6	FEDERAL HOME LOAN BANKS FN FS1228	12/01/2025	Paydown	XXX	19,448	19,448	16,191	16,251		3,197		3,197		19,448				312	03/01/2052
3140XL-F5-2	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	301,606	301,606	301,841	301,809		(204)		(204)		301,606				10,289	05/01/2053
3140XL-P2-8	FEDERAL HOME LOAN BANKS FN FS4940	12/01/2025	Paydown	XXX	5,686	5,686	5,226	5,234		452		452		5,686				147	06/01/2053
3140XL-RG-5	FEDERAL HOME LOAN BANKS FN FS4986	12/01/2025	Paydown	XXX	59,012	59,012	47,556	47,720		11,292		11,292		59,012				985	05/01/2052
31413J-B4-5	FEDERAL HOME LOAN BANKS	12/01/2025	Paydown	XXX	547	547	552	548		(1)		(1)		547				21	09/01/2037
31418A-TT-5	FEDERAL HOME LOAN BANKS FN MA1461	12/01/2025	Paydown	XXX	24,311	24,311	24,094	24,100		211		211		24,311				361	06/01/2043
31418A-VT-2	FEDERAL HOME LOAN BANKS FN MA1525	12/01/2025	Paydown	XXX	12,190	12,190	12,552	12,517		(327)		(327)		12,190				227	08/01/2043
31418C-3J-1	FEDERAL HOME LOAN BANKS FN MA3500	12/01/2025	Paydown	XXX	8,056	8,056	8,014	8,014		42		42		8,056				175	10/01/2048
31418C-4D-3	FEDERAL HOME LOAN BANKS FN MA3519	12/01/2025	Paydown	XXX	14,985	14,985	15,175	15,157		(171)		(171)		14,985				318	11/01/2038
31418C-5E-0	FEDERAL HOME LOAN BANKS FN MA3544	12/01/2025	Paydown	XXX	15,069	15,069	15,260	15,239		(170)		(170)		15,069				342	12/01/2038
31418C-AF-1	FEDERAL HOME LOAN BANKS FN MA2705	12/01/2025	Paydown	XXX	55,764	55,764	57,842	57,587		(1,823)		(1,823)		55,764				922	08/01/2046
31418C-EQ-3	FEDERAL HOME LOAN BANKS FN MA2842	12/01/2025	Paydown	XXX	98,175	98,175	98,096	97,681		494		494		98,175				1,555	12/01/2046
31418C-YT-5	FEDERAL HOME LOAN BANKS FN MA3421	12/01/2025	Paydown	XXX	12,731	12,731	12,687	12,664		67		67		12,731				411	07/01/2048
31418C-ZL-1	FEDERAL HOME LOAN BANKS FN MA3446	12/01/2025	Paydown	XXX	44,451	44,451	44,328	44,315		136		136		44,451				1,252	08/01/2048
31418D-KJ-0	FEDERAL HOME LOAN BANKS FN MA3896	12/01/2025	Paydown	XXX	27,206	27,206	27,517	27,487		(282)		(282)		27,206				361	01/01/2035
31418D-LL-4	FEDERAL HOME LOAN BANKS FN MA3930	12/01/2025	Paydown	XXX	25,718	25,718	26,016	25,987		(269)		(269)		25,718				342	02/01/2035
31418D-MD-1	FEDERAL HOME LOAN BANKS FN MA3955	12/01/2025	Paydown	XXX	38,949	38,949	39,990	39,912		(963)		(963)		38,949				529	03/01/2035
31418D-NA-6	FEDERAL HOME LOAN BANKS FN MA3984	12/01/2025	Paydown	XXX	40,940	40,940	42,034	41,954		(1,014)		(1,014)		40,940				562	04/01/2035
31418E-CS-7	FEDERAL HOME LOAN BANKS FN MA4580	12/01/2025	Paydown	XXX	453,080	453,080	450,470	450,531		2,550		2,550		453,080				8,952	04/01/2052
31418E-D8-0	FEDERAL HOME LOAN BANKS FN MA4626	12/01/2025	Paydown	XXX	3,517,514	3,517,514	3,505,110	3,505,266		12,248		12,248		3,517,514				75,993	06/01/2052
31418E-KV-1	FEDERAL HOME LOAN BANKS FN MA4807	12/01/2025	Paydown	XXX	1,853,363	1,853,363	1,837,307	1,837,580		15,783		15,783		1,853,363				59,376	11/01/2052
31418E-V9-8	FEDERAL HOME LOAN BANKS FN MA5139	12/01/2025	Paydown	XXX	1,084,904	1,084,904	1,082,434	1,082,434		2,470		2,470		1,084,904				43,286	09/01/2053
31418E-W4-8	FEDERAL HOME LOAN BANKS FN MA5166	12/01/2025	Paydown	XXX	1,215,092	1,215,092	1,204,348	1,204,427		10,665		10,665		1,215,092				47,523	10/01/2053
31418E-XT-2	FEDERAL HOME LOAN BANKS FN MA5189	12/01/2025	Paydown	XXX	6,363,561	6,363,561	6,282,774	6,283,825		79,736		79,736		6,363,561				185,997	11/01/2053
31418E-XU-9	FEDERAL HOME LOAN BANKS FN MA5190	12/01/2025	Paydown	XXX	10,882,385	10,882,385	10,922,769	10,921,712		(39,327)		(39,327)		10,882,385				392,080	11/01/2053
31418E-ZK-9	FEDERAL HOME LOAN BANKS FN MA5245	12/01/2025	Paydown	XXX	5,404,084	5,404,084	5,335,985	5,336,832		67,251		67,251		5,404,084				160,621	01/01/2054
31418E-ZL-7	FEDERAL HOME LOAN BANKS FN MA5246	12/01/2025	Paydown	XXX	12,722,836	12,722,836	12,775,019	12,773,651		(50,815)		(50,815)		12,722,836				450,049	01/01/2054
35563P-BD-0	FEDERAL HOME LOAN BANKS SCRT 2017-2 MB	10/01/2025	Paydown	XXX		1	1	1											08/25/2056
35563P-BS-7	FEDERAL HOME LOAN BANKS SCRT 2017-3 MT	12/01/2025	Paydown	XXX	368,135	368,135	365,530	365,624		2,511		2,511		368,135				5,841	07/25/2056
35563P-DD-8	FEDERAL HOME LOAN BANKS SCRT 2017-4 HT	12/01/2025	Paydown	XXX	238,183	238,183	237,626	237,581		602		602		238,183				4,444	06/25/2057
35563P-HB-8	FEDERAL HOME LOAN BANKS SCRT 2018-4 HB	07/01/2025	No Broker	XXX	262,494	15,000,000	283,868	262,342		152		152		262,494				300,000	03/25/2058
3622AA-HH-0	Government National Mortgage A G2 784832	12/01/2025	Paydown	XXX	59,090	59,090	62,806	62,406		(3,316)		(3,316)		59,090				806	10/20/2045
38375B-C3-4	GNR 2012-H31 AI GNR 2012-H31 AI	12/01/2025	Paydown	XXX			74,577	55,713		(35,697)	2,294	(37,991)		17,722		(17,722)	(17,722)	9,610	11/20/2062
3136AB-MR-1	Fannie Mae FNR 2012-148 CU	01/01/2025	Transfer to Schedule BA	XXX	702,187	715,171	699,079	702,187						702,187					01/25/2043
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA	01/01/2025	Transfer to Schedule BA	XXX	168,412	171,664	166,150	168,412						168,412					12/25/2033
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD	01/01/2025	Transfer to Schedule BA	XXX	101,041	102,998	99,690	101,041						101,041					12/25/2033
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG	01/01/2025	Transfer to Schedule BA	XXX	151,594	154,497	149,535	151,594						151,594					12/25/2033
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB	01/01/2025	Transfer to Schedule BA	XXX	102,398	102,398	104,683	102,398						102,398					12/25/2033
31393U-DW-0	FannieMae Whole Loan FNR 2003-119 SD	01/01/2025	Transfer to Schedule BA	XXX	261,968	298,696	256,601	261,968						261,968					12/25/2033
31393U-DX-8	FannieMae Whole Loan FNR 2003-119 UM	01/01/2025	Transfer to Schedule BA	XXX	216,408	246,749	211,975	216,408						216,408					12/25/2033
31393U-DY-6	FannieMae Whole Loan FNR 2003-119 QK	01/01/2025	Transfer to Schedule BA	XXX	273,357	311,683	267,758	273,357						273,357					12/25/2033
31393U-DZ-3	FannieMae Whole Loan FNR 2003-119 WA	01/01/2025	Transfer to Schedule BA	XXX	227,735	259,736	223,132	227,735						227,735					12/25/2033
31393U-TN-3	FannieMae Whole Loan FNR 2003-134 SA	01/01/2025	Transfer to Schedule BA	XXX	684,115	683,821	674,271	684,115						684,115					09/25/2032
31393U-TP-8	FannieMae Whole Loan FNR 2003-134 QC	01/01/2025	Transfer to Schedule BA	XXX	565,138	564,895	557,006	565,138						565,138					09/25/2032
31393U-TQ-6	FannieMae Whole Loan FNR 2003-134 WB	01/01/2025	Transfer to Schedule BA	XXX	473,181	472,977	466,372	473,181						473,181					09/25/2032
31393U-TS-2	FannieMae Whole Loan FNR 2003-134 SC	01/01/2025	Transfer to Schedule BA	XXX	607,956	627,365	569,804	607,956						607,956					12/25/2032
31393U-TT-0	FannieMae Whole Loan FNR 2003-134 WG	01/01/2025	Transfer to Schedule BA	XXX	780,836	806,612	732,605	780,836						780,836					12/25/2032
31393U-TU-7	FannieMae Whole Loan FNR 2003-134 QD	01/01/2025	Transfer to Schedule BA	XXX	910,962	941,047	854,706	910,962						910,962					12/25/2032
31393U-TV-5	FannieMae Whole Loan FNR 2003-134 UD	01/01/2025	Transfer to Schedule BA	XXX	691,937	714,791	649,208	691,937						691,937					12/25/2032
31394L-Z8-8	Freddie Mac FHR 2711 QD	01/01/2025	Transfer to Schedule BA	XXX	266,496	266,455	228,760	266,496						266,496					11/15/2033
31394L-ZA-3	Freddie Mac FHR 2711 QV	01/01/2025	Transfer to Schedule BA	XXX	631,969	631,890	566,041	631,969						631,969					02/15/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
31394L-ZD-7	Freddie Mac FHR 2711 SA	01/01/2025	Transfer to Schedule BA	XXX	293,829	293,784	252,223	293,829						293,829					11/15/2033
31394L-ZE-5	Freddie Mac FHR 2711 SC	01/01/2025	Transfer to Schedule BA	XXX	741,614	741,521	664,247	741,614						741,614					02/15/2033
31394M-R7-7	FEDERAL HOME LOAN MORTGAGE COR FHR 2722	01/01/2025	Transfer to Schedule BA	XXX	6,190,171	6,576,801	5,809,288	6,190,171						6,190,171					08/15/2033
1039999999	- ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)				144,277,281	159,657,036	140,594,514	142,271,908		2,025,381	2,294	2,023,087		144,295,003		(17,722)	(17,722)	3,582,922	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Not/Partially Guaranteed (Not Exempt from RBC)																			
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG	12/01/2025	Paydown	XXX	37,488	37,488	37,488	37,488						37,488				774	12/01/2033
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/28/2025	Redemption 100.0000	XXX	4,279	4,279	4,279	4,279						4,279				45	03/01/2040
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/30/2025	Tax Free Exchange	XXX	4,929,721	4,929,721	4,929,721	4,929,721						4,929,721				53,919	03/01/2040
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	12/01/2025	Paydown	XXX	36,134	36,134	37,064	36,773		(639)		(639)		36,134				726	07/01/2036
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	12/01/2025	Paydown	XXX	99,053	99,053	99,053	99,053						99,053				940	11/01/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042 DNNMFH 3.98 06/01	12/01/2025	Paydown	XXX	9,874	9,874	9,874	9,874						9,874				316	06/01/2042
299352-AB-0	EVANSVILLE IND IN EVAMFH 3 06/01/2034	12/01/2025	Paydown	XXX	81,812	81,812	81,812	81,812						81,812				1,351	06/01/2034
30292R-AJ-3	FREMF Mortgage Trust FREMF 2015-K46 B	04/01/2025	Paydown	XXX	10,385,000	10,385,000	10,093,350	10,346,468		38,532		38,532		10,385,000				98,892	04/25/2048
30309H-AC-1	FEDERAL HOME LOAN BANKS OT FEDMFH 3.4 01	12/01/2025	Paydown	XXX	191,141	191,141	194,365	193,098		(1,957)		(1,957)		191,141				3,544	01/25/2036
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	12/25/2025	Paydown	XXX	859,852	859,852	859,501	859,536		315		315		859,852				7,890	01/25/2051
3132WR-RN-5	FEDERAL HOME LOAN BANKS FR WA0503	12/01/2025	Paydown	XXX	1,103,568	1,103,568	1,106,657	1,104,749		(1,181)		(1,181)		1,103,568				22,841	03/01/2044
3132WR-RU-9	FEDERAL HOME LOAN BANKS FR WA0509	12/01/2025	Paydown	XXX	60,266	60,266	58,571	58,674		1,591		1,591		60,266				1,315	04/01/2052
3132WW-A9-3	FEDERAL HOME LOAN BANKS FR WA2531	12/01/2025	Paydown	XXX	37,281	37,281	36,006	36,091		1,190		1,190		37,281				842	05/01/2052
3132WW-AA-0	FEDERAL HOME LOAN BANKS FR WA2500	12/01/2025	Paydown	XXX	124,801	124,801	120,007	121,631		3,170		3,170		124,801				2,244	09/01/2045
3132WW-AH-5	FEDERAL HOME LOAN BANKS FR WA2507	04/01/2025	Paydown	XXX	3,501,995	3,501,995	3,148,102	3,167,532		334,463		334,463		3,501,995				46,595	08/01/2047
3132XE-DB-4	FEDERAL HOME LOAN BANKS FR WN0097	12/01/2025	Paydown	XXX	85,125	85,125	82,950	83,239		1,886		1,886		85,125				2,387	05/01/2037
3132Y7-GN-9	FEDERAL HOME LOAN BANKS FR WE2005	12/01/2025	Paydown	XXX	642,936	642,936	607,632	619,129		23,807		23,807		642,936				10,988	09/01/2033
3132YB-XA-9	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	27,043	27,043	24,871	25,062		1,980		1,980		27,043				573	05/01/2039
3132YB-XQ-4	FEDERAL HOME LOAN BANKS FR WE6087	12/01/2025	Paydown	XXX	140,173	140,173	120,258	121,781		18,392		18,392		140,173				2,925	09/01/2035
3132YB-XR-2	FEDERAL HOME LOAN BANKS FR WE6088	12/01/2025	Paydown	XXX	77,777	77,777	60,496	61,392		16,386		16,386		77,777				1,363	02/01/2040
313637-PM-6	FEDERAL HOME LOAN BANKS FN 109428	12/01/2025	Paydown	XXX	46,081	46,081	46,059	46,084		(4)		(4)		46,081				949	08/01/2033
313637-PR-5	FEDERAL HOME LOAN BANKS FN 109432	12/01/2025	Paydown	XXX	25,662	25,662	25,678	25,664		(2)		(2)		25,662				834	08/01/2030
313637-PZ-7	FEDERAL HOME LOAN BANKS FN 109440	12/01/2025	Paydown	XXX	59,476	59,476	60,108	59,766		(290)		(290)		59,476				1,237	08/01/2030
313637-Q5-2	FEDERAL HOME LOAN BANKS FN 109476	12/01/2025	Paydown	XXX	59,701	59,701	60,018	59,736		(35)		(35)		59,701				1,993	08/01/2028
313637-R6-9	FEDERAL HOME LOAN BANKS FN 109509	12/01/2025	Paydown	XXX	139,458	139,458	141,114	139,755		(297)		(297)		139,458				2,973	09/01/2028
313637-UY-4	FEDERAL HOME LOAN BANKS FN 109599	12/01/2025	Paydown	XXX	399,359	399,359	399,609	399,100		259		259		399,359				7,847	10/01/2030
313637-VY-3	FEDERAL HOME LOAN BANKS FN 109631	12/01/2025	Paydown	XXX	109,472	109,472	109,763	109,573		(101)		(101)		109,472				2,237	10/01/2030
313637-Y2-0	FEDERAL HOME LOAN BANKS FN 109729	09/01/2025	Paydown	XXX	20,000,000	20,000,000	20,150,000	20,032,467		(32,467)		(32,467)		20,000,000				566,267	09/01/2028
3136AC-GN-5	FEDERAL HOME LOAN BANKS FNA 2013-M3 AL	12/01/2025	Paydown	XXX	9,777	9,777	8,876	8,553		1,225		1,225		9,777				182	01/25/2033
31377U-5M-1	FEDERAL HOME LOAN BANKS FN 387952	12/01/2025	Paydown	XXX	146,036	146,036	146,629	146,495		(459)		(459)		146,036				3,121	09/01/2038
31377U-6D-0	FEDERAL HOME LOAN BANKS FN 387968	12/01/2025	Paydown	XXX	954,119	954,119	973,798	969,027		(14,908)		(14,908)		954,119				53,673	08/01/2048
31377U-X6-5	FEDERAL HOME LOAN BANKS FN 387801	12/01/2025	Paydown	XXX	101,420	101,420	101,642	101,500		(80)		(80)		101,420				3,116	07/01/2030
31377U-YA-5	FEDERAL HOME LOAN BANKS FN 387805	12/01/2025	Paydown	XXX	463,491	463,491	473,030	471,145		(7,654)		(7,654)		463,491				9,967	08/01/2038
31377U-Z6-3	FEDERAL HOME LOAN BANKS FN 387865	12/01/2025	Paydown	XXX	33,741	33,741	33,725	33,743		(2)		(2)		33,741				691	08/01/2033
3137FH-Q2-2	FEDERAL HOME LOAN BANK FHMS KC02 A2	05/01/2025	Paydown	XXX	4,253,011	4,253,011	4,188,680	4,240,550		12,461		12,461		4,253,011				48,883	07/25/2025
3137FH-Q2-2	FEDERAL HOME LOAN BANK FHMS KC02 A2	06/25/2025	Redemption 100.0000	XXX	3,365,753	3,365,753	3,314,842	3,355,891		9,861		9,861		3,365,753				58,070	07/25/2025
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust	12/01/2025	Paydown	XXX	44,009	44,009	41,262	41,482		2,527		2,527		44,009				969	01/25/2040
3137HA-MK-9	Freddie Mac FHLMC FRETE 2023-ML17-AUS	12/01/2025	Paydown	XXX	85,465	85,465	67,568	68,461		17,004		17,004		85,465				1,426	04/25/2043
3138L6-CG-1	FEDERAL HOME LOAN BANKS FN AM5470	12/01/2025	Paydown	XXX	26,375	26,375	26,552	26,408		(33)		(33)		26,375				571	03/01/2029
3138L6-LM-8	FEDERAL HOME LOAN BANKS FN AM5731	12/01/2025	Paydown	XXX	196,436	196,436	200,526	198,689		(2,253)		(2,253)		196,436				4,259	06/01/2044
3138L7-JC-1	FEDERAL HOME LOAN BANKS FN AM6558	12/01/2025	Paydown	XXX	343,072	343,072	334,870	337,762		5,310		5,310		343,072				6,926	09/01/2034
3138L8-NU-4	FEDERAL HOME LOAN BANKS FN AM7602	12/01/2025	Paydown	XXX	57,696	57,696	58,967	58,586		(890)		(890)		57,696				1,098	02/01/2045
3138L9-4A-7	FEDERAL HOME LOAN BANKS FN AM8916	12/01/2025	Paydown	XXX	14,740	14,740	14,179	14,385		356		356		14,740				374	06/01/2035
3138L9-DG-4	FEDERAL HOME LOAN BANKS FN AM8202	12/01/2025	Paydown	XXX	60,235	60,235	60,423	60,481		(245)		(245)		60,235				1,096	03/01/2045
3138L9-L6-7	FEDERAL HOME LOAN BANKS FN AM8448	12/01/2025	Paydown	XXX	15,142	15,142	14,645	14,794		347		347		15,142				399	05/01/2045
3138LC-3H-6	FEDERAL HOME LOAN BANKS FN AN0799	12/01/2025	Paydown	XXX	23,578	23,578	22,973	23,222		355		355		23,578				470	01/01/2033
3138LC-5C-5	FN AN0842 FN AN0842 3.650% 01/01/34	12/01/2025	Paydown	XXX	37,291	37,291	37,687	37,687		(397)		(397)		37,291				751	01/01/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3138LC-5N-1	FEDERAL HOME LOAN BANKS FN AN0852	12/01/2025	Paydown	XXX	49,097	49,097	50,109	49,803		(706)		(706)		49,097				1,100	02/01/2046
3138LC-P7-4	FEDERAL HOME LOAN BANKS FN AN0445	12/01/2025	Paydown	XXX	339,575	339,575	346,579	343,900		(4,325)		(4,325)		339,575				7,268	12/01/2045
3138LC-QA-6	FEDERAL HOME LOAN BANKS FN AN0448	12/01/2025	Paydown	XXX	1,037,151	1,037,151	1,059,634	1,053,547		(16,396)		(16,396)		1,037,151				21,959	01/01/2046
3138LC-QD-0	FEDERAL HOME LOAN BANKS FN AN0451	12/01/2025	Paydown	XXX	54,729	54,729	55,345	55,054		(325)		(325)		54,729				1,094	12/01/2033
3138LC-RT-4	FEDERAL HOME LOAN BANKS FN AN0497	04/01/2025	Paydown	XXX	14,250,000	14,250,000	14,298,984	14,225,236		24,764		24,764		14,250,000				154,225	12/01/2025
3138LC-VN-2	FEDERAL HOME LOAN BANKS FN AN0620	12/01/2025	Paydown	XXX	459,313	459,313	470,653	467,211		(7,897)		(7,897)		459,313				10,161	01/01/2046
3138LD-JE-4	FEDERAL HOME LOAN BANKS FN AN1160	12/01/2025	Paydown	XXX	51,647	51,647	52,712	52,278		(631)		(631)		51,647				997	03/01/2036
3138LD-K4-4	FEDERAL HOME LOAN BANKS FN AN1214	12/01/2025	Paydown	XXX	278,223	278,223	283,962	281,287		(3,063)		(3,063)		278,223				5,404	04/01/2046
3138LE-DU-2	FEDERAL HOME LOAN BANKS FN AN1914	12/01/2025	Paydown	XXX	22,196	22,196	22,328	22,298		(102)		(102)		22,196				428	07/01/2046
3138LE-MK-4	FEDERAL HOME LOAN BANKS FN AN2161	12/01/2025	Paydown	XXX	78,888	78,888	79,899	79,472		(585)		(585)		78,888				1,457	08/01/2046
3138LE-QX-2	FEDERAL HOME LOAN BANKS FN AN2269	12/01/2025	Paydown	XXX	130,316	130,316	133,004	132,172		(1,856)		(1,856)		130,316				2,327	08/01/2046
3138LF-5Y-0	FEDERAL HOME LOAN BANKS FN AN3562	12/01/2025	Paydown	XXX	5,037	5,037	5,158	5,114		(77)		(77)		5,037				101	01/01/2037
3138LF-DQ-8	FEDERAL HOME LOAN BANKS FN AN2810	12/01/2025	Paydown	XXX	48,210	48,210	47,332	47,658		552		552		48,210				795	09/01/2036
3138LF-MY-1	FEDERAL HOME LOAN BANKS FN AN3074	12/01/2025	Paydown	XXX	25,362	25,362	25,204	25,260		102		102		25,362				460	10/01/2046
3138LG-AW-6	FEDERAL HOME LOAN BANKS FN AN3620	12/01/2025	Paydown	XXX	7,028	7,028	6,742	6,882		146		146		7,028				107	11/01/2031
3138LG-FL-5	FEDERAL HOME LOAN BANKS FN AN3770	12/01/2025	Paydown	XXX	25,408	25,408	25,682	25,581		(173)		(173)		25,408				437	12/01/2034
3138LG-SU-1	FEDERAL HOME LOAN BANKS FN AN4130	12/01/2025	Paydown	XXX	16,969	16,969	17,150	17,094		(125)		(125)		16,969				322	01/01/2037
3138LG-SV-9	FEDERAL HOME LOAN BANKS FN AN4131	12/01/2025	Paydown	XXX	16,780	16,780	16,958	16,903		(124)		(124)		16,780				318	01/01/2037
3138LH-L8-5	FEDERAL HOME LOAN BANKS FN AN4850	12/01/2025	Paydown	XXX	58,352	58,352	59,915	59,385		(1,033)		(1,033)		58,352				1,200	03/01/2047
3138LH-MA-9	FEDERAL HOME LOAN BANKS FN AN4852	12/01/2025	Paydown	XXX	132,425	132,425	136,564	135,482		(3,056)		(3,056)		132,425				2,841	03/01/2047
3138LJ-4H-0	FEDERAL HOME LOAN BANKS FN AN6223	12/01/2025	Paydown	XXX	21,169	21,169	21,924	21,732		(562)		(562)		21,169				427	08/01/2047
3138LJ-4K-3	FEDERAL HOME LOAN BANKS FN AN6225	12/01/2025	Paydown	XXX	21,169	21,169	21,924	21,732		(562)		(562)		21,169				427	08/01/2047
3138LJ-XQ-8	FEDERAL HOME LOAN BANKS FN AN6086	12/01/2025	Paydown	XXX	167,942	167,942	170,671	169,796		(1,855)		(1,855)		167,942				3,129	08/01/2037
3138LJ-YE-4	FEDERAL HOME LOAN BANKS FN AN6108	12/01/2025	Paydown	XXX	81,122	81,122	82,161	81,802		(680)		(680)		81,122				1,494	08/01/2037
3138LK-5B-9	FEDERAL HOME LOAN BANKS FN AN7141	10/01/2025	Paydown	XXX	878,329	878,329	900,836	895,428		(17,099)		(17,099)		878,329				26,136	10/01/2047
3138LK-EG-8	FEDERAL HOME LOAN BANKS FN AN6434	12/01/2025	Paydown	XXX	42,676	42,676	43,556	43,350		(674)		(674)		42,676				821	10/01/2047
3138LK-JK-4	FEDERAL HOME LOAN BANKS FN AN6565	12/01/2025	Paydown	XXX	22,534	22,534	22,999	22,884		(350)		(350)		22,534				425	09/01/2047
3138LL-5E-1	VELOCITY HOLDINGS FN AN8044	12/01/2025	Paydown	XXX	266,693	266,693	267,860	267,860		(1,167)		(1,167)		266,693				4,465	01/01/2028
3138LL-5F-8	FN AN8045 FN AN8045 3.210% 08/01/27	12/01/2025	Paydown	XXX	56,662	56,662	57,724	57,305		(643)		(643)		56,662				1,003	08/01/2027
3138LL-5J-0	FEDERAL HOME LOAN BANKS FN AN8048	02/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	28,930,078	30,000,000	30,219,141	30,048,121		(896)		(896)		30,047,225		(1,117,147)	(1,117,147)	225,867	01/01/2028
3138LL-BC-8	FEDERAL HOME LOAN BANKS FN AN7234	12/01/2025	Paydown	XXX	260,266	260,266	260,957	260,196		70		70		260,266				4,315	12/01/2027
3138LL-CK-9	FEDERAL HOME LOAN BANKS FN AN7273	12/01/2025	Paydown	XXX	39,212	39,212	38,579	38,756		457		457		39,212				759	11/01/2047
3138LL-DJ-1	FEDERAL HOME LOAN BANKS FN AN7304	12/01/2025	Paydown	XXX	263,458	263,458	263,623	263,456		2		2		263,458				4,249	12/01/2029
3138LL-G2-5	FEDERAL HOME LOAN BANKS FN AN7416	01/01/2025	Paydown	XXX	4,765,737	4,765,737	4,864,030	4,806,459		(40,722)		(40,722)		4,765,737				13,296	11/01/2029
3138LL-KR-5	FEDERAL HOME LOAN BANKS FN AN7503	12/01/2025	Paydown	XXX	82,130	82,130	83,824	83,253		(1,123)		(1,123)		82,130				1,588	11/01/2037
3138LL-Z6-5	FEDERAL HOME LOAN BANKS FN AN7964	12/01/2025	Paydown	XXX	91,967	91,967	92,484	92,018		(51)		(51)		91,967				1,555	01/01/2028
3138LL-Z7-3	FEDERAL HOME LOAN BANKS FN AN7965	12/01/2025	Paydown	XXX	4,468	4,468	4,378	4,419		48		48		4,468				81	01/01/2033
3138LM-4B-6	FEDERAL HOME LOAN BANKS FN AN8917	12/01/2025	Paydown	XXX	111,032	111,032	111,448	111,250		(218)		(218)		111,032				2,195	04/01/2033
3138LM-6P-3	FEDERAL HOME LOAN BANKS FN AN8977	12/01/2025	Paydown	XXX	404,359	404,359	403,096	403,656		704		704		404,359				7,973	05/01/2033
3138LM-6W-8	FEDERAL HOME LOAN BANKS FN AN8984	12/01/2025	Paydown	XXX	52,374	52,374	52,432	52,343		31		31		52,374				1,013	04/01/2028
3138LM-7F-4	FEDERAL HOME LOAN BANKS FN AN8993	12/01/2025	Paydown	XXX	464,683	464,683	464,973	465,198		(515)		(515)		464,683				9,685	04/01/2048
3138LM-HB-2	FEDERAL HOME LOAN BANKS FN AN8325	12/01/2025	Paydown	XXX	43,394	43,394	43,700	43,584		(190)		(190)		43,394				852	02/01/2038
3138LM-KK-8	FEDERAL HOME LOAN BANKS FN AN8397	12/01/2025	Paydown	XXX	101,531	101,531	101,595	101,647		(116)		(116)		101,531				1,938	03/01/2048
3138LM-KL-6	FEDERAL HOME LOAN BANKS FN AN8398	12/01/2025	Paydown	XXX	21,050	21,050	21,063	21,069		(19)		(19)		21,050				406	02/01/2048
3138LM-PN-7	FEDERAL HOME LOAN BANKS FN AN8528	12/01/2025	Paydown	XXX	175,523	175,523	176,537	176,085		(562)		(562)		175,523				3,316	03/01/2033
3138LM-XD-0	FEDERAL HOME LOAN BANKS FN AN8775	12/01/2025	Paydown	XXX	256,394	256,394	256,555	256,519		(124)		(124)		256,394				4,817	05/01/2033
3138LM-XX-6	FEDERAL HOME LOAN BANKS FN AN8793	12/01/2025	Paydown	XXX	81,508	81,508	81,585	81,408		100		100		81,508				1,566	04/01/2028
3138LM-YK-3	FEDERAL HOME LOAN BANKS FN AN8813	12/01/2025	Paydown	XXX	90,955	90,955	92,376	91,696		(741)		(741)		90,955				1,864	04/01/2033
3138LN-6V-8	FEDERAL HOME LOAN BANKS FN AN9883	10/01/2025	Paydown	XXX	3,000,000	3,000,000	3,041,250	3,025,558		(25,558)		(25,558)		3,000,000				97,533	07/01/2033
3138LN-FF-3	FEDERAL HOME LOAN BANKS FN AN9165	12/01/2025	Paydown	XXX	60,464	60,464	60,899	60,802		(338)		(338)		60,464				1,293	05/01/2038
3138LN-G7-0	FEDERAL HOME LOAN BANKS FN AN9221	09/01/2025	Paydown	XXX	9,235,000	9,235,000	9,289,833	9,263,197		(28,197)		(28,197)		9,235,000				257,048	05/01/2033
3138LN-G8-8	FEDERAL HOME LOAN BANKS FN AN9222	12/01/2025	Paydown	XXX	16,686	16,686	17,019	16,925		(239)		(239)		16,686				387	05/01/2048
3138LN-M3-2	FEDERAL HOME LOAN BANKS FN AN9377	12/01/2025	Paydown	XXX	479,785	479,785	488,699	486,996		(7,210)		(7,210)		479,785				10,231	06/01/2048
3138LN-NE-7	FEDERAL HOME LOAN BANKS FN AN9388	12/01/2025	Paydown	XXX	398,092	398,092	400,207	399,476		(1,384)		(1,384)		398,092				8,051	06/01/2033
3138LN-NF-4	FEDERAL HOME LOAN BANKS FN AN9389	12/01/2025	Paydown	XXX	22,116	22,116	22,234	22,193		(77)		(77)		22,116				447	06/01/2033
3138LN-NM-9	FEDERAL HOME LOAN BANKS FN AN9395	12/01/2025	Paydown	XXX	209,398	209,398	207,157	208,064		1,334		1,334		209,398				4,164	06/01/2033
3138LN-NV-9	FEDERAL HOME LOAN BANKS FN AN9403	09/01/2025	Paydown	XXX	7,602,244	7,602,244	7,661,637	7,632,098		(29,854)		(29,854)		7,602,244				216,981	07/01/2033
3138LN-RL-7	FEDERAL HOME LOAN BANKS FN AN9490	12/01/2025	Paydown	XXX	18,111	18,111	18,304	18,273		(162)		(162)		18,111				405	09/01/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3138LN-T7-6	FEDERAL HOME LOAN BANKS FN AN9573	12/01/2025	Paydown	XXX	23,519	23,519	23,651	23,632		(113)		(113)		23,519				807	07/01/2048
3138LN-UZ-2	FEDERAL HOME LOAN BANKS FN AN9599	12/01/2025	Paydown	XXX	57,036	57,036	58,444	57,902		(866)		(866)		57,036				1,323	06/01/2043
3138LN-XM-8	FEDERAL HOME LOAN BANKS FN AN9683	12/01/2025	Paydown	XXX	40,153	40,153	39,942	40,038		115		115		40,153				1,139	06/01/2030
3138LN-YB-1	FEDERAL HOME LOAN BANKS FN AN9705	07/01/2025	Paydown	XXX	2,526,102	2,526,102	2,527,170	2,526,891		(789)		(789)		2,526,102				57,463	07/01/2033
3138LP-A9-7	FEDERAL HOME LOAN BANKS FN AN9931	12/01/2025	Paydown	XXX	21,079	21,079	21,539	21,393		(314)		(314)		21,079				492	08/01/2048
3138LP-AC-0	FEDERAL HOME LOAN BANKS FN AN9902	12/01/2025	Paydown	XXX	540,022	540,022	541,116	541,090		(1,067)		(1,067)		540,022				11,342	09/01/2038
3138LP-AL-0	FEDERAL HOME LOAN BANKS FN AN9910	12/01/2025	Paydown	XXX	41,025	41,025	41,110	41,111		(85)		(85)		41,025				862	09/01/2038
3138LP-AR-7	FEDERAL HOME LOAN BANKS FN AN9915	12/01/2025	Paydown	XXX	213,431	213,431	214,565	214,157		(726)		(726)		213,431				4,456	08/01/2033
3138LP-BB-1	FEDERAL HOME LOAN BANKS FN AN9933	12/01/2025	Paydown	XXX	53,763	53,763	55,157	54,703		(940)		(940)		53,763				1,268	08/01/2048
3138LP-CV-6	FEDERAL HOME LOAN BANKS FN AN9983	12/01/2025	Paydown	XXX	143,638	143,638	144,491	144,179		(541)		(541)		143,638				3,049	07/01/2033
3140HR-3B-7	FEDERAL HOME LOAN BANKS FN BL0793	12/01/2025	Paydown	XXX	369,401	369,401	371,133	371,697		(2,296)		(2,296)		369,401				8,386	12/01/2038
3140HR-4J-9	FEDERAL HOME LOAN BANKS FN BL0824	12/01/2025	Maturity	XXX	17,400,000	17,400,000	17,568,563	17,376,618		23,382		23,382		17,400,000				688,907	12/01/2025
3140HR-5F-6	FEDERAL HOME LOAN BANKS FN BL0845	12/01/2025	Paydown	XXX	65,777	65,777	66,640	66,341		(564)		(564)		65,777				1,504	12/01/2033
3140HR-6G-3	FEDERAL HOME LOAN BANKS FN BL0870	12/01/2025	Paydown	XXX	116,601	116,601	118,969	118,574		(1,974)		(1,974)		116,601				2,710	12/01/2048
3140HR-B3-6	FEDERAL HOME LOAN BANKS FN BL0057	12/01/2025	Paydown	XXX	69,386	69,386	70,448	70,183		(797)		(797)		69,386				1,519	09/01/2038
3140HR-B4-4	FEDERAL HOME LOAN BANKS FN BL0058	12/01/2025	Paydown	XXX	22,842	22,842	23,192	23,104		(262)		(262)		22,842				490	09/01/2038
3140HR-C6-8	FEDERAL HOME LOAN BANKS FN BL0092	12/01/2025	Paydown	XXX	23,369	23,369	22,720	22,968		401		401		23,369				840	10/01/2033
3140HR-G4-9	FEDERAL HOME LOAN BANKS FN BL0218	12/01/2025	Paydown	XXX	226,225	226,225	227,709	226,967		(742)		(742)		226,225				4,708	12/01/2030
3140HR-HF-3	FEDERAL HOME LOAN BANKS FN BL0229	12/01/2025	Paydown	XXX	161,948	161,948	162,050	162,044		(95)		(95)		161,948				3,567	12/01/2033
3140HR-HV-8	FEDERAL HOME LOAN BANKS FN BL0243	12/01/2025	Paydown	XXX	12,860	12,860	12,622	12,712		148		148		12,860				495	11/01/2033
3140HR-JJ-3	FEDERAL HOME LOAN BANKS FN BL0264	12/01/2025	Paydown	XXX	331,274	331,274	332,827	331,489		(215)		(215)		331,274				6,987	11/01/2028
3140HR-K5-1	FEDERAL HOME LOAN BANKS FN BL0315	09/01/2025	Paydown	XXX	9,987,715	9,987,715	10,075,108	10,030,417		(42,701)		(42,701)		9,987,715				292,012	11/01/2030
3140HR-LT-8	FEDERAL HOME LOAN BANKS FN BL0337	12/01/2025	Paydown	XXX	19,593	19,593	19,979	19,884		(291)		(291)		19,593				471	10/01/2038
3140HR-M7-5	FEDERAL HOME LOAN BANKS FN BL0381	04/01/2025	Paydown	XXX	9,712,157	9,712,157	9,724,298	9,729,270		(17,113)		(17,113)		9,712,157				124,607	10/01/2028
3140HR-M8-3	FEDERAL HOME LOAN BANKS FN BL0382	04/01/2025	Paydown	XXX	14,778,150	14,778,150	14,796,623	14,772,937		5,212		5,212		14,778,150				189,604	10/01/2028
3140HR-MZ-3	FEDERAL HOME LOAN BANKS FN BL0375	12/01/2025	Paydown	XXX	21,455	21,455	22,005	21,897		(442)		(442)		21,455				517	10/01/2048
3140HR-N2-5	FEDERAL HOME LOAN BANKS FN BL0408	12/01/2025	Paydown	XXX	32,426	32,426	32,770	32,694		(268)		(268)		32,426				740	11/01/2038
3140HR-PV-9	FEDERAL HOME LOAN BANKS FN BL0435	12/01/2025	Paydown	XXX	350,649	350,649	352,622	351,627		(978)		(978)		350,649				8,086	06/01/2044
3140HR-Q7-1	FEDERAL HOME LOAN BANKS FN BL0477	09/01/2025	Paydown	XXX	14,091,424	14,091,424	14,175,092	14,106,720		(15,296)		(15,296)		14,091,424				426,814	11/01/2028
3140HR-QU-0	FEDERAL HOME LOAN BANKS FN BL0466	12/01/2025	Paydown	XXX	13,069	13,069	12,706	12,845		224		224		13,069				470	10/01/2033
3140HR-RR-6	FEDERAL HOME LOAN BANKS FN BL0495	12/01/2025	Paydown	XXX	25,071	25,071	25,212	25,095		(24)		(24)		25,071				1,004	11/01/2028
3140HR-WP-4	FEDERAL HOME LOAN BANKS FN BL0653	12/01/2025	Paydown	XXX	64,329	64,329	64,374	64,449		(120)		(120)		64,329				1,445	12/01/2032
3140HR-WX-7	FEDERAL HOME LOAN BANKS FN BL0661	12/01/2025	Paydown	XXX	386,155	386,155	387,060	387,774		(1,619)		(1,619)		386,155				8,492	11/01/2033
3140HR-YH-0	FEDERAL HOME LOAN BANKS FN BL0711	12/01/2025	Paydown	XXX	41,984	41,984	43,044	42,752		(768)		(768)		41,984				1,002	11/01/2038
3140HR-ZK-2	FEDERAL HOME LOAN BANKS FN BL0745	12/01/2025	Paydown	XXX	138,397	138,397	138,873	138,584		(187)		(187)		138,397				3,095	01/01/2034
3140HR-ZN-6	FEDERAL HOME LOAN BANKS FN BL0748	12/01/2025	Paydown	XXX	383,169	383,169	384,486	385,022		(1,854)		(1,854)		383,169				8,640	01/01/2034
3140HR-ZX-4	FEDERAL HOME LOAN BANKS FN BL0757	12/01/2025	Paydown	XXX	119,042	119,042	119,823	119,432		(389)		(389)		119,042				2,678	02/01/2031
3140HS-2E-0	FEDERAL HOME LOAN BANKS FN BL1672	12/01/2025	Paydown	XXX	88,272	88,272	89,210	88,769		(497)		(497)		88,272				1,925	02/01/2031
3140HS-4F-5	FEDERAL HOME LOAN BANKS FN BL1721	12/01/2025	Paydown	XXX	26,126	26,126	26,665	26,424		(298)		(298)		26,126				543	03/01/2031
3140HS-BH-3	FEDERAL HOME LOAN BANKS FN BL0939	12/01/2025	Paydown	XXX	30,557	30,557	30,576	30,061		496		496		30,557				725	12/01/2036
3140HS-CA-7	FEDERAL HOME LOAN BANKS FN BL0964	12/01/2025	Paydown	XXX	39,157	39,157	39,438	39,347		(190)		(190)		39,157				915	12/01/2033
3140HS-CK-5	FEDERAL HOME LOAN BANKS FN BL0973	12/01/2025	Paydown	XXX	38,938	38,938	39,278	39,104		(166)		(166)		38,938				917	12/01/2033
3140HS-CW-9	FEDERAL HOME LOAN BANKS FN BL0984	12/01/2025	Paydown	XXX	17,673	17,673	17,773	17,767		(93)		(93)		17,673				416	12/01/2048
3140HS-ED-9	FEDERAL HOME LOAN BANKS FN BL1031	12/01/2025	Paydown	XXX	55,995	55,995	56,100	56,175		(180)		(180)		55,995				1,249	12/01/2033
3140HS-HC-8	FEDERAL HOME LOAN BANKS FN BL1126	12/01/2025	Paydown	XXX	63,391	63,391	63,431	63,332		59		59		63,391				1,399	01/01/2029
3140HS-HZ-7	FEDERAL HOME LOAN BANKS FN BL1147	12/01/2025	Paydown	XXX	19,440	19,440	19,956	19,786		(346)		(346)		19,440				463	12/01/2033
3140HS-N7-2	FEDERAL HOME LOAN BANKS FN BL1313	12/01/2025	Paydown	XXX	108,061	108,061	110,290	109,495		(1,434)		(1,434)		108,061				2,537	01/01/2034
3140HS-NV-9	FEDERAL HOME LOAN BANKS FN BL1303	12/01/2025	Paydown	XXX	26,229	26,229	27,164	26,880		(651)		(651)		26,229				688	01/01/2044
3140HS-NX-5	FEDERAL HOME LOAN BANKS FN BL1305	07/01/2025	Paydown	XXX	4,296,477	4,296,477	4,332,728	4,315,500		(19,023)		(19,023)		4,296,477				124,082	01/01/2031
3140HS-RD-5	FEDERAL HOME LOAN BANKS FN BL1383	12/01/2025	Paydown	XXX	1,116,863	1,116,863	1,138,241	1,128,097		(11,234)		(11,234)		1,116,863				25,289	01/01/2031
3140HS-RS-2	FEDERAL HOME LOAN BANKS FN BL1396	12/01/2025	Paydown	XXX	33,251	33,251	34,104	33,896		(645)		(645)		33,251				785	01/01/2039
3140HS-RV-5	FEDERAL HOME LOAN BANKS FN BL1399	12/01/2025	Paydown	XXX	258,627	258,627	260,122	259,434		(807)		(807)		258,627				5,389	01/01/2031
3140HS-T4-3	FEDERAL HOME LOAN BANKS FN BL1470	12/01/2025	Paydown	XXX	27,737	27,737	28,725	27,910		(173)		(173)		27,737				710	02/01/2049
3140HS-TL-5	FEDERAL HOME LOAN BANKS FN BL1454	12/01/2025	Paydown	XXX	110,273	110,273	112,306	111,401		(1,128)		(1,128)		110,273				2,292	01/01/2031
3140HS-U4-1	FEDERAL HOME LOAN BANKS FN BL1502	12/01/2025	Paydown	XXX	171,280	171,280	174,384	173,580		(2,300)		(2,300)		171,280				3,813	02/01/2049
3140HS-WM-9	FEDERAL HOME LOAN BANKS FN BL1551	12/01/2025	Paydown	XXX	110,239	110,239	111,109	110,793		(554)		(554)		110,239				2,562	02/01/2034
3140HS-WW-7	FEDERAL HOME LOAN BANKS FN BL1560	12/01/2025	Paydown	XXX	176,083	176,083	177,074	176,559		(476)		(476)		176,083				4,336	02/01/2031
3140HS-X6-3	FEDERAL HOME LOAN BANKS FN BL1600	12/01/2025	Paydown	XXX	41,444	41,444	41,794	41,637		(193)		(193)		41,444				836	03/01/2031

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3140HS-XN-6	FEDERAL HOME LOAN BANKS FN BL1584	12/01/2025	Paydown	XXX	41,706	41,706	42,149	41,977		(271)		(271)		41,706				894	02/01/2034
3140HT-2V-0	FEDERAL HOME LOAN BANKS FN BL2587	12/01/2025	Paydown	XXX	18,881	18,881	19,176	19,100		(219)		(219)		18,881				408	06/01/2049
3140HT-C4-9	FEDERAL HOME LOAN BANKS FN BL1890	12/01/2025	Paydown	XXX	198,341	198,341	201,409	200,398		(2,057)		(2,057)		198,341				3,823	05/01/2034
3140HT-EC-9	FEDERAL HOME LOAN BANKS FN BL1930	12/01/2025	Paydown	XXX	38,463	38,462	38,691	38,638		(176)		(176)		38,463				790	03/01/2037
3140HT-M6-3	FEDERAL HOME LOAN BANKS FN BL2180	12/01/2025	Paydown	XXX	98,025	98,025	98,133	98,116		(91)		(91)		98,025				1,819	06/01/2034
3140HT-N7-0	FEDERAL HOME LOAN BANKS FN BL2213	12/01/2025	Paydown	XXX	104,162	104,162	104,227	104,227		(64)		(64)		104,162				1,916	05/01/2034
3140HT-NB-1	FEDERAL HOME LOAN BANKS FN BL2185	12/01/2025	Paydown	XXX	70,010	70,010	71,454	71,212		(1,202)		(1,202)		70,010				1,571	05/01/2049
3140HT-R2-7	FEDERAL HOME LOAN BANKS FN BL2304	12/01/2025	Paydown	XXX	102,503	102,503	104,569	103,872		(1,369)		(1,369)		102,503				1,939	05/01/2034
3140HT-S5-9	FEDERAL HOME LOAN BANKS FN BL2339	12/01/2025	Paydown	XXX	309,492	309,492	308,235	308,754		738		738		309,492				5,660	05/01/2034
3140HT-S6-7	FEDERAL HOME LOAN BANKS FN BL2340	08/01/2025	Paydown	XXX	946,204	946,204	951,230	946,153		50		50		946,204				21,412	05/01/2029
3140HT-SB-6	FEDERAL HOME LOAN BANKS FN BL2313	12/01/2025	Paydown	XXX	80,035	80,035	80,535	80,402		(367)		(367)		80,035				1,482	05/01/2034
3140HT-UT-4	FEDERAL HOME LOAN BANKS FN BL2393	12/01/2025	Paydown	XXX	27,104	27,104	27,816	27,598		(494)		(494)		27,104				536	05/01/2034
3140HT-XX-2	FEDERAL HOME LOAN BANKS FN BL2493	12/01/2025	Paydown	XXX	21,106	21,106	21,541	21,410		(304)		(304)		21,106				418	05/01/2034
3140HT-YC-7	FEDERAL HOME LOAN BANKS FN BL2506	12/01/2025	Paydown	XXX	68,233	68,233	69,129	68,973		(739)		(739)		68,233				1,439	05/01/2049
3140HT-YD-5	FEDERAL HOME LOAN BANKS FN BL2507	12/01/2025	Paydown	XXX	150,363	150,363	152,337	151,992		(1,629)		(1,629)		150,363				3,172	05/01/2049
3140HT-ZW-2	FEDERAL HOME LOAN BANKS FN BL2556	12/01/2025	Paydown	XXX	65,962	65,962	66,024	66,016		(54)		(54)		65,962				1,224	06/01/2034
3140HU-B7-0	FEDERAL HOME LOAN BANKS FN BL2761	12/01/2025	Paydown	XXX	62,914	62,914	64,212	63,900		(986)		(986)		62,914				1,370	06/01/2049
3140HU-B9-6	FEDERAL HOME LOAN BANKS FN BL2763	12/01/2025	Paydown	XXX	45,835	45,835	47,010	46,699		(863)		(863)		45,835				1,008	06/01/2049
3140HW-AW-2	FEDERAL HOME LOAN BANKS FN BL4520	12/01/2025	Paydown	XXX	30,024	30,024	30,493	30,112		(88)		(88)		30,024				418	12/01/2026
3140HW-UD-2	FEDERAL HOME LOAN BANKS FN BL5079	12/01/2025	Paydown	XXX	275,919	275,919	276,522	276,016		(97)		(97)		275,919				4,420	02/01/2040
3140HW-ZH-8	FEDERAL HOME LOAN BANKS FN BL5243	12/01/2025	Paydown	XXX	14,287	14,287	14,287	14,287						14,287				237	01/01/2038
3140HW-ZJ-4	FEDERAL HOME LOAN BANKS FN BL5244	12/01/2025	Paydown	XXX	4,196	4,196	4,196	4,196						4,196				70	01/01/2038
3140HY-EA-2	FEDERAL HOME LOAN BANKS FN BL6428	12/01/2025	Paydown	XXX	29,164	29,164	29,765	29,649		(485)		(485)		29,164				418	04/01/2050
3140J1-V4-7	FEDERAL HOME LOAN BANKS FN BL8734	11/01/2025	Paydown	XXX	1,226,704	1,226,704	1,239,737	1,237,601		(10,897)		(10,897)		1,226,704				24,166	11/01/2050
3140J2-CR-5	FEDERAL HOME LOAN BANKS FN BL9079	12/01/2025	Paydown	XXX	11,265	11,265	11,667	11,599		(334)		(334)		11,265				153	11/01/2050
3140J2-DE-3	FEDERAL HOME LOAN BANKS FN BL9100	12/01/2025	Paydown	XXX	31,152	31,152	31,950	31,860		(708)		(708)		31,152				384	11/01/2050
3140LA-3W-3	FEDERAL HOME LOAN BANKS FN BS0812	12/01/2025	Paydown	XXX	19,326	19,326	19,435	19,430		(104)		(104)		19,326				242	02/01/2051
3140LA-4W-2	FEDERAL HOME LOAN BANKS FN BS0836	12/01/2025	Paydown	XXX	26,730	26,730	27,081	27,047		(318)		(318)		26,730				342	02/01/2051
3140LA-5G-6	FEDERAL HOME LOAN BANKS FN BS0846	12/01/2025	Paydown	XXX	16,427	16,427	16,848	16,797		(370)		(370)		16,427				214	02/01/2051
3140LA-5K-7	FEDERAL HOME LOAN BANKS FN BS0849	12/01/2025	Paydown	XXX	57,031	57,031	58,208	58,023		(991)		(991)		57,031				723	08/01/2050
3140LA-CF-0	FEDERAL HOME LOAN BANKS FN BS0069	12/01/2025	Paydown	XXX	14,403	14,403	14,772	14,726		(323)		(323)		14,403				183	12/01/2050
3140LA-FN-0	FEDERAL HOME LOAN BANKS FN BS0172	12/01/2025	Paydown	XXX	12,334	12,334	12,773	12,729		(395)		(395)		12,334				167	01/01/2056
3140LA-Q9-9	FEDERAL HOME LOAN BANKS FN BS0479	12/01/2025	Paydown	XXX	34,780	34,780	34,736	34,736		43		43		34,780				437	01/01/2051
3140LB-NF-6	FEDERAL HOME LOAN BANKS FN BS1289	12/01/2025	Paydown	XXX	137,468	137,468	137,898	137,829		(361)		(361)		137,468				1,642	03/01/2051
3140LB-XN-8	FEDERAL HOME LOAN BANKS FN BS1584	12/01/2025	Paydown	XXX	14,943	14,943	15,475	15,416		(473)		(473)		14,943				226	04/01/2051
3140LD-3D-9	FEDERAL HOME LOAN BANKS FN BS3495	12/01/2025	Paydown	XXX	9,050	9,050	9,200	9,173		(123)		(123)		9,050				128	05/01/2039
3140LD-C7-2	FEDERAL HOME LOAN BANKS FN BS2793	12/01/2025	Paydown	XXX	19,339	19,339	19,835	19,786		(447)		(447)		19,339				275	10/01/2051
3140LD-KR-9	FEDERAL HOME LOAN BANKS FN BS3003	12/01/2025	Paydown	XXX	70,784	70,784	72,244	72,096		(1,311)		(1,311)		70,784				963	09/01/2051
3140LD-LZ-0	FEDERAL HOME LOAN BANKS FN BS3043	12/01/2025	Paydown	XXX	16,591	16,591	17,016	16,940		(349)		(349)		16,591				214	09/01/2039
3140LD-MK-2	FEDERAL HOME LOAN BANKS FN BS3061	12/01/2025	Paydown	XXX	16,368	16,368	16,951	16,893		(525)		(525)		16,368				231	10/01/2051
3140LD-NJ-4	FEDERAL HOME LOAN BANKS FN BS3092	12/01/2025	Paydown	XXX	20,106	20,106	20,823	20,735		(628)		(628)		20,106				272	09/01/2046
3140LD-QS-1	FEDERAL HOME LOAN BANKS FN BS3164	12/01/2025	Paydown	XXX	22,895	22,895	23,368	23,320		(424)		(424)		22,895				310	09/01/2051
3140LD-RL-5	FEDERAL HOME LOAN BANKS FN BS3190	12/01/2025	Paydown	XXX	90,247	90,247	92,099	91,915		(1,668)		(1,668)		90,247				1,237	09/01/2051
3140LE-6F-9	FEDERAL HOME LOAN BANKS FN BS4469	12/01/2025	Paydown	XXX	114,640	114,640	113,717	113,886		754		754		114,640				1,427	01/01/2037
3140LE-EQ-6	FEDERAL HOME LOAN BANKS FN BS3742	01/01/2025	JPMORGAN SECURITIES INC.	XXX		(90)		(90)						(90)		90	90		12/01/2039
3140LE-EQ-6	FEDERAL HOME LOAN BANKS FN BS3742	05/01/2025	Paydown	XXX	56,713	56,713	56,713	56,713						56,713				601	12/01/2039
3140LE-Q7-5	FEDERAL HOME LOAN BANKS FN BS4077	12/01/2025	Paydown	XXX	19,220	19,220	19,712	19,667		(447)		(447)		19,220				280	12/01/2051
3140LE-RF-6	FEDERAL HOME LOAN BANKS FN BS4085	12/01/2025	Paydown	XXX	32,692	32,692	33,203	33,152		(460)		(460)		32,692				467	12/01/2051
3140LE-TY-3	FEDERAL HOME LOAN BANKS FN BS4166	05/01/2025	Paydown	XXX	2,830,295	2,830,295	2,844,446	2,841,570		(11,275)		(11,275)		2,830,295				29,456	12/01/2039
3140LE-UN-5	FEDERAL HOME LOAN BANKS FN BS4188	12/01/2025	Paydown	XXX	124,177	124,177	126,738	126,447		(2,270)		(2,270)		124,177				1,723	12/01/2041
3140LE-V5-3	FEDERAL HOME LOAN BANKS FN BS4235	12/01/2025	Paydown	XXX	13,398	13,398	13,777	13,713		(315)		(315)		13,398				191	12/01/2036
3140LF-K3-7	FEDERAL HOME LOAN BANKS FN BS4813	12/01/2025	Paydown	XXX	108,492	108,492	110,729	110,535		(2,043)		(2,043)		108,492				1,738	03/01/2052
3140LF-LC-6	FEDERAL HOME LOAN BANKS FN BS4822	12/01/2025	Paydown	XXX	65,315	65,315	65,458	65,455		(140)		(140)		65,315				968	02/01/2052
3140LF-MS-0	FEDERAL HOME LOAN BANKS FN BS4868	12/01/2025	Paydown	XXX	56,147	56,147	57,305	57,207		(1,060)		(1,060)		56,147				894	03/01/2052
3140LF-TP-9	FEDERAL HOME LOAN BANKS FN BS5057	12/01/2025	Paydown	XXX	83,515	83,515	83,567	83,466		49		49		83,515				1,807	06/01/2042
3140LG-5Z-1	FEDERAL HOME LOAN BANKS FN BS6263	12/01/2025	Paydown	XXX	32,162	32,162	32,941	32,886		(723)		(723)		32,162				801	09/01/2050
3140LG-NT-5	FEDERAL HOME LOAN BANKS FN BS5801	12/01/2025	Paydown	XXX	52,921	52,921	53,086	53,061		(140)		(140)		52,921				1,234	08/01/2040
3140LG-R7-9	FEDERAL HOME LOAN BANKS FN BS5909	12/01/2025	Paydown	XXX	22,355	22,355	22,928	22,888		(534)		(534)		22,355				536	07/01/2052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
3140LG-SJ-2	FEDERAL HOME LOAN BANKS FN BS5920	12/01/2025	Paydown	XXX	15,907	15,907	13,516	13,593		2,314		2,314		15,907				366	06/01/2052
3140LG-SY-9	FEDERAL HOME LOAN BANKS FN BS5934	12/01/2025	Paydown	XXX	7,416	7,416	7,420	7,390		25		25		7,416				255	06/01/2052
3140LG-VC-3	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	2,302	2,302	2,097	2,113		188		188		2,302				53	07/01/2039
3140LG-WG-3	FEDERAL HOME LOAN BANKS FN BS6046	12/01/2025	Paydown	XXX	31,678	31,678	32,410	32,359		(681)		(681)		31,678				798	07/01/2052
3140LG-X5-6	FEDERAL HOME LOAN BANKS FN BS6099	12/01/2025	Paydown	XXX	48,227	48,227	49,221	49,125		(898)		(898)		48,227				1,236	10/01/2038
3140LH-LK-4	FEDERAL HOME LOAN BANKS FN BS6629	12/01/2025	Paydown	XXX	47,970	47,970	48,600	48,557		(587)		(587)		47,970				1,150	09/01/2052
3140LH-P3-8	FEDERAL HOME LOAN BANKS FN BS6741	12/01/2025	Paydown	XXX	35,087	35,087	35,986	35,922		(836)		(836)		35,087				911	09/01/2052
3140LH-Y6-1	FEDERAL HOME LOAN BANKS FN BS7032	12/01/2025	Paydown	XXX	19,217	19,217	19,458	19,440		(223)		(223)		19,217				529	11/01/2052
3140LM-AS-8	FEDERAL HOME LOAN BANKS FN BS9916	12/01/2025	Paydown	XXX	22,707	22,707	23,175	23,158		(451)		(451)		22,707				810	12/01/2048
3140NU-LK-3	FEDERAL HOME LOAN BANK FNMA MF 30/15	12/01/2025	Paydown	XXX	15,840	15,840	15,969	15,968		(128)		(128)		15,840				462	01/01/2054
3142AC-D2-2	FEDERAL HOME LOAN BANKS FR WA4820	12/01/2025	Paydown	XXX	123,853	123,853	107,999	108,853		15,000		15,000		123,853				2,624	01/01/2053
35563C-AA-6	Freddie Mac Military Housing FMMHR 2015-	12/26/2025	Paydown	XXX	2,162,500	2,162,500	2,449,587	2,416,122		(253,623)		(253,623)		2,162,500				57,299	11/25/2055
35563C-AD-0	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	12,494	12,494	12,943	12,890		(395)		(395)		12,494				331	11/25/2055
35563C-AJ-7	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	411,908	411,908	437,780	434,376		(22,468)		(22,468)		411,908				9,869	10/25/2052
35563C-AM-0	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	203,992	203,992	220,055	217,438		(13,445)		(13,445)		203,992				4,888	10/25/2052
35563C-AS-7	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	1,324,761	1,324,761	1,503,679	1,481,184		(156,423)		(156,423)		1,324,761				32,924	11/25/2052
35563C-AV-0	Freddie Mac Military Housing FMMHR 2015-	12/26/2025	Paydown	XXX	425,199	425,199	462,354	456,399		(31,200)		(31,200)		425,199				10,567	11/25/2052
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	12/01/2025	Paydown	XXX	105,798	105,798	105,798	105,798						105,798				1,787	06/01/2036
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	12/01/2025	Paydown	XXX	63,235	63,235	64,152	63,875		(640)		(640)		63,235				1,270	01/01/2037
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	12/01/2025	Paydown	XXX	160,530	160,530	160,530	160,530						160,530				3,622	06/01/2039
592114-AC-6	FEDERAL NATIONAL MORTGAGE ASSO TN METMED	12/01/2025	Paydown	XXX	81,005	81,005	81,005	81,005						81,005				1,549	07/01/2045
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	12/01/2025	Paydown	XXX	106,930	106,930	106,930	106,930						106,930				2,835	11/01/2040
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	12/01/2025	Paydown	XXX	24,662	24,662	24,662	24,662						24,662				460	04/01/2036
1049999999	- ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Not/Partially Guaranteed (Not Exempt from RBC)				222,649,413	223,719,244	224,731,877	224,132,339		(365,864)		(365,864)		223,766,470		(1,117,057)	(1,117,057)	4,497,585	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)																			
007036-QT-6	Adjustable Rate Mortgage Trust ARMT 2005	12/26/2025	Paydown	XXX	111,749	111,749	92,193	110,688		1,061		1,061		111,749				3,638	11/25/2035
008414-AA-2	Agate Bay Mortgage Loan Trust ABMT 2013-	12/01/2025	Paydown	XXX	39,515	39,515	39,494	39,452		63		63		39,515				647	07/25/2043
02149H-BR-0	Countrywide Alternative Loan T CWALT 200	10/02/2025	No Broker	XXX	355,327	686,379	369,550	369,550						369,550		(14,223)	(14,223)	33,073	03/25/2037
02149H-BR-0	Countrywide Alternative Loan T CWALT 200	10/01/2025	Paydown	XXX	13,367	20,128	10,837	10,837						10,837		2,530	2,530	674	03/25/2037
02660T-EK-5	American Home Mortgage Investm AHM 2005-	12/25/2025	Paydown	XXX	730,925	730,925	605,598	606,448		124,476		124,476		730,925				15,718	09/25/2045
02660T-FJ-7	American Home Mortgage Investm AHM 2005-	10/02/2025	No Broker	XXX	984,460	1,880,183	994,858	994,858						994,858		(10,398)	(10,398)	40,333	09/25/2035
02660T-FJ-7	American Home Mortgage Investm AHM 2005-	10/01/2025	Paydown	XXX	93,615	93,615	49,534	49,534						49,534		44,081	44,081	1,077	09/25/2035
02660T-GS-6	American Home Mortgage Investm AHM 2005-	12/25/2025	Paydown	XXX	39,395	39,395	30,962	31,322		8,073		8,073		39,395				433	11/25/2045
03464K-AB-4	Angel Oak Mortgage Trust 2019 AOMT 2019-	12/01/2025	Paydown	XXX	160,718	160,718	160,716	160,434		284		284		160,718				2,545	10/25/2049
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	12/01/2025	Paydown	XXX	169,967	169,967	160,752	163,303		6,664		6,664		169,967				4,295	10/25/2067
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	12/01/2025	Paydown	XXX	509,900	509,900	477,739	485,817		24,083		24,083		509,900				12,885	10/25/2067
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	12/01/2025	Paydown	XXX	303,471	303,471	291,160	293,848		9,622		9,622		303,471				8,546	09/26/2067
04542B-MU-3	Asset Backed Funding Certifica ABFC 2005	12/01/2025	Paydown	XXX	1,362	1,362	1,328	1,353		10		10		1,362				29	01/25/2035
05532C-AK-5	BCAP 2009-RR8 3A2 BCAP 2009-RR8 3A2	06/01/2025	Paydown	XXX	8,929	8,929	4,502	4,502						4,502		4,427	4,427	220	03/26/2037
05532V-BB-2	BCAP LLC Trust BCAP 2010-RR2 4A6	07/26/2025	Paydown	XXX	71,731	71,731	23,338	23,338						23,338		48,393	48,393	1,830	08/26/2037

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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
									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
05946X-Q9-7	Banc of America Funding Corpor BAFC 2005	12/25/2025	Paydown	XXX	155,687	195,051	142,387	179,978		(24,290)		(24,290)		155,687				1,600	11/25/2035
059475-AJ-2	Banc of America Alternative Lo BOAA 2007	12/01/2025	Paydown	XXX	49,408	58,100	47,742	50,086		(677)		(677)		49,408				1,254	06/25/2037
05949C-GA-8	Banc of America Mortgage Secur BOAMS 200	12/01/2025	Paydown	XXX	33,988	34,571	32,441	33,149		839		839		33,988				880	09/25/2035
05954U-AC-2	BAFC 09-R9 BAFC 09-R9 6.000% 10/25/36	12/01/2025	Paydown	XXX	87,581	115,082	96,099	102,166		(14,585)		(14,585)		87,581				2,846	10/25/2036
066940-AC-1	Barclays Mortgage Loan Trust BARC 2023-N	12/25/2025	Paydown	XXX	107,410	107,410	107,408	107,410						107,410				3,500	01/25/2063
07387A-AW-5	Bear Stearns Adjustable Rate M BSARM 200	12/01/2025	Paydown	XXX	31,165	31,165	30,519	30,688		477		477		31,165				923	06/25/2035
07388D-AC-2	Bear Stearns Adjustable Rate M BSARM 200	12/01/2025	Paydown	XXX	65,579	72,953	64,254	64,254						64,254		1,325	1,325	1,550	07/25/2036
10568M-AB-0	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	204,529	204,529	204,469	205,443		(914)		(914)		204,529				6,982	01/25/2063
10569J-AB-6	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	336,901	336,901	335,569	335,574		1,327		1,327		336,901				9,953	07/25/2062
10569U-AB-1	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	1,024,589	1,024,589	1,024,580	1,024,580		9		9		1,024,589				37,890	06/25/2063
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	12/01/2025	Paydown	XXX	2,029,134	2,029,134	2,029,132	2,029,134						2,029,134				68,564	04/25/2054
10570N-AB-4	BRAVO Residential Funding Trus CES1 A1B	12/01/2025	Paydown	XXX	676,378	676,378	676,378	676,378						676,378				23,396	04/25/2054
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	12/01/2025	Paydown	XXX	403,085	403,085	403,081	403,078		7		7		403,085				12,522	06/25/2064
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	868,128	868,128	830,055	837,981		30,147		30,147		868,128				21,072	05/25/2062
105933-AB-1	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	125,879	125,879	118,727	120,257		5,622		5,622		125,879				3,055	05/25/2062
123910-AA-9	BX Trust 5.043% 12/15/39	10/15/2025	Paydown	XXX	116,431	116,431	116,140	116,145		286		286		116,431				4,002	12/15/2039
12640W-AC-4	Credit Suisse Mortgage Trust CSMC 2008-3	12/01/2025	Paydown	XXX	112,453	106,314	95,939	104,508		7,946		7,946		112,453				3,218	07/26/2037
12645E-EN-1	Credit Suisse Mortgage Trust CSMC 2010-2	11/01/2025	Paydown	XXX	21,682	21,682	20,625	21,110		572		572		21,682				330	03/27/2037
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	12/01/2025	Paydown	XXX	27,635	27,635	25,601	27,088		547		547		27,635				349	03/25/2043
12667F-R6-4	Countrywide Alternative Loan T CWALT 200	10/02/2025	No Broker	XXX	1,394,780	1,406,351	1,318,454	1,351,550		(371)		(371)		1,351,179		43,601	43,601	63,780	02/25/2035
12667F-R6-4	Countrywide Alternative Loan T CWALT 200	10/01/2025	Paydown	XXX	179,846	167,593	157,118	161,062		18,784		18,784		179,846				4,981	02/25/2035
12667G-AY-9	Countrywide Alternative Loan T CWALT 05-	12/25/2025	Paydown	XXX		325,985	23,977	10,487	52,144	(19,758)	33,784	(1,398)		9,088	(9,088)		(9,088)	943	05/25/2035
126685-AD-8	Countrywide Home Equity Loan T CWHEL 200	12/15/2025	Paydown	XXX	32,334	32,334	25,596	31,641		694		694		32,334				822	07/15/2035
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	12/15/2025	Paydown	XXX	63,901	63,901	51,321	61,467		2,434		2,434		63,901				1,611	11/15/2035
12668A-2P-9	Countrywide Alternative Loan T CWALT 200	12/01/2025	Paydown	XXX	114,939	114,334	78,245	78,245						78,245		36,694	36,694	3,063	12/25/2035
16162W-QM-4	CHASE MORTGAGE FINANCE CORPO CHASE 2005-	12/01/2025	Paydown	XXX	19,482	18,823	17,019	17,594		1,888		1,888		19,482				579	01/25/2036
17307G-E8-7	Citigroup Mortgage Loan Trust CMLTI 2005	12/01/2025	Paydown	XXX	21,198	21,323	18,898	19,663		1,535		1,535		21,198				592	10/25/2035
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	05/01/2025	Call 100.0000	XXX	270,000	270,000	270,000	270,000						270,000				8,327	11/01/2041
19685E-AB-7	COLT Funding LLC COLT 2022-2 A2	12/01/2025	Paydown	XXX	131,319	131,319	131,318	131,303		16		16		131,319				2,431	02/25/2067
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3	11/01/2025	Paydown	XXX	8,255,902	8,255,902	8,099,458	8,113,244		142,658		142,658		8,255,902				340,802	03/25/2067
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y	12/01/2025	Paydown	XXX	1,698,111	1,698,111	1,697,099	1,697,244		867		867		1,698,111				55,424	11/25/2069
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y	12/01/2025	Paydown	XXX	1,940,698	1,940,698	1,940,672	1,940,698						1,940,698				65,984	11/25/2069
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y	12/01/2025	Paydown	XXX	776,279	776,279	776,268	776,320		(41)		(41)		776,279				27,083	11/25/2069
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	12/01/2025	Paydown	XXX	240,744	240,744	240,742	240,812		(67)		(67)		240,744				8,925	08/26/2069
251513-AQ-0	Deutsche Alt-A Securities INC DBALT 2006	12/01/2025	Paydown	XXX	28,960	31,876	26,656	28,335		624		624		28,959				669	10/25/2036
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	12/01/2025	Paydown	XXX	120,348	120,348	113,595	113,595						113,595		6,753	6,753	2,934	10/25/2036

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
25151E-AB-9	Deutsche Alt-A Securities INC DBALT 2006	12/01/2025	Paydown	XXX	48,941	54,086	44,215	47,319		1,622		1,622		48,941				1,348	07/25/2036
31350A-CG-1	FEDERAL HOME LOAN BANK OT FEDMFH 3.15 01	10/15/2025	Call 100.0000	XXX	35,000	35,000	35,254	35,181		(10)		(10)		35,171		(171)	(171)	525	01/15/2036
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	09/24/2025	Guggenheim	XXX	8,387,357	9,565,000	9,755,999	9,725,522		(8,621)		(8,621)		9,716,901		(1,329,544)	(1,329,544)	239,364	10/15/2036
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	12/15/2025	Call 100.0000	XXX	285,000	285,000	290,695	289,786		(157)		(157)		289,629		(4,629)	(4,629)	4,515	10/15/2036
31572L-AC-0	Ellington Financial Mortgage T EFMT 2021	12/01/2025	Paydown	XXX	31,220	31,220	22,415	23,127		8,093		8,093		31,220				212	06/25/2066
31573W-AB-7	Ellington Financial Mortgage T EFMT 2020	12/01/2025	Paydown	XXX	31,510	31,510	31,510	31,263		248		248		31,510				288	10/25/2065
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	12/25/2025	Paydown	XXX	7,291,543	7,291,543	7,289,627	7,290,802		740		740		7,291,543				221,156	10/25/2054
31684F-AB-0	FIGRE Trust HE5 B N Y 5.590% 10/25/54	12/25/2025	Paydown	XXX	416,660	416,660	416,598	416,636		24		24		416,660				12,986	10/25/2054
31684F-AC-8	FIGRE Trust HE5 C N Y 5.700% 10/25/54	12/25/2025	Paydown	XXX	333,328	333,328	332,872	332,877		451		451		333,328				10,593	10/25/2054
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG	07/01/2025	Call 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				1,421	07/01/2054
36168W-AA-9	GCAT GCAT 2022-NQM5 A1	12/01/2025	Paydown	XXX	697,614	697,614	675,554	683,228		14,386		14,386		697,614				20,817	08/25/2067
36168W-AB-7	GCAT GCAT 2022-NQM5 A2	12/01/2025	Paydown	XXX	441,528	441,528	422,753	427,070		14,458		14,458		441,528				13,175	08/25/2067
36169D-AA-0	GCAT GCAT 2023-NQM2 A1	12/01/2025	Paydown	XXX	1,248,789	1,248,789	1,236,353	1,237,585		11,204		11,204		1,248,789				40,973	11/25/2067
36171F-AA-1	GCAT GCAT 2023-NQM4 A1	12/01/2025	Paydown	XXX	4,564,765	4,564,765	4,173,688	4,185,087		379,678		379,678		4,564,765				109,208	05/25/2067
36171F-AB-9	GCAT GCAT 2023-NQM4 A2	12/01/2025	Paydown	XXX	264,304	264,304	238,337	239,089		25,215		25,215		264,304				6,323	05/25/2067
36171F-AC-7	GCAT GCAT 2023-NQM4 A3	12/01/2025	Paydown	XXX	407,739	407,739	359,415	360,799		46,940		46,940		407,739				9,754	05/25/2067
36185N-7E-4	GMAC Mortgage Corporation Loan GMACM 200	12/01/2025	Paydown	XXX	1,944	1,944	1,940	1,940		5		5		1,944				49	06/19/2035
362341-4D-8	GSR Mortgage Loan Trust GSR 2006-AR1 2A4	12/01/2025	Paydown	XXX	149,641	143,464	137,446	139,517		10,124		10,124		149,641				4,026	01/25/2036
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	12/25/2025	Paydown	XXX	28,507	28,507	24,730	28,500		7		7		28,507				430	07/25/2037
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A	12/01/2025	Paydown	XXX	606,089	606,089	606,083	606,089						606,089				19,935	06/25/2059
37353P-EB-1	GEORGIA ST HSG & FIN AUTH GA GASHSG 3.25	11/20/2025	FHN	XXX	1,653,140	2,000,000	2,000,000	2,000,000						2,000,000		(346,860)	(346,860)	63,194	12/01/2049
437920-AC-5	HOMES TRUST AFC2 A1 Y Y	12/01/2025	Paydown	XXX	1,199,798	1,199,798	1,199,776	1,199,776		22		22		1,199,798				42,753	10/25/2059
437920-AE-1	HOMES TRUST AFC2 A3 Y Y	12/01/2025	Paydown	XXX	399,933	399,933	399,929	399,933						399,933				15,289	10/25/2059
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	10/01/2025	Call 100.0000	XXX	185,000	185,000	182,626	182,702		24		24		182,726		2,274	2,274	9,134	07/01/2043
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	11/01/2025	Call 100.0000	XXX	885,000	885,000	885,000	885,000						885,000				39,578	01/01/2054
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	570,000	570,000	570,000	570,000						570,000				24,382	07/01/2044
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	950,000	950,000	950,000	950,000						950,000				41,208	07/01/2049
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	1,755,000	1,755,000	1,754,051	1,754,051		1		1		1,754,052		948	948	76,812	07/01/2055
45203M-XE-6	IL HOUSING DEV AUTH 2024B ILHDV	10/01/2025	Call 100.0000	XXX	260,000	260,000	260,000	260,000						260,000				14,122	10/01/2049
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2025	Call 100.0000	XXX	30,000	30,000	29,960	29,960						29,960		40	40	1,361	10/01/2044
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	10/01/2025	Call 100.0000	XXX	145,000	145,000	145,000	145,000						145,000				8,084	10/01/2049
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1	12/01/2025	Paydown	XXX	165,554	165,554	165,552	166,546		(992)		(992)		165,554				4,077	05/25/2067
456606-AF-9	Indymac Home Equity Loan Asset INHEL 200	12/25/2025	Paydown	XXX	7,686	7,686	3,971	3,957	67		52	15		3,971		3,715	3,715	237	02/25/2030
45660L-A2-5	IndyMac INDX Mortgage Loan Tru RAST 2005	12/25/2025	Paydown	XXX	112,670	112,435	75,283	75,283						75,283		37,387	37,387	3,882	10/25/2035
45660L-QW-2	IndyMac INDX Mortgage Loan Tru AR13 1A1	12/01/2025	Paydown	XXX	1,945	1,945	1,508	1,836		109		109		1,945				38	08/25/2035
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006	01/29/2025	No Broker	XXX	2,148,324	2,300,555	1,894,396	1,927,188		1,670		1,670		1,928,858		219,465	219,465	13,583	05/25/2036
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006	01/01/2025	Paydown	XXX	5,854	5,854	4,820	4,904		950		950		5,854				18	05/25/2036
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	12/25/2025	Paydown	XXX	438,412	438,412	375,341	367,603		70,809		70,809		438,412				8,355	08/25/2037
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	12/01/2025	Paydown	XXX	104,440	104,440	102,258	102,604		1,835		1,835		104,440				2,130	07/25/2052
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y	12/01/2025	Paydown	XXX	868,139	868,139	868,133	868,133		6		6		868,139				31,215	02/25/2064
46631J-AL-2	JP Morgan Mortgage Trust JPMMT 2007-A4 3	11/01/2025	Paydown	XXX	2,755	3,029	2,790	2,808		(52)		(52)		2,755				89	06/25/2037
46640M-AC-4	JP Morgan Mortgage Trust JPMMT 2013-3 A3	12/01/2025	Paydown	XXX	73,254	73,254	72,785	72,984		270		270		73,254				924	07/25/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	12/01/2025	Paydown	XXX	3,625,031	3,625,031	3,483,428	3,492,452		132,579		132,579		3,625,031				46,628	07/25/2052
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	12/01/2025	Paydown	XXX	246,282	246,282	218,460	219,602		26,680		26,680		246,282				4,346	12/25/2052
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	12/01/2025	Paydown	XXX	160,975	160,975	154,989	155,549		5,426		5,426		160,975				4,566	01/25/2053
46659A-AA-2	JP MORGAN MORTGAGE TRUST	12/01/2025	Paydown	XXX	586,437	586,437	585,704	585,704		733		733		586,437				23,131	04/25/2055
46659A-AT-1	JP Morgan Mortgage Trust	12/01/2025	Paydown	XXX	586,437	586,437	585,832	585,832		605		605		586,437				23,999	04/25/2055
46659A-AU-8	JP Morgan Mortgage Trust	12/01/2025	Paydown	XXX	1,172,874	1,172,874	1,166,277	1,166,305		6,569		6,569		1,172,874				46,262	04/25/2055
48288#-AA-6	Kennedy Lewis Capital Company KLCC SPV G	10/10/2025	Redemption 100.0000	XXX	19,285,109	19,285,109	19,259,881	19,260,668		24,441		24,441		19,285,109				754,619	05/01/2030
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N	07/01/2025	Call 100.0000	XXX	40,000	40,000	39,129	39,138		6		6		39,144		856	856	2,479	01/01/2055
500937-AA-5	KSL Commercial Mortgage Trust SERIES 202	08/15/2025	Paydown	XXX	21,529	21,529	21,475	21,476		53		53		21,529				846	12/15/2039
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A	12/25/2025	Paydown	XXX	247,591	247,591	221,388	228,281		19,310		19,310		247,591				5,839	12/25/2035
52522C-AG-8	Lehman XS Trust LXS 2006-14N 3A2	12/25/2025	Paydown	XXX	129,029	131,226	100,903	126,150		2,879		2,879		129,029				3,969	08/25/2036
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	12/01/2025	Paydown	XXX	3,101,156	3,101,156	1,875,585	2,764,756						2,764,756		336,400	336,400	81,421	11/25/2037
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	08/29/2025	Call 100.0000	XXX	230,000	230,000	230,000	230,000						230,000				10,553	09/01/2053
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
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	11/01/2025	Paydown	XXX	49,643	49,643	49,643	49,643						49,643				1,589	01/01/2039
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	05/01/2025	Call 100.0000	XXX	65,000	65,000	65,000	65,000						65,000				1,091	12/01/2027
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	12/01/2025	Paydown	XXX	210,076	210,076	175,939	178,006		32,070		32,070		210,076				2,575	06/25/2051
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST	12/01/2025	Paydown	XXX	1,841,661	1,841,661	1,671,485	1,844,972		(3,311)		(3,311)		1,841,661				40,555	08/01/2069
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	12/01/2025	Paydown	XXX	1,632,141	1,632,141	1,509,638	1,512,219		119,922		119,922		1,632,141				34,530	11/01/2069
60637B-WL-0	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	11/01/2025	Call 100.0000	XXX	35,000	35,000	35,000	35,000						35,000				1,070	11/01/2049
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	12/22/2025	Redemption 100.0000	XXX	1,884,545	1,884,545	1,884,545	1,884,545						1,884,545				52,971	12/31/2055
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	12/22/2025	Redemption 100.0000	XXX	1,828,606	1,828,606	1,828,606	1,828,606						1,828,606				55,119	12/31/2055
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-	10/02/2025	No Broker	XXX	849,977	3,816,134	872,013	905,629	10,532		44,148	(33,616)		872,013		(22,036)	(22,036)	19,250	08/25/2036
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-	09/25/2025	Paydown	XXX	156,401	156,401	37,128	37,116	432		420	12		37,128		119,273	119,273	385	08/25/2036
64830G-AB-2	New Residential Mortgage Loan NRZT 2018-	12/01/2025	Paydown	XXX	63,122	63,122	64,488	63,976		(854)		(854)		63,122				1,339	12/25/2057
649883-ZZ-1	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 3	10/01/2025	Call 100.0000	XXX	60,000	60,000	62,289	60,000						60,000				1,636	10/01/2044
65539C-BA-3	NMRR 2011-4RA 3A3 NMRR 2011-4RA 3A3	12/01/2025	Paydown	XXX	261,944	261,944	209,399	238,520		23,424		23,424		261,944				7,403	12/26/2035
658207-3C-7	NC St Hsg Fin Agy Hmownrsp Rev NCSHSG 6	07/01/2025	Call 100.0000	XXX	60,000	60,000	60,000	60,000						60,000				3,743	01/01/2049
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	12/01/2025	Paydown	XXX	1,900,714	1,900,714	1,896,861	1,903,916		(3,202)		(3,202)		1,900,714				68,201	01/25/2062
670855-AB-1	Onslow Bay Financial LLC OBX 2023-NQM1 A	12/01/2025	Paydown	XXX	372,653	372,653	370,770	370,812		1,841		1,841		372,653				12,871	11/25/2062
67117D-AB-6	Onslow Bay Financial LLC OBX 2022-NQM7 A	12/25/2025	Paydown	XXX	180,406	180,406	180,037	182,392		(1,986)		(1,986)		180,406				5,660	08/25/2062
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	12/01/2025	Paydown	XXX	691,238	691,238	691,238	691,238						691,238				21,390	02/25/2063
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	12/01/2025	Paydown	XXX	691,178	691,178	690,930	691,178						691,178				23,322	02/25/2063
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	12/01/2025	Paydown	XXX	1,388,398	1,388,398	1,388,382	1,388,382		16		16		1,388,398				54,385	07/25/2063
67117Y-AB-0	Onslow Bay Financial LLC OBX 2022-NQM8 A	09/01/2025	Paydown	XXX	1,229,865	1,229,865	1,210,573	1,217,560		12,305		12,305		1,229,865				33,145	09/25/2062
67117Y-AB-0	Onslow Bay Financial LLC OBX 2022-NQM8 A	09/01/2025	Redemption 100.0000	XXX	10,665,236	10,665,236	10,497,936	10,558,526		106,709		106,709		10,665,236				542,150	09/25/2062
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/01/2025	Paydown	XXX	3,423,629	3,423,629	3,410,927	3,426,148		(2,519)		(2,519)		3,423,629				110,220	09/25/2062

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/18/2025	Redemption 100.0000	XXX	15,733,920	15,733,920	15,675,542	15,745,495		(11,576)		(11,576)		15,733,920				1,045,848	09/25/2062
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/01/2025	Paydown	XXX	281,202	281,202	276,329	277,793		3,409		3,409		281,202				9,053	09/25/2062
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/18/2025	Redemption 100.0000	XXX	1,292,315	1,292,315	1,269,920	1,276,649		15,666		15,666		1,292,315				85,901	09/25/2062
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y	12/01/2025	Paydown	XXX	5,417,851	5,417,851	5,417,797	5,417,797		54		54		5,417,851				173,890	02/25/2064
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y	12/01/2025	Paydown	XXX	1,721,684	1,721,684	1,721,662	1,721,662		22		22		1,721,684				57,427	02/25/2064
67119E-AB-2	Onslow Bay Financial LLC NQM11 A2 Y Y	12/01/2025	Paydown	XXX	868,710	868,710	868,694	868,710						868,710				29,711	06/25/2064
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y	12/01/2025	Paydown	XXX	6,400,003	6,400,003	6,399,977	6,400,003						6,400,003				221,574	03/25/2064
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y	12/01/2025	Paydown	XXX	799,995	799,995	799,995	799,995						799,995				28,597	03/25/2064
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	12/01/2025	Paydown	XXX	525,546	525,546	525,536	525,536		10		10		525,546				17,497	10/25/2064
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	12/01/2025	Paydown	XXX	568,158	568,158	568,157	568,165		(7)		(7)		568,158				19,421	10/25/2064
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2	12/01/2025	Paydown	XXX	468,462	468,462	468,457	468,462						468,462				18,145	11/25/2064
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2	12/01/2025	Paydown	XXX	960,947	960,947	960,939	961,023		(76)		(76)		960,947				38,184	11/25/2064
673913-AB-5	Onslow Bay Financial LLC	12/01/2025	Paydown	XXX	510,542	510,542	510,540	510,542						510,542				17,898	10/25/2064
673913-AC-3	Onslow Bay Financial LLC	12/01/2025	Paydown	XXX	814,881	814,881	814,881	814,881						814,881				29,591	10/25/2064
67448G-AA-1	Onslow Bay Financial LLC OBX 2023-NQM4 A	12/01/2025	Paydown	XXX	218,029	218,029	216,973	216,996		1,033		1,033		218,029				6,214	03/25/2063
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	12/01/2025	Paydown	XXX	504,218	504,218	504,217	504,218						504,218				17,097	10/25/2064
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	12/01/2025	Paydown	XXX	680,694	680,694	680,692	680,710		(15)		(15)		680,694				23,711	10/25/2064
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	12/01/2025	Call 100.0000	XXX	635,000	635,000	635,000	635,000						635,000				34,924	09/01/2053
67756U-BC-1	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	12/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				818	09/01/2049
67756U-BD-9	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	12/01/2025	Call 100.0000	XXX	45,000	45,000	45,000	45,000						45,000				1,786	09/01/2054
69377T-AA-4	PRKCM Trust PRKCM 2022-AFC2 A1	12/01/2025	Paydown	XXX	2,650,222	2,650,222	2,650,167	2,670,098		(19,876)		(19,876)		2,650,222				74,696	08/25/2057
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y	12/01/2025	Paydown	XXX	1,096,382	1,096,382	1,097,924	1,097,916		(1,535)		(1,535)		1,096,382				39,440	12/25/2059
749228-AJ-1	Residential Accredit Loans In RALI 2006-	12/01/2025	Paydown	XXX	214,147	282,524	231,180	246,166		(32,018)		(32,018)		214,147				12,853	04/25/2036
74927X-AE-2	RBSGC Mortgage Pass Through Ce RBSGC 200	12/01/2025	Paydown	XXX	63,268	62,085	35,334	35,334						35,334		27,934	27,934	2,581	01/25/2037
74938F-AW-8	Woodward Capital Management RCKT 2022-1	02/26/2025	WELLS FARGO	XXX	3,339,746	4,143,927	4,029,373	4,040,614		232		232		4,040,846		(701,100)	(701,100)	24,748	01/25/2052
74938F-AW-8	Woodward Capital Management RCKT 2022-1	12/01/2025	Paydown	XXX	1,619,789	1,619,789	1,575,000	1,579,405		40,383		40,383		1,619,789				20,272	01/25/2052
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	12/01/2025	Paydown	XXX	2,344,133	2,344,133	2,344,105	2,344,105		28		28		2,344,133				82,156	06/25/2044
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	12/01/2025	Paydown	XXX	260,459	260,459	260,457	260,457		3		3		260,459				9,353	06/25/2044
749407-AD-4	Woodward Capital Management	01/29/2025	Transfer	XXX	5,420,205	5,296,000	5,411,557	5,296,000						5,296,000		124,205	124,205	68,157	11/25/2043
74958W-AB-2	Residential Funding Mtg Sec I RFMSI 2007	12/01/2025	Paydown	XXX	30,690	49,639	29,947	29,947						29,947		743	743	1,518	02/25/2037
74958X-AB-0	Residential Funding Mtg Sec I RFMSI 2007	12/01/2025	Paydown	XXX	75,192	71,250	59,873	63,117		12,075		12,075		75,192				3,436	04/25/2037
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17	12/01/2025	Paydown	XXX	1,861,583	1,861,583	1,783,920	1,789,505		72,078		72,078		1,861,583				27,147	01/25/2052
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19	12/01/2025	Paydown	XXX	372,317	372,317	367,488	367,863		4,453		4,453		372,317				6,515	01/25/2052
76113N-AC-7	Residential Asset Securitizati RAST 2006	12/01/2025	Paydown	XXX	77,801	65,242	52,258	52,258						52,258		25,542	25,542	2,577	07/25/2036
78432B-AB-5	SG Capital Partners SGR 2019-3 A2	09/01/2025	Paydown	XXX	158,743	158,743	158,740	158,563		180		180		158,743				2,147	09/25/2059
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y	12/01/2025	Paydown	XXX	2,500,058	2,500,058	2,485,993	2,485,993		14,064		14,064		2,500,058				81,791	06/25/2054
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y	12/01/2025	Paydown	XXX	803,589	803,589	793,293	793,293		10,296		10,296		803,589				26,290	06/25/2054
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	12/01/2025	Paydown	XXX	21,875	21,875	19,568	21,196		679		679		21,875				206	04/25/2043
81745B-AB-1	Sequoia Mortgage Trust SEMT 2013-6 A2	12/01/2025	Paydown	XXX	32,753	32,753	31,633	32,389		365		365		32,753				605	05/25/2043
81745C-AA-1	Sequoia Mortgage Trust SEMT 2013-7 A1	02/26/2025	BANK OF AMERICA	XXX	576,162	674,799	666,241	671,468		32		32		671,500		(95,338)	(95,338)	4,030	06/25/2043
81745C-AA-1	Sequoia Mortgage Trust SEMT 2013-7 A1	12/01/2025	Paydown	XXX	50,783	50,783	50,139	50,532		251		251		50,783				529	06/25/2043
81745M-AA-9	Sequoia Mortgage Trust SEMT 2013-2 A	12/01/2025	Paydown	XXX	16,615	16,615	14,465	15,987		628		628		16,615				150	02/25/2043
81746P-CD-3	Sequoia Mortgage Trust SEMT 2016-1 B3	01/29/2025	No Broker	XXX	1,859,608	2,396,666	2,001,780	2,083,867		555		555		2,084,422		(224,814)	(224,814)	14,564	06/25/2046
81746P-CD-3	Sequoia Mortgage Trust SEMT 2016-1 B3	01/01/2025	Paydown	XXX	38,737	38,737	32,354	33,681		5,056		5,056		38,737				122	06/25/2046
81746R-CC-1	SEMT 2016-2 B2 SEMT 2016-2 B2	12/01/2025	Paydown	XXX	221,787	221,787	212,972	215,655		6,132		6,132		221,787				5,172	08/25/2046
81746R-CD-9	SEMT 2016-2 B2 SEMT 2016-2 B3	01/29/2025	No Broker	XXX	1,945,846	2,350,881	1,995,114	2,075,440		732		732		2,076,173		(130,326)	(130,326)	14,248	08/25/2046
81746R-CD-9	SEMT 2016-2 B2 SEMT 2016-2 B3	01/01/2025	Paydown	XXX	10,490	10,490	8,902	9,261		1,229		1,229		10,490				33	08/25/2046
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	12/01/2025	Paydown	XXX	882,076	882,076	890,897	865,521		16,555		16,555		882,076				21,746	05/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
89175T-AD-0	Towd Point Mortgage Trust TPMT 2018-4 M2	02/14/2025	No Broker	XXX	751,040	1,000,000	907,932	926,951		490		490		927,441		(176,401)	(176,401)	6,083	06/25/2058
89176L-AE-4	Towd Point Mortgage Trust TPMT 2018-6 M2	02/14/2025	No Broker	XXX	835,767	1,000,000	991,078	992,344		36		36		992,380		(156,614)	(156,614)	7,604	03/25/2058
89176V-AD-4	Towd Point Mortgage Trust TPMT 2018-5 M2	02/14/2025	No Broker	XXX	791,985	1,000,000	943,987	953,864		256		256		954,119		(162,134)	(162,134)	6,590	07/25/2058
89177J-AD-0	Towd Point Mortgage Trust TPMT 2019-2 M2	02/14/2025	No Broker	XXX	2,511,515	3,000,000	2,884,223	2,901,750		465		465		2,902,215		(390,699)	(390,699)	22,537	12/25/2058
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y	03/13/2025	BANK OF AMERICA	XXX	4,624,122	4,682,655	4,592,821	4,593,771		(950)		(950)		4,592,821		31,302	31,302	59,166	10/27/2064
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y	03/01/2025	Paydown	XXX	194,626	194,626	190,893	190,932		3,694		3,694		194,626				1,221	10/27/2064
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y	12/01/2025	Paydown	XXX	706,311	706,311	687,915	688,086		18,225		18,225		706,311				17,803	10/27/2064
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	12/01/2025	Paydown	XXX	4,029	4,029	4,029	4,029						4,029				87	07/01/2042
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	09/01/2025	Paydown	XXX	1,405,740	1,405,740	1,405,732	1,422,785		(17,045)		(17,045)		1,405,740				45,339	04/25/2067
92538N-AB-3	Verus Securitization Trust VERUS 2022-4	09/01/2025	Paydown	XXX	1,757,195	1,757,195	1,653,960	1,660,908		96,287		96,287		1,757,195				60,044	04/25/2067
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	12/01/2025	Paydown	XXX	2,171,901	2,171,901	2,171,886	2,171,901						2,171,901				78,046	03/25/2068
92539G-AB-7	Verus Securitization Trust VERUS 2023-3	12/01/2025	Paydown	XXX	218,843	218,843	218,840	218,843						218,843				7,657	03/25/2068
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y	12/01/2025	Paydown	XXX	768,958	768,958	768,952	768,952		7		7		768,958				24,065	05/25/2068
92540R-AE-4	Verus Securitization Trust	12/01/2025	Paydown	XXX	978,055	978,055	978,042	978,044		11		11		978,055				34,788	11/25/2069
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	12/01/2025	Paydown	XXX	3,101,831	3,101,831	3,101,799	3,101,831						3,101,831				117,466	05/25/2054
92925G-AA-1	WAMU Mortgage Pass-Through Cer WAMU 2006	12/01/2025	Paydown	XXX	48,105	46,006	34,504	37,234		10,872		10,872		48,105				1,585	12/25/2036
933637-AD-2	WAMU Mortgage Pass-Through Cer WAMU 2006	12/01/2025	Paydown	XXX	278,394	278,452	234,950	249,284		29,110		29,110		278,394				5,028	01/25/2037
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	12/01/2025	Paydown	XXX	1,297,059	1,297,059	1,133,926	1,266,524		30,535		30,535		1,297,059				33,751	09/25/2034
94987X-AE-7	WFMLT 2011-RR4 1A2 WFMLT 2011-RR4 1A2	10/02/2025	No Broker	XXX	1,344,499	1,474,818	1,093,139	1,172,176		13,701		13,701		1,185,877		158,622	158,622	70,552	06/27/2036
94987X-AE-7	WFMLT 2011-RR4 1A2 WFMLT 2011-RR4 1A2	10/01/2025	Paydown	XXX	76,923	80,650	59,778	64,100		12,824		12,824		76,923				2,765	06/27/2036
12643H-AM-2	Credit Suisse Mortgage Trust CSMC 2010-3	12/01/2025	Paydown	XXX	226,742	226,742	217,814	224,464		2,278		2,278		226,742				4,662	12/26/2036
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)					212,704,033	222,076,698	211,521,866	213,461,574	63,175	1,755,560	78,404	1,740,331		215,201,897		(2,497,865)	(2,497,865)	7,170,943	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Affiliated)																			
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)																			
05526Q-AN-6	Banc of America Merrill Lynch BAMLL 2015	02/01/2025	Paydown	XXX	7,000,000	7,000,000	6,407,188	6,969,994		30,007		30,007		7,000,000				43,128	04/14/2033
05589F-AA-2	300 MADISON AVENUE 300 MADISON AVENUE	01/14/2025	Tax Free Exchange	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				63,334	07/01/2029
05606D-AC-2	BX Trust BX 2022-PSB B	07/15/2025	Redemption 100.0000	XXX	11,200,000	11,200,000	11,125,477	11,145,928		54,072		54,072		11,200,000				479,987	08/15/2039
05606D-AS-7	BX Trust BX 2022-PSB A	05/15/2025	Paydown	XXX	5,403,771	5,403,771	5,367,853	5,377,815		25,956		25,956		5,403,771				106,445	08/15/2039
05606D-AS-7	BX Trust BX 2022-PSB A	07/15/2025	Redemption 100.0000	XXX	17,588,935	17,588,935	17,472,027	17,504,450		84,485		84,485		17,588,935				702,209	08/15/2039
05608R-AA-3	BX Trust BX 2021-ARIA A	12/15/2025	Paydown	XXX	900,000	900,000	882,000	883,250		16,750		16,750		900,000				48,154	10/15/2036
05609V-AN-5	BX Trust BX 2021-VOLT E	12/15/2025	Paydown	XXX	5,196,000	5,196,000	4,962,578	5,031,014		164,986		164,986		5,196,000				330,754	09/15/2036
05613Q-AC-4	BX Trust SERIES 2024-AIR2 CLASS B 144A	04/15/2025	Paydown	XXX	91,845	91,845	91,615	91,615		230		230		91,845				1,892	10/15/2041
06540R-AJ-3	Bank BANK 2017-BNK9 B 4.031% 11/15/54	10/02/2025	No Broker	XXX	937,852	1,000,000	1,029,967	1,008,988		(2,265)		(2,265)		1,006,723		(68,870)	(68,870)	33,704	11/15/2054
12433C-AA-3	BX Trust AIRC A N Y 5.441% 08/15/39	07/15/2025	Paydown	XXX	261,600	261,600	260,946	260,988		611		611		261,600				7,449	08/15/2039
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	07/15/2025	Paydown	XXX	255,219	255,219	254,581	254,625		594		594		255,219				7,810	08/15/2039
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	07/15/2025	Paydown	XXX	510,438	510,438	509,162	509,253		1,186		1,186		510,438				16,704	08/15/2039
12515A-BH-2	CD Commercial Mortgage Trust CD 2016-CD2	08/05/2025	PERFORMANCE TRUST CAPITAL PART	XXX	16,800,000	21,000,000	21,626,265	21,138,388		(49,881)		(49,881)		21,088,507		(4,288,507)	(4,288,507)	554,374	11/10/2049
12515G-AF-4	CD Commercial Mortgage Trust CD 2017-CD3	08/08/2025	PERFORMANCE TRUST CAPITAL PART	XXX	2,175,000	2,500,000	2,574,818	2,517,773		(6,009)		(6,009)		2,511,764		(336,764)	(336,764)	66,545	02/10/2050
12515G-AG-2	CD Commercial Mortgage Trust CD 2017-CD3	08/08/2025	PERFORMANCE TRUST CAPITAL PART	XXX	7,687,500	12,500,000	12,874,265	12,588,877		(30,168)		(30,168)		12,558,708		(4,871,208)	(4,871,208)	345,833	02/10/2050
12531W-BG-6	CFCRE Commercial Mortgage Trus CFCRE 201	12/01/2025	Paydown	XXX	11,732,290	11,732,290	12,328,582	11,804,837		(72,547)		(72,547)		11,732,290				551,418	01/10/2048
12595V-AG-2	COMM Mortgage Trust COMM 2018-COR3 B	12/03/2025	BNP PARIBAS	XXX	427,500	500,000	515,000	506,296		(1,397)		(1,397)		504,898		(77,398)	(77,398)	23,092	05/10/2051
17320Q-AG-4	Citigroup Commercial Mortgage CGCMT 2013	03/12/2025	Redemption 100.0000	XXX	5,813,000	5,813,000	5,655,867	5,813,000						5,813,000				51,119	05/10/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
17324T-AK-5	Citigroup Commercial Mortgage CGCMT 2016	12/03/2025	WELLS FARGO	XXX	1,875,000	2,000,000	2,180,625	2,027,204		(27,009)		(27,009)		2,000,195		(125,195)	(125,195)	96,739	02/10/2049
30329X-AA-6	FS Rialto Issuer Ltd FSRIA 2022-FL7 A	02/19/2025	Paydown	XXX	7,798,396	7,798,396	7,803,673	7,797,017		1,379		1,379		7,798,396				98,963	10/19/2039
30329X-AC-2	FS Rialto Issuer Ltd FSRIA 2022-FL7 AS	02/19/2025	Paydown	XXX	40,000,000	40,000,000	39,700,000	39,782,485		217,515		217,515		40,000,000				543,482	10/19/2039
30329X-AE-8	FS Rialto Issuer Ltd FSRIA 2022-FL7 B	02/19/2025	Paydown	XXX	13,550,000	13,550,000	13,448,375	13,472,985		77,015		77,015		13,550,000				195,958	10/19/2039
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A	11/01/2025	Paydown	XXX	3,664,528	3,664,528	3,319,261	3,508,404		156,124		156,124		3,664,528				40,880	10/19/2037
33767J-AC-6	Firstkey Homes Trust FKH 2020-SFR2 B	11/01/2025	Paydown	XXX	7,500,000	7,500,000	6,784,570	7,156,461		343,539		343,539		7,500,000				107,731	10/19/2037
33767J-AE-2	Firstkey Homes Trust FKH 2020-SFR2 C	11/01/2025	Paydown	XXX	7,000,000	7,000,000	6,354,375	6,701,702		298,298		298,298		7,000,000				106,966	10/19/2037
33767J-AJ-1	Firstkey Homes Trust FKH 2020-SFR2 E	11/01/2025	Paydown	XXX	1,850,000	1,850,000	1,689,301	1,774,874		75,126		75,126		1,850,000				45,245	10/19/2037
38012K-AB-7	GMAC Commercial Mortgage Asset GMACN 200	01/10/2025	Paydown	XXX	33,332	33,332	35,203	33,343		(11)		(11)		33,332				148	01/10/2025
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	11/15/2025	Paydown	XXX	39,250,131	39,250,131	39,053,515	39,111,387		138,744		138,744		39,250,131				2,010,715	07/15/2039
40442A-AC-3	Hospitality Investors Trust HIT 2022-HI3	12/15/2025	Paydown	XXX	9,770,428	9,770,428	9,721,479	9,735,699		34,728		34,728		9,770,428				613,877	07/15/2039
43730N-AE-6	Home Partners of America Trust	11/01/2025	Paydown	XXX	28,567	28,567	28,285	28,353		214		214		28,567				505	04/17/2039
43730X-AB-0	Home Partners of America Trust	11/01/2025	Paydown	XXX	241,018	241,018	241,007	241,007		11		11		241,018				2,563	01/17/2041
43730X-AC-8	Home Partners of America Trust	11/01/2025	Paydown	XXX	93,163	93,163	93,160	93,160		3		3		93,163				1,046	01/17/2041
43732V-AC-0	Home Partners of America Trust HPA 2021-	08/01/2025	Paydown	XXX	1,604	1,604	1,405	1,494		111		111		1,604				14	12/17/2026
50184B-AL-2	Ladder Capital Commercial Mort LCCM 2013	12/03/2025	BAY CREST PARTNERS LLC	XXX	1,404,717	1,750,000	1,749,989	1,748,021		(278)		(278)		1,747,743		(343,026)	(343,026)	77,765	02/15/2036
55287F-AA-2	MCR Mortgage Trust HF1 A N Y	12/15/2025	Paydown	XXX	146,590	146,590	146,224	146,241		349		349		146,590				9,000	12/15/2041
68275C-AC-2	1345 Ave of the Americas & Par FB 2005-1	06/10/2025	Paydown	XXX	4,917,040	4,917,040	5,557,792	4,998,834		(81,794)		(81,794)		4,917,040				129,761	08/10/2035
68275C-AD-0	1345 Ave of the Americas & Par FB 2005-1	06/10/2025	Paydown	XXX	4,328,000	4,328,000	3,749,723	4,274,056		53,944		53,944		4,328,000				115,168	08/10/2035
68275C-AE-8	1345 Ave of the Americas & Par FB 2005-1	06/08/2025	Paydown	XXX	4,328,000	4,328,000	3,695,675	4,262,527		65,473		65,473		4,328,000				115,729	08/10/2035
68373B-AA-9	OPEN Trust OPEN 2023-AIR A	11/15/2025	Paydown	XXX	438,319	438,319	441,606	441,173		(2,855)		(2,855)		438,319				18,357	10/15/2028
69144A-AA-7	Oxford Finance Funding Trust	02/15/2025	Paydown	XXX	1,792,266	1,792,266	1,792,266	1,792,266						1,792,266				8,444	02/15/2028
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	12/01/2025	Paydown	XXX	54,538	54,538	54,538	54,538						54,538				959	03/01/2041
929342-AB-9	WMRK Commercial Mortgage Trust WMRK 2022	11/15/2025	Paydown	XXX	3,131,389	3,131,389	3,107,845	3,115,945		15,445		15,445		3,131,389				225,116	11/15/2035
95000A-AZ-0	Wells Fargo Commercial Mortgag WFCM 2015	11/01/2025	Paydown	XXX	11,000,000	11,000,000	11,733,651	11,086,436		(86,436)		(86,436)		11,000,000				429,046	12/15/2048
95002N-AA-5	Wells Fargo Commercial Mortgag WFCM 2019	06/01/2025	Paydown	XXX	1,267,000	1,267,000	1,159,305	1,172,628		94,372		94,372		1,267,000				16,017	09/15/2031
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL AMISTAD WHSE 1 S	12/22/2025	Redemption 100.0000	XXX	16,500,000	16,500,000	16,170,000	16,205,325		294,675		294,675		16,500,000				1,351,543	12/27/2031
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)					281,944,976	291,887,407	289,751,039	290,170,656		1,885,292		1,885,292		292,055,945		(10,110,968)	(10,110,968)	9,795,688	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial MBS (Affiliated)																			
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																			
00038K-AY-7	AB BSL CLO 1 LTD ABBSL 2020-1A DR	11/15/2025	Paydown	XXX	500,000	500,000	479,410	481,220		18,780		18,780		500,000				41,857	01/15/2035
00086G-AQ-4	ABPCI DIRECT LENDING FUND IV L	03/05/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				34,440	04/27/2034
055984-AE-8	BSPRT ISSUER LTD BSPRT 2022-FL9 AS	10/15/2025	Paydown	XXX	33,880,000	33,880,000	33,541,200	33,491,426		388,574		388,574		33,880,000				2,048,412	07/15/2039
055984-AG-3	BSPRT ISSUER LTD BSPRT 2022-FL9 B	10/15/2025	Paydown	XXX	11,416,000	11,416,000	11,301,840	11,284,029		131,971		131,971		11,416,000				738,069	07/15/2039
055984-AJ-7	BSPRT ISSUER LTD BSPRT 2022-FL9 C	10/15/2025	Paydown	XXX	13,939,000	13,939,000	13,799,610	13,775,441		163,559		163,559		13,939,000				965,728	07/15/2039
05642#-AB-5	BTC Offshore Holdings Fund III BTC DD 06	04/21/2025	Corp Action	XXX	232,250	232,250	232,250	232,250						232,250				5,336	06/28/2033
09261W-AA-2	BLACKROCK DLF IX 2020 5.393% 07/21/30	10/17/2025	Redemption 100.0000	XXX	36,715,858	36,715,858	36,715,858	36,715,858						36,715,858				1,516,013	07/21/2030
09261W-AC-8	BLACKROCK DLF IX 2020 6.143% 07/21/30	10/17/2025	Redemption 100.0000	XXX	14,985,360	14,985,360	14,985,360	14,985,360						14,985,360				1,010,444	07/21/2030
09261W-AE-4	BLACKROCK DLF IX 2020 6.643% 07/21/30	10/17/2025	Redemption 100.0000	XXX	5,995,120	5,995,120	5,995,120	5,995,120						5,995,120				434,635	07/21/2030
09261W-AG-9	BLACKROCK DLF IX 2020 7.643% 07/21/30	10/17/2025	Redemption 100.0000	XXX	4,995,100	4,995,100	4,995,100	4,995,100						4,995,100				412,780	07/21/2030
09261W-AJ-3	BLACKROCK DLF IX 2020 8.143% 07/21/30	10/17/2025	Redemption 100.0000	XXX	5,492,680	5,492,680	5,492,680	5,492,680						5,492,680				481,744	07/21/2030
09261W-AL-8	BLACKROCK DLF IX 2020 8.643% 07/21/30	10/17/2025	Redemption 100.0000	XXX	4,706,880	4,706,880	4,706,880	4,706,880						4,706,880				436,685	07/21/2030
09261W-AN-4	BLACKROCK DLF IX 2020 2.500% 07/21/30	10/17/2025	Redemption 100.0000	XXX	1,307,635	1,307,635	1,090,076	1,308,819		(910)	219,303	(220,213)		1,088,606		219,029	219,029	209,992	07/21/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
09262E-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	10/27/2025	Paydown	XXX	4,348,324	4,348,324	4,348,324	4,348,324						4,348,324				247,010	05/01/2035
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	10/27/2025	Paydown	XXX	3,385,262	3,385,262	3,385,262	3,385,262						3,385,262				36,325	05/20/2035
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	04/29/2025	Redemption 100.0000	XXX	3,991,338	3,991,338	3,991,338	3,991,338						3,991,338				802,820	05/20/2035
09629P-AA-4	Bluemountain CLO Ltd BLUEM 2018-22A A1	10/15/2025	Paydown	XXX	141,307	141,307	139,541	141,307						141,307				5,231	07/15/2031
09631B-AA-1	Bluemountain CLO Ltd BLUEM 2021-31A A1	10/20/2025	Paydown	XXX	10,000,000	10,000,000	9,835,000	9,886,062		113,938		113,938		10,000,000				585,320	04/19/2034
12549Q-BA-2	CIFC Funding Ltd CIFC 2014-3A A1R2	01/22/2025	Paydown	XXX	204,499	204,499	203,221	204,499						204,499				3,184	10/22/2031
12549Q-BA-2	CIFC Funding Ltd CIFC 2014-3A A1R2	03/26/2025	Redemption 100.0000	XXX	1,871,612	1,871,612	1,859,915	1,871,612						1,871,612				47,983	10/22/2031
12551Y-AC-7	CIFC FUNDING LTD CIFC 2018-3A B	09/05/2025	Call 100.0000	XXX	3,000,000	3,000,000	2,910,000	2,981,387		529		529		2,981,916		18,084	18,084	167,805	07/18/2031
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/22/2025	Redemption 100.0000	XXX	1,706,635	1,706,635	1,706,635	1,706,635						1,706,635				48,335	09/20/2048
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	08/20/2025	Redemption 100.0000	XXX	40,700	40,700	40,700	40,700						40,700				1,322	09/20/2048
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	08/20/2025	Redemption 100.0000	XXX	13,405	13,405	13,405	13,405						13,405				429	09/20/2048
15674V-AD-6	Cerberus CERB 2023-2A B	01/29/2025	No Broker	XXX	3,597,692	3,580,000	3,597,914	3,596,299		50		50		3,596,349		1,343	1,343	86,534	07/15/2035
15675C-AA-3	Cerberus CERB 2023-3A A1	09/17/2025	Redemption 100.0000	XXX	25,000,000	25,000,000	24,875,000	24,905,847		94,153		94,153		25,000,000				1,607,576	09/13/2035
15675C-AC-9	Cerberus CERB 2023-3A B	09/17/2025	Redemption 100.0000	XXX	2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				191,985	09/13/2035
15675C-AJ-4	Cerberus CERB 2023-3A A2	09/17/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				247,893	09/13/2035
25211A-AE-9	Dewolf Park clo Ltd DWOLF 2017-1A AR	10/15/2025	Paydown	XXX	3,856,385	3,856,385	3,818,612	3,843,425		12,961		12,961		3,856,385				142,769	10/15/2030
26249K-BB-6	Dryden Senior Loan Fund DRSLF 2014-36A B	01/15/2025	Paydown	XXX	2,500,000	2,500,000	2,435,775	2,493,555		6,445		6,445		2,500,000				40,684	04/15/2029
30327M-AA-2	FS Rialto Issuer Ltd FSRIA 2022-FL5 A	02/19/2025	Paydown	XXX	36,239,311	36,239,311	35,830,706	34,513,055		1,726,255		1,726,255		36,239,311				402,648	06/19/2037
30327M-AC-8	FS Rialto Issuer Ltd FSRIA 2022-FL5 AS	02/19/2025	Paydown	XXX	28,925,000	28,925,000	28,635,701	28,645,641		279,359		279,359		28,925,000				364,842	06/19/2037
30327M-AE-4	FS Rialto Issuer Ltd FSRIA 2022-FL5 B	02/19/2025	Paydown	XXX	7,000,000	7,000,000	6,929,980	6,896,059		103,941		103,941		7,000,000				94,408	06/19/2037
30327M-AG-9	FS Rialto Issuer Ltd FSRIA 2022-FL5 C	02/19/2025	Paydown	XXX	5,250,000	5,250,000	5,197,489	5,202,933		47,067		47,067		5,250,000				75,862	06/19/2037
34706C-AA-7	Fortress CBO Investments Ltd FORT 2022-F	07/23/2025	Paydown	XXX	1,099,139	1,099,139	1,052,982	1,072,086		27,053		27,053		1,099,139				19,255	02/23/2039
34706C-AC-3	Fortress CBO Investments Ltd FORT 2022-F	12/23/2025	Paydown	XXX	7,169,514	7,169,514	7,118,028	7,138,199		31,315		31,315		7,169,514				281,370	02/23/2039
40168X-AA-9	GUGGENHEIM CLO LTD GUGG 2023-5A A1	12/04/2025	Redemption 100.0000	XXX	100,000,000	100,000,000	100,000,000	100,000,000						100,000,000				7,857,410	07/25/2035
40168X-AB-7	GUGGENHEIM CLO LTD GUGG 2023-5A A2	12/04/2025	Redemption 100.0000	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				418,649	07/25/2035
40168X-AD-3	GUGGENHEIM CLO LTD GUGG 2023-5A B	12/04/2025	Redemption 100.0000	XXX	2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				190,993	07/25/2035
40168X-AE-1	GUGGENHEIM CLO LTD GUGG 2023-5A C	12/04/2025	Redemption 100.0000	XXX	12,400,000	12,400,000	12,400,000	12,400,000						12,400,000				1,302,144	07/25/2035
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1	07/15/2025	Call 100.0000	XXX	409,488	409,488	409,488	409,488						409,488				19,245	01/15/2031
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1	04/15/2025	Paydown	XXX	8,596,347	8,596,347	8,596,347	8,596,347						8,596,347				180,010	01/15/2031
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1	07/15/2025	Redemption 100.0000	XXX	3,215,301	3,215,301	3,215,301	3,215,301						3,215,301				151,113	01/15/2031
40170F-AD-8	GPIM..18-1 GPIM 2018-1A B	10/15/2025	Paydown	XXX	1,041,286	1,041,286	1,041,286	1,041,286						1,041,286				62,391	01/15/2031
40170F-AJ-5	GPIM..18-1 4.550% 01/15/31	04/15/2025	Paydown	XXX	145,668	145,668	145,668	145,668						145,668				2,142	01/15/2031
40170F-AJ-5	GPIM..18-1 4.550% 01/15/31	07/15/2025	Redemption 100.0000	XXX	61,423	61,423	61,423	61,423						61,423				2,096	01/15/2031
40172P-AC-6	Guggenheim CLO Ltd GUGG 2022-2A A2	03/04/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				121,871	01/15/2035
40172P-AE-2	Guggenheim CLO Ltd GUGG 2022-2A B	03/04/2025	Redemption 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				259,297	01/15/2035
40436V-AE-1	HPS Loan Management Ltd HLM 11A-17 AR	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	367,441	367,515	365,126	365,966		(110)		(110)		365,856		1,585	1,585	7,512	05/06/2030
40436V-AE-1	HPS Loan Management Ltd HLM 11A-17 AR	02/06/2025	Paydown	XXX	489,386	489,386	486,205	487,324		2,062		2,062		489,386				7,270	05/06/2030
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A	07/18/2025	Paydown	XXX	1,832,066	1,832,066	1,767,027	1,804,154		27,912		27,912		1,832,066				32,386	02/18/2038
42704R-AE-1	HERA..21-FL1 HERA 2021-FL1 B	07/18/2025	Paydown	XXX	600,000	600,000	570,000	584,881		15,119		15,119		600,000				21,339	02/18/2038
42704R-AG-6	HERA..21-FL1 HERA 2021-FL1 C	07/18/2025	Paydown	XXX	9,950,000	9,950,000	9,952,875	9,936,710		13,290		13,290		9,950,000				374,372	02/18/2038
44330G-AE-3	HPS Loan Management Ltd HLM 4A-2014 A2R	03/03/2025	Redemption 100.0000	XXX	2,500,000	2,500,000	2,396,250	2,437,198		62,802		62,802		2,500,000				55,065	01/28/2030
48251B-AY-6	KKR Financial CLO Ltd KKR 16 A2R2	12/01/2025	Redemption 100.0000	XXX	8,000,000	8,000,000	7,560,000	7,631,638		368,362		368,362		8,000,000				571,819	10/20/2034
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				755,869	01/17/2033
50190F-AE-1	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Redemption 100.0000	XXX	1,150,000	1,150,000	1,079,850	1,100,557		49,443		49,443		1,150,000				38,637	11/15/2038
50190F-AG-6	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Call 100.0000	XXX	2,250,000	2,250,000	2,252,900	2,252,388		488		488		2,252,877		(2,877)	(2,877)	80,145	11/15/2038
50202K-AG-1	Ladder Capital Commercial Mort LCCM 2021	02/15/2025	Paydown	XXX	7,550,000	7,550,000	7,355,225	7,468,549		81,451		81,451		7,550,000				86,028	12/15/2038
50202K-AJ-5	Ladder Capital Commercial Mort LCCM 2021	02/15/2025	Paydown	XXX	6,600,000	6,600,000	6,592,078	6,595,852		4,148		4,148		6,600,000				83,729	12/15/2038
55819B-AW-0	Madison Park Funding Ltd MDPK 2015-18A A	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	1,627,009	1,627,334	1,614,641	1,627,334						1,627,334		(325)	(325)	37,116	10/21/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
55819B-AW-0	Madison Park Funding Ltd MDPK 2015-18A A	01/21/2025	Paydown	XXX	363,013	363,013	360,181	363,013						363,013				5,398	10/21/2030
64129K-BE-6	Neuberger Berman CLO Ltd NEUB 2013-15A A	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	1,211,707	1,211,949	1,197,406	1,205,670		(632)		(632)		1,205,038		6,669	6,669	28,787	10/15/2029
64129K-BE-6	Neuberger Berman CLO Ltd NEUB 2013-15A A	01/15/2025	Paydown	XXX	153,838	153,838	151,992	153,041		797		797		153,838				2,295	10/15/2029
64756*-AA-0	New Mountain Private Credit Fu New Mount	12/31/2025	Redemption 100.0000	XXX	31,061,601	31,061,601	30,933,467	30,934,222		127,380		127,380		31,061,601				855,787	12/17/2029
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	11,773,866	11,773,866	11,773,866	11,773,866						11,773,866				212,732	04/25/2031
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	10/27/2025	Paydown	XXX	10,303,742	10,303,742	10,303,742	10,303,742						10,303,742				573,457	04/25/2031
69120E-AA-7	Owl Rock CLO Ltd OR 2023-10A A	04/04/2025	Redemption 100.0000	XXX	41,000,000	41,000,000	41,000,000	41,000,000						41,000,000				1,301,126	04/20/2035
69120E-AC-3	Owl Rock CLO Ltd OR 2023-10A B	04/04/2025	Redemption 100.0000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				259,039	04/20/2035
69120G-AA-2	Owl Rock CLO Ltd OR 2023-13A A	10/16/2025	Call 100.0000	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,027,476	09/20/2035
69120G-AC-8	Owl Rock CLO Ltd OR 2023-13A B	10/17/2025	Redemption 100.0000	XXX	4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				286,869	09/20/2035
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A	12/17/2025	Paydown	XXX	888,666	888,666	886,444	886,444		2,222		2,222		888,666				38,523	09/17/2039
75884Y-AA-6	Regatta XX Funding Ltd REG20 2021-2A A	02/11/2025	Redemption 100.0000	XXX	3,900,000	3,900,000	3,834,090	3,900,000						3,900,000				77,319	10/15/2034
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	08/21/2025	Redemption 100.0000	XXX	14,485,053	14,485,053	14,485,053	14,485,053						14,485,053				458,711	04/30/2035
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	08/21/2025	Redemption 100.0000	XXX	3,481,054	3,481,054	3,481,054	3,481,054						3,481,054				113,568	04/30/2035
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	08/21/2025	Redemption 100.0000	XXX	676,872	676,872	676,872	676,872						676,872				23,702	04/30/2035
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	08/21/2025	Redemption 100.0000	XXX	502,819	502,819	502,819	502,819						502,819				22,418	04/30/2035
83012Q-AA-2	Sixth Street CLO LTD. SIXST 2021-20A A1	07/09/2025	Redemption 100.0000	XXX	1,250,000	1,250,000	1,211,875	1,240,397		9,603		9,603		1,250,000				52,566	10/20/2034
89532W-AA-7	Trestles CLO LTD TREST 2021-4A A	11/12/2025	Redemption 100.0000	XXX	10,000,000	10,000,000	9,797,600	9,999,098		902		902		10,000,000				618,395	07/21/2034
92917C-AE-2	Voya CLO Ltd INGIM 2013-1A A1AR	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	205,772	205,813	204,784	205,159		(40)		(40)		205,119		654	654	5,138	10/15/2030
92917C-AE-2	Voya CLO Ltd INGIM 2013-1A A1AR	01/15/2025	Paydown	XXX	86,785	86,785	86,351	86,509		276		276		86,785				1,359	10/15/2030
979888-AU-8	WOODMONT TRUST WDMNT..18-4A WDMNT 2018-4A	04/20/2025	Paydown	XXX	16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				551,139	04/20/2034
98955R-AF-6	Owl Rock CLO Ltd OR 2019-2A ALR	07/07/2025	Call 100.0000	XXX	7,900,000	7,900,000	7,728,650	7,792,078		30,129		30,129		7,822,207		77,793	77,793	353,117	04/20/2033
00086A-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2016	05/29/2025	Call 100.0000	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				164,401	07/20/2033
00103C-AC-3	Acres PLC ACRES 2021-FL1 AS	03/20/2025	Redemption 100.0000	XXX	5,035,000	5,035,000	4,841,331	4,992,927		42,073		42,073		5,035,000				76,112	06/15/2036
00489T-AG-1	ACRE COMMERCIAL MORTGAGE TRUST ACR 2021-	12/16/2025	Paydown	XXX	946,377	946,377	919,538	945,114		1,263		1,263		946,377				57,556	12/18/2037
00500J-AG-8	Acres PLC ACRES 2021-FL2 C	03/17/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				39,918	01/15/2037
00500J-AJ-2	Acres PLC ACRES 2021-FL2 D	03/18/2025	Redemption 100.0000	XXX	12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				239,599	01/15/2037
01750C-AQ-6	Allegro CLO Ltd 1A CR Y Y	12/29/2025	Redemption 100.0000	XXX	1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				116,849	06/13/2031
03330P-AQ-2	Anchorage Credit Funding Ltd	08/18/2025	Call 100.0000	XXX	30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				637,763	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd	08/19/2025	Redemption 100.0000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				278,610	04/25/2036
03331F-AJ-9	Anchorage Credit Funding Ltd	10/22/2025	DIRECT	XXX	12,447,500	13,000,000	12,879,984	12,928,722		11,415		11,415		12,940,137		(492,637)	(492,637)	405,027	04/25/2037
03762Y-AR-8	Apidos CLO Ltd 25A A1R2 Y Y	01/03/2025	Redemption 100.0000	XXX	275,199	275,199	275,199	275,199						275,199				2,954	10/20/2031
04018A-AW-9	ARES CLO Ltd ARES 2020-58A DR	01/29/2025	Transfer	XXX	2,708,392	2,700,000	2,527,853	2,543,547		(670)		(670)		2,542,876		165,515	165,515	62,083	01/15/2035
04019F-AE-7	ARES CLO Ltd 65A B Y Y	09/10/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,006,400	8,000,000						8,000,000				454,633	07/25/2034
05493F-AG-4	BDS Ltd BDS 2021-FL7 D	03/17/2025	Paydown	XXX	500,000	500,000	463,750	485,145		14,855		14,855		500,000				8,495	06/16/2036
05493F-AJ-8	BDS Ltd BDS 2021-FL7 E	03/16/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,116	06/16/2036
05493N-AG-7	BDS Ltd BDS 2021-FL9 D	10/21/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				227,682	11/16/2038
05493N-AJ-1	BDS Ltd BDS 2021-FL9 E	10/21/2025	Call 100.0000	XXX	2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				155,762	11/18/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd BSPDF 2021-FL1	12/15/2025	Paydown	XXX	15,856,000	15,856,000	15,856,000	15,856,000						15,856,000				1,062,459	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd BSPDF 2021-FL1	12/15/2025	Paydown	XXX	18,682,000	18,682,000	18,673,000	18,677,932		4,068		4,068		18,682,000				1,346,251	10/15/2036
05601H-AJ-3	BSPRT Issuer Ltd. BSPRT 2021-FL6 D	10/16/2025	Redemption 100.0000	XXX	6,350,000	6,350,000	6,335,703	6,344,242		5,758		5,758		6,350,000				397,113	03/15/2036
05602C-AJ-3	BSPRT Issuer Ltd. BSPRT 2021-FL7 D	10/15/2025	Paydown	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				196,405	12/15/2038
05608X-AE-2	BXMT Ltd BXMT 2020-FL3 B	10/15/2025	Paydown	XXX	7,650,000	7,650,000	7,650,000	7,650,000						7,650,000				452,106	11/15/2037
05608X-AG-7	BXMT Ltd BXMT 2020-FL3 C	10/15/2025	Paydown	XXX	4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				300,050	11/15/2037
05608X-AJ-1	BXMT Ltd BXMT 2020-FL3 D	10/15/2025	Paydown	XXX	8,700,000	8,700,000	8,672,977	8,672,977						8,672,977		27,023	27,023	558,639	11/15/2037
05608X-AJ-1	BXMT Ltd BXMT 2020-FL3 D	10/20/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	4,984,469	4,984,469						4,984,469		15,531	15,531	321,057	11/15/2037
06762Q-AM-9	Barings Loan Partners CLO Ltd. BABSN LP-	02/07/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,928	01/20/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
09630P-AE-3	Bluemountain CLO Ltd BLUEM 2021-28A B	07/15/2025	Redemption 100.0000	XXX	1,188,000	1,188,000	1,160,676	1,163,041		24,959		24,959		1,188,000				55,564	04/15/2034
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A	12/15/2025	Paydown	XXX	219,919	219,919	214,627	218,337		1,583		1,583		219,919				9,120	02/18/2038
12434L-AG-9	BXMT Ltd BXMT 2020-FL2 C	12/15/2024	Redemption 100.0000	XXX	134	134	134	134						134					02/15/2038
12550Y-AN-4	CIFC Funding Ltd CIFC 2017-2A AR	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	508,207	508,308	504,242	505,428		126		126		505,555		2,652	2,652	11,614	04/20/2030
12550Y-AN-4	CIFC Funding Ltd CIFC 2017-2A AR	01/20/2025	Paydown	XXX	77,134	77,134	76,517	76,697		437		437		77,134				1,149	04/20/2030
12552M-AE-8	CIFC Funding Ltd CIFC 2013-3RA A2	03/27/2025	Call 100.0000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				289,874	04/24/2031
14310M-BA-4	Carlyle Global Market Strategi CGMS 2014	09/19/2025	Redemption 100.0000	XXX	10,000,000	10,000,000	9,900,000	9,913,473		86,527		86,527		10,000,000				566,912	04/17/2031
14316C-AJ-2	Carlyle Global Market Strategi CGMS 2014	09/02/2025	Redemption 100.0000	XXX	350,000	350,000	301,000	321,014		28,986		28,986		350,000				20,581	07/15/2030
15033T-AN-5	Cedar Funding Ltd 12A A1R Y Y	03/06/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	1,001,050	1,000,873		(873)		(873)		1,000,000				21,720	10/25/2034
15674E-AC-6	Cerberus CERB 2021-1A B	04/15/2025	Paydown	XXX	3,139,539	3,139,539	3,139,539	3,139,539						3,139,539				72,710	04/15/2032
15674E-AE-2	Cerberus CERB 2021-1A C	04/15/2025	Paydown	XXX	1,193,096	1,193,096	1,193,096	1,193,096						1,193,096				44,288	04/15/2032
15674E-AE-2	Cerberus CERB 2021-1A C	04/23/2025	Redemption 100.0000	XXX	2,056,904	2,056,904	2,056,904	2,056,904						2,056,904				79,607	04/15/2032
15674E-AG-7	Cerberus CERB 2021-1A D	04/15/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				98,955	04/15/2032
15674L-AA-4	Cerberus CERB 2021-2A A	10/15/2025	Paydown	XXX	529,000	529,000	511,808	516,622		12,378		12,378		529,000				31,352	04/22/2033
15674P-AA-5	Cerberus CERB 2021-3A A	07/15/2025	Paydown	XXX	14,000,000	14,000,000	13,538,000	13,588,076		411,924		411,924		14,000,000				661,160	07/23/2033
15674P-AC-1	Cerberus CERB 2021-3A B	07/15/2025	Paydown	XXX	3,750,000	3,750,000	3,384,375	3,476,532		273,468		273,468		3,750,000				185,343	07/23/2033
15674P-AE-7	Cerberus CERB 2021-3A C	07/15/2025	Paydown	XXX	4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				232,179	07/23/2033
15674P-AG-2	Cerberus CERB 2021-3A D	07/15/2025	Paydown	XXX	750,000	750,000	750,000	750,000						750,000				49,297	07/23/2033
15674R-AG-8	Cerberus CERB 2021-5A C	08/13/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				243,582	09/22/2033
29003U-AA-7	Elmwood CLO IX Ltd ELMW9 2021-2A A	03/21/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	985,750	989,434		10,566		10,566		1,000,000				24,673	07/20/2034
34963D-AE-5	Fortress Credit BSL Limited FCBSL 2021-2	01/29/2025	Transfer	XXX	1,999,752	2,000,000	1,969,992	1,974,206		339		339		1,974,545		25,207	25,207	40,295	07/20/2034
36320W-AL-0	Galaxy CLO Ltd GALXY 2015-21A AR	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	409,097	409,179	405,587	406,631		111		111		406,742		2,355	2,355	9,463	04/20/2031
36320W-AL-0	Galaxy CLO Ltd GALXY 2015-21A AR	01/20/2025	Paydown	XXX	177,016	177,016	175,462	175,914		1,102		1,102		177,016				2,669	04/20/2031
38137Y-AU-5	GoldenTree Loan Management US GLM 2019-4	04/17/2025	Redemption 100.0000	XXX	450,000	450,000	426,375	433,171		16,829		16,829		450,000				14,735	04/24/2031
38137Y-AW-1	GoldenTree Loan Management US GLM 2019-4	04/17/2025	Redemption 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				86,253	04/24/2031
38174T-AE-6	Golub Capital Partners CLO Ltd GOCAP 202	07/08/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				99,330	08/05/2033
38175B-AA-2	Golub Capital Partners CLO Ltd GOCAP 201	09/24/2025	Redemption 100.0000	XXX	234,000,000	234,000,000	234,000,000	234,000,000						234,000,000				12,789,294	08/25/2033
38175B-AA-2	Golub Capital Partners CLO Ltd GOCAP 201	05/05/2025	Paydown	XXX	141,491	141,491	138,095	140,720		771		771		141,491				2,442	02/05/2031
38175B-AA-2	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	41,333	41,333	40,341	41,108		225		225		41,333				1,319	02/05/2031
38175B-AC-8	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				219,534	02/05/2031
38175B-AE-4	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	13,200,000	13,200,000	13,117,320	13,143,773		56,227		56,227		13,200,000				477,502	02/05/2031
38175J-AC-1	GOLUB CAPITAL PARTNERS CLO LTD SERIES 13	01/27/2025	Paydown	XXX	1,000,000	1,000,000	1,004,710	1,004,352		(4,352)		(4,352)		1,000,000				15,834	10/25/2030
38176E-AQ-0	GOLUB CAPITAL PARTNERS CLO SERIES 2019-4	04/25/2025	Paydown	XXX	10,000,000	10,000,000	10,001,660	10,002,200		(2,200)		(2,200)		10,000,000				326,787	01/25/2032
38178E-AA-3	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	15,350,000	15,350,000	14,786,500	14,858,891		491,109		491,109		15,350,000				652,045	07/25/2033
38178E-AG-0	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	15,350,000	15,350,000	15,350,000	15,350,000						15,350,000				785,706	07/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	10,000,000	10,000,000	9,587,500	9,736,570		70,179		70,179		9,806,749		193,251	193,251	475,913	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				453,944	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				279,122	08/26/2033
38178T-AA-0	Golub Capital Partners CLO LT GCBSL 2021	09/04/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	997,810	997,983		2,017		2,017		1,000,000				50,746	01/25/2035
40169C-AG-1	Guggenheim CLO Ltd GUGG 2021-4A C	10/10/2025	Redemption 100.0000	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				248,502	01/15/2034
40171D-BG-4	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A B	08/04/2025	Call 100.0000	XXX	19,250,000	19,250,000	19,250,000	19,250,000						19,250,000				1,075,021	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A C	08/04/2025	Call 100.0000	XXX	15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				1,010,677	10/15/2032
40390J-AG-7	HGI CRE CLO Ltd HGI 2021-FL2 D	12/19/2025	Paydown	XXX	618,937	618,937	618,937	618,937						618,937				40,952	09/19/2036
40441L-AL-0	HGI CRE CLO Ltd HGI 2021-FL1 E	12/16/2025	Paydown	XXX	800,000	800,000	800,000	800,000						800,000				59,422	06/15/2036

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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
									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
50188Y-AJ-3	LCM Ltd Partnership LCM 24A CR	10/20/2025	Paydown	XXX	5,619,817	5,619,817	5,619,817	5,619,817						5,619,817				371,556	03/20/2030
53947X-AE-2	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-	12/15/2025	Paydown	XXX	1,552,018	1,552,018	1,476,357	1,513,726		38,292		38,292		1,552,018				90,511	07/15/2036
55283T-AC-2	MF1 Multifamily Housing Mortga MF1 2021-	12/16/2025	Paydown	XXX	5,934,000	5,934,000	5,650,355	5,785,955		148,045		148,045		5,934,000				350,413	07/16/2036
55821U-AE-4	Madison Park Funding Ltd MDPK 2021-48A C	12/19/2025	Redemption 100.0000	XXX	4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				317,222	04/19/2033
55821U-AG-9	Madison Park Funding Ltd MDPK 2021-48A D	12/19/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				445,745	04/19/2033
64132D-AN-8	Neuberger Berman CLO Ltd NEUB 2019-32A C	07/19/2025	Paydown	XXX	1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				84,892	01/19/2032
64132D-AQ-1	Neuberger Berman CLO Ltd NEUB 2019-32A D	07/19/2025	Paydown	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				272,895	01/19/2032
64134J-AE-3	Neuberger Berman CLO Ltd NEUB 2021-40A C	08/15/2025	Call 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				107,889	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd NEUB 2021-40A D	08/14/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				62,361	04/15/2033
64134M-AA-4	Neuberger Berman CLO Ltd NEUB 2021-45A A	03/20/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	999,870	999,899		101		101		1,000,000				25,540	10/14/2035
65252B-AA-1	Newstar Fairfield Fund CLO LTD FSSLF 201	10/20/2025	Paydown	XXX	3,728,290	3,728,290	3,728,290	3,728,290						3,728,290				92,987	04/20/2030
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR	04/21/2025	Paydown	XXX	11,354,615	11,354,615	11,354,615	11,354,615						11,354,615				365,587	07/20/2029
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR	05/20/2025	Redemption 100.0000	XXX	4,445,385	4,445,385	4,445,385	4,445,385						4,445,385				165,263	07/20/2029
67515E-AT-3	Ocean Trails CLO OCTR 2014-5A BRR	10/13/2025	Paydown	XXX	250,000	250,000	250,050	250,050		(50)		(50)		250,000				16,651	10/13/2031
67578J-AC-3	Octagon Investment Partners 51 OCT51 202	02/19/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	2,986,500	2,987,737		12,263		12,263		3,000,000				65,555	07/20/2034
682337-AA-8	One Eleven Funding Ltd	05/28/2025	Call 100.0000	XXX	25,862,254	25,862,254	25,862,254	25,862,254						25,862,254				668,647	07/19/2037
682337-AA-8	One Eleven Funding Ltd	04/19/2025	Paydown	XXX	2,604,715	2,604,715	2,604,715	2,604,715						2,604,715				40,190	07/19/2037
69291Q-AA-3	PFP III PFP 2022-9 A 6.010% 08/19/35	08/17/2025	Paydown	XXX	7,699,837	7,699,837	7,582,277	7,622,229		77,609		77,609		7,699,837				313,246	08/19/2035
69291Q-AE-5	PFP III PFP 2022-9 B 6.969% 08/19/35	08/15/2025	Call 100.0000	XXX	28,004,000	28,004,000	27,863,980	27,884,746		7,246		7,246		27,891,992		112,008	112,008	1,423,860	08/19/2035
69380C-AC-2	PFP III PFP 2023-10 AS	08/18/2025	Paydown	XXX	21,614,000	21,614,000	21,686,180	21,650,128		(36,128)		(36,128)		21,614,000				1,077,199	09/16/2038
69380C-AE-8	PFP III PFP 2023-10 B 7.161% 06/16/28	08/18/2025	Paydown	XXX	7,300,000	7,300,000	7,263,500	7,287,605		12,395		12,395		7,300,000				383,651	06/16/2028
69700T-AA-2	Palmer Square Credit Funding	04/20/2025	Paydown	XXX	1,748,902	1,748,902	1,747,719	1,748,177		725		725		1,748,902				40,575	04/20/2037
69700T-AA-2	Palmer Square Credit Funding	09/19/2025	Redemption 100.0000	XXX	12,700,778	12,700,778	12,692,190	12,695,512		5,266		5,266		12,700,778				538,569	04/20/2037
69701C-AG-5	Palmer Square Loan Funding Ltd PSTAT 202	08/20/2025	Redemption 100.0000	XXX	5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				336,258	04/15/2030
69701R-AY-3	Palmer Square CLO Ltd PLMRS 2020-3A A1R2	11/17/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				61,137	11/15/2036
69701R-BA-4	Palmer Square CLO Ltd PLMRS 2020-3A A2R2	11/17/2025	Paydown	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				372,701	11/15/2036
69702B-AG-6	Palmer Square Loan Funding Ltd PSTAT 202	04/21/2025	Paydown	XXX	5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				189,771	07/20/2029
69702D-AG-2	Palmer Square Loan Funding Ltd PSTAT 202	02/20/2025	Paydown	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				59,656	05/20/2029
69703F-AC-5	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				283,209	01/25/2032
69703F-AE-1	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				79,976	01/25/2032
701631-AC-7	Parliament CLO Ltd PARLI 2021-2A C	11/20/2025	Paydown	XXX	1,184,595	1,184,595	1,184,595	1,184,595						1,184,595				85,922	08/20/2032
74936G-AA-6	Rad CLO Ltd 7A A1R Y Y	12/10/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				198,100	04/17/2036
74989U-AC-7	RR 20 Ltd RRAM 2022-20A A2	02/15/2025	Paydown	XXX	8,000,000	8,000,000	7,994,800	7,995,140		4,860		4,860		8,000,000				196,295	07/15/2037
75887N-AW-9	Regatta VI Funding Ltd. 1A AR2 Y Y	09/26/2025	Redemption 100.0000	XXX	1,500,000	1,500,000	1,502,625	1,502,042		(2,042)		(2,042)		1,500,000				82,204	04/20/2034
76243N-AE-6	Rialto Real Estate Fund LP RIAL 2022-FL8	07/19/2025	Paydown	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				156,183	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP RIAL 2022-FL8	07/21/2025	Paydown	XXX	15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				737,349	01/19/2037
773663-AC-3	Rockland Park CLO Ltd ROCKP 2021-1A B	08/15/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	1,991,000	1,991,836		8,164		8,164		2,000,000				103,959	04/20/2034
77587A-AC-0	Romark CLO Ltd RMRK 2018-1A A1	03/13/2025	MIZUHO SECURITIES USA LLC	XXX	529,548	529,654	525,152	526,492		126		126		526,618		2,930	2,930	12,271	04/20/2031
77587A-AC-0	Romark CLO Ltd RMRK 2018-1A A1	01/21/2025	Paydown	XXX	74,765	74,765	74,130	74,319		446		446		74,765				1,129	04/20/2031
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019-	05/15/2025	Paydown	XXX	143,092	143,092	137,771	140,692		2,399		2,399		143,092				3,421	07/15/2038

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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
									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
78485W-AE-9	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	2,500,000	2,500,000	2,453,125	2,478,665		21,335		21,335		2,500,000				63,401	07/15/2038
78485W-AG-4	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	13,000,000	13,000,000	12,960,820	12,922,707		77,293		77,293		13,000,000				348,772	07/15/2038
78485W-AJ-8	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	1,950,000	1,950,000	1,891,500	1,926,513		23,487		23,487		1,950,000				55,587	07/15/2038
81883J-AC-4	Shackleton CLO LTD 16A B Y	03/13/2025	Call 100.0000	XXX	6,500,000	6,500,000	6,491,875	6,491,875						6,491,875		8,125	8,125	168,172	10/20/2034
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B	10/21/2025	Paydown	XXX	4,524,730	4,524,730	4,524,730	4,524,730						4,524,730				240,055	04/21/2031
87122Y-AA-3	Sycamore Tree CLO Ltd 5A A1 Y	11/07/2025	Redemption 100.0000	XXX	250,000	250,000	250,000	250,000						250,000				15,321	04/20/2036
87276V-AG-0	TPG Real Estate Finance TRTX 2019-FL3 C	03/17/2025	Redemption 100.0000	XXX	3,444,142	3,444,142	3,441,258	3,444,142						3,444,142				56,370	10/15/2034
92915U-AN-4	Voya CLO Ltd VOYA 2017-2A BR	10/27/2025	Call 100.0000	XXX	5,300,000	5,300,000	5,300,000	5,300,000						5,300,000				376,311	06/07/2030
92915U-AQ-7	Voya CLO Ltd VOYA 2017-2A CR	10/27/2025	Call 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				258,560	06/07/2030
92918E-AN-7	Voya CLO Ltd VOYA 2020-1A BR	09/04/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	2,990,250	2,991,054		8,946		8,946		3,000,000				171,036	07/16/2034
96467F-AU-4	Whitebox CLO I Ltd 1A A1RR Y	12/01/2025	Redemption 100.0000	XXX	2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				145,558	07/24/2036
1099999999 - ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,558,056,538	1,558,584,173	1,551,241,563	1,551,979,305		5,912,622	219,303	5,693,319		1,557,672,623		383,915	383,915	75,202,737	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)																			
ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Unaffiliated)																			
04941*-AA-2	Atlas Securitized Products Atlas Securit	06/17/2025	Redemption 100.0000	XXX	166,784	166,784	166,784	166,784						166,784				872	05/25/2063
04941*-AB-0	Atlas Securitized Products Atlas Securit	11/25/2025	Redemption 100.0000	XXX	651,359	651,359	651,359	651,359						651,359				36,499	05/25/2063
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/17/2025	Redemption 100.0000	XXX	166,784	166,784	166,784	166,784						166,784				872	05/25/2063
04941*-AD-6	Atlas Securitized Products Atlas Securit	11/25/2025	Redemption 100.0000	XXX	651,359	651,359	651,359	651,359						651,359				36,499	05/25/2063
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	10/07/2025	Paydown	XXX	13,470,577	13,470,577	13,470,577	13,470,577						13,470,577				295,952	01/07/2030
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	2,876,369	2,876,369	2,876,369	2,876,369						2,876,369				77,685	05/20/2044
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	350,522	350,522	350,522	350,522						350,522				9,284	05/20/2044
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	237,844	237,844	237,844	237,844						237,844				6,544	05/20/2044
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	237,818	237,818	237,818	237,818						237,818				7,043	05/20/2044
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	187,680	187,680	187,680	187,680						187,680				7,128	05/20/2044
193938-AB-3	College Ave Student Loans A A2 Y	12/25/2025	Paydown	XXX	120,694	120,694	120,670	120,672		22		22		120,694				2,978	05/25/2055
19424W-AB-3	College Ave Student Loans CASL 2021-C A2	12/25/2025	Paydown	XXX	52,028	52,028	44,021	44,649		7,379		7,379		52,028				661	07/26/2055
19425A-AA-2	College Ave Student Loans CASL 2021-B A1	12/26/2025	Paydown	XXX	144,783	144,783	139,738	140,177		4,606		4,606		144,783				3,990	06/25/2052
19425M-AA-6	College Ave Student Loans CASL 2023-B A1	12/25/2025	Paydown	XXX	451,143	451,143	451,022	451,030		113		113		451,143				16,158	06/25/2054
28627L-AA-5	ELFI Graduate Loan Program LLC A A Y	12/25/2025	Paydown	XXX	615,143	615,143	614,947	614,965		178		178		615,143				17,266	08/25/2049
30310@-AA-8	DRB Capital LLC DRB Capital LLC	12/15/2025	Redemption 100.0000	XXX	147,882	147,882	149,663	150,024		(2,143)		(2,143)		147,882				4,415	12/31/2073
31745#-AA-9	FCI 2019-1 NOTE FCI 2019-1 NOTE	12/01/2025	Paydown	XXX	1,152,187	1,152,187	1,152,187	1,152,187						1,152,187				33,810	10/24/2029
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/22/2025	Paydown	XXX	1,347,128	1,347,128	1,347,128	1,347,128						1,347,128				32,332	09/15/2026
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/30/2025	Redemption 100.0000	XXX	3,632,308	3,632,308	3,632,308	3,632,308						3,632,308				192,213	09/15/2026
000000-00-0	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/19/2025	Call 100.0000	XXX	3,342,676	3,342,676	3,297,066	2,943,818					353,248	3,342,676	45,610		45,610	156,982	09/15/2026
43739K-AA-1	HOMEE..24-1 HOMEE..24-1 6.740% 07/20/46	12/20/2025	Paydown	XXX	8,193,852	8,193,852	8,732,278	8,730,365		(536,513)		(536,513)		8,193,852				311,567	07/20/2046
43739K-AB-9	HOMEE..24-1 HOMEE..24-1 8.300% 07/20/46	07/21/2025	Paydown	XXX	1,921,067	1,921,067	2,035,230	2,051,675		(130,608)		(130,608)		1,921,067				46,008	07/20/2046
43739K-AC-7	HOMEE..24-1 HOMEE..24-1 9.250% 07/20/46	07/20/2025	Paydown	XXX	402,100	402,100	434,715	434,610		(32,510)		(32,510)		402,100				19,978	07/20/2046
46590U-AA-0	J.G. Wentworth XLII LLC	12/15/2025	Paydown	XXX	2,708,902	2,708,902	2,706,196	2,708,506		396		396		2,708,902				55,404	10/15/2075
46590U-AB-8	J.G. Wentworth XLII LLC	12/15/2025	Paydown	XXX	334,489	334,489	350,050	345,898		(11,409)		(11,409)		334,489				8,119	10/15/2077
46616P-AA-1	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	542,114	542,114	557,526	555,649		(13,535)		(13,535)		542,114				13,314	10/15/2056
46616P-AB-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	232,863	232,863	232,794	237,529		(4,666)		(4,666)		232,863				9,114	10/15/2058
46616Q-AA-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	255,307	255,307	268,147	267,111		(11,804)		(11,804)		255,307				5,748	09/15/2056
46616V-AA-8	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	239,734	239,734	247,743	248,201		(8,468)		(8,468)		239,734				4,808	02/15/2065

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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
									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
46616V-AB-6	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	50,462	50,462	50,450	50,502		(41)		(41)		50,462				1,717	02/15/2067
46617A-AA-3	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	601,948	601,948	598,315	593,422		8,526		8,526		601,948				11,138	09/15/2065
46617F-AA-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	150,032	150,032	149,929	149,001		1,031		1,031		150,032				2,379	04/15/2067
46617J-AA-4	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	708,657	708,657	708,490	701,260		7,396		7,396		708,657				14,917	03/15/2062
46617L-AA-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	403,055	403,055	414,907	410,801		(7,746)		(7,746)		403,055				7,874	01/17/2073
46617T-AA-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	824,616	824,616	824,185	825,488		(872)		(872)		824,616				17,454	03/15/2063
46617T-AB-0	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	53,201	53,201	53,159	53,197		5		5		53,201				1,405	03/15/2065
46618A-AA-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	388,094	388,094	386,889	387,175		919		919		388,094				7,609	01/15/2073
46618A-AB-0	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	106,648	106,648	106,598	106,663		(15)		(15)		106,648				2,595	01/15/2075
46618H-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	215,500	215,500	208,631	209,647		5,852		5,852		215,500				4,436	06/15/2077
46618H-AB-5	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	78,224	78,224	78,205	78,240		(17)		(17)		78,224				2,024	06/15/2079
46618L-AA-8	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	7,120	7,120	6,641	6,650		470		470		7,120				136	09/15/2072
46618L-AB-6	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	136,038	136,038	135,920	136,016		21		21		136,038				3,397	09/15/2074
46619R-AA-4	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	680,617	680,617	679,894	680,262		355		355		680,617				12,835	03/15/2058
46619R-AB-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	312,511	312,511	312,508	312,628		(117)		(117)		312,511				7,355	03/15/2060
46619X-AA-1	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	325,407	325,407	324,850	324,998		409		409		325,407				6,808	03/15/2070
46619X-AB-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	165,824	165,824	165,788	165,851		(27)		(27)		165,824				4,830	03/15/2072
46620J-AA-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	310,769	310,769	310,533	310,659		110		110		310,769				5,988	08/16/2060
46620J-AB-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	146,552	146,552	151,729	174,397		(27,845)		(27,845)		146,552				3,843	08/15/2062
46620V-AA-2	J.G. Wentworth XXXIX LLC	12/15/2025	Paydown	XXX	940,855	940,855	939,492	939,522		1,333		1,333		940,855				18,252	09/15/2072
46620V-AB-0	J.G. Wentworth XXXIX LLC	12/15/2025	Paydown	XXX	291,871	291,871	291,715	291,979		(108)		(108)		291,871				8,164	09/17/2074
46650X-AA-1	J.G. Wentworth XLIII LLC	12/15/2025	Paydown	XXX	12,815	12,815	12,366	12,361		454		454		12,815				250	08/15/2071
46650X-AB-9	J.G. Wentworth XLIII LLC	12/15/2025	Paydown	XXX	73,610	73,610	64,593	64,841		8,769		8,769		73,610				1,695	08/15/2073
46651T-AA-9	J.G. Wentworth XLI LLC	12/15/2025	Paydown	XXX	72,874	72,874	83,513	82,115		(9,240)		(9,240)		72,874				1,414	10/15/2072
46651T-AB-7	J.G. Wentworth XLI LLC	12/15/2025	Paydown	XXX	17,466	17,466	20,738	20,302		(2,836)		(2,836)		17,466				426	10/15/2074
46665R-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	1,160,213	1,160,213	1,160,213	1,160,208		5		5		1,160,213				20,993	01/01/2064
51507K-AA-4	Lendmark Funding Trust LFT 2020-2A A	12/20/2025	Paydown	XXX	509,149	509,149	464,082	478,696		30,453		30,453		509,149				11,235	04/21/2031
52608J-AA-3	Lendmark Funding Trust LFT 2022-1A A	03/13/2025	CITIGROUP GLOBAL MARKETS INC	XXX	4,815,000	4,815,000	4,742,333	4,773,010		6,032		6,032		4,779,042		35,958	35,958	57,523	07/20/2032
63941L-AB-9	Navient Student Loan Trust NAVSL 2019-BA	12/15/2025	Paydown	XXX	246,843	246,843	232,890	235,585		11,257		11,257		246,843				4,417	12/15/2059
63941L-AC-7	Navient Student Loan Trust BA A2B Y Y	12/15/2025	Paydown	XXX	108,298	108,298	107,706	107,810		488		488		108,298				3,127	12/15/2059
63942C-AA-0	Navient Student Loan Trust NAVSL 2021-DA	12/15/2025	Paydown	XXX	26,615	26,615	25,583	25,690		924		924		26,615				778	04/15/2060
63942T-AB-1	Navient Student Loan Trust BA A1B Y Y	12/15/2025	Paydown	XXX	99,951	99,951	100,716	100,668		(717)		(717)		99,951				3,219	03/15/2072
68267H-AA-5	OneMain Financial Issuance Tru OMFIT 202	03/13/2025	BARCLAYS BANK PLC	XXX	1,327,856	1,335,000	1,283,582	1,308,474		4,832		4,832		1,313,306		14,550	14,550	13,784	05/14/2035
682696-AA-7	OneMain Financial Issuance Tru OMFIT 202	12/14/2025	Paydown	XXX	116,206	116,206	106,823	110,557		5,649		5,649		116,206				1,798	09/14/2035
75907D-AA-5	Regional Management Issuance T RMIT 2022	03/12/2025	BNP PARIBAS	XXX	2,947,464	2,981,000	2,834,745	2,911,835		15,507		15,507		2,927,342		20,122	20,122	22,371	03/15/2032
78442P-GD-2	SLM CORP SLM 4.2 10/29/25	02/18/2025	Call 100.0000	XXX	10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				128,438	10/29/2025
78445Q-AE-1	SLM Student Loan Trust SLMA 2010-C A5	12/15/2025	Paydown	XXX	94,156	94,156	99,620	99,620		(5,465)		(5,465)		94,156				4,643	10/15/2041
78449C-AA-6	SMB Private Education Loan Tru SMB 2022-	12/15/2025	Paydown	XXX	489,613	489,613	467,580	470,612		19,001		19,001		489,613				11,433	05/16/2050
78449H-AA-5	SMB Private Education Loan Tru SMB 2023-	12/15/2025	Paydown	XXX	123,808	123,808	121,032	121,246		2,562		2,562		123,808				3,134	10/16/2056
78449M-AA-4	SMB Private Education Loan Tru SMB 2021-	12/15/2025	Paydown	XXX	124,283	124,283	109,597	117,585		6,698		6,698		124,283				911	03/17/2053
78449T-AB-7	SMB Private Education Loan Tru SMB 2019-	12/15/2025	Paydown	XXX	80,932	80,932	77,707	78,418		2,513		2,513		80,932				1,457	07/15/2036
78449T-AC-5	SMB Private Education Loan Tru SMB 2019-	12/15/2025	Paydown	XXX	58,646	58,646	58,133	58,247		399		399		58,646				1,645	07/15/2036
78472J-AE-3	SPS Servicer Advance Receivabl SPART 202	11/15/2025	Paydown	XXX	3,425,000	3,425,000	3,424,344	3,424,761		239		239		3,425,000				57,454	11/15/2055
78472J-AF-0	SPS Servicer Advance Receivabl SPART 202	11/15/2025	Paydown	XXX	150,000	150,000	149,989	149,927		73		73		150,000				2,929	11/15/2055
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	12/29/2025	Redemption 100.0000	XXX	1,516,930	1,516,930	1,516,930	1,516,930						1,516,930				52,914	03/28/2054
81758F-AA-8	Service Experts Issuer 1A A Y Y	12/20/2025	Paydown	XXX	322,765	322,765	322,740	322,796		(31)		(31)		322,765				10,835	11/20/2035
83206N-AA-5	SMB Private Education Loan Tru SMB 2022-	12/15/2025	Paydown	XXX	61,521	61,521	58,344	58,632		2,889		2,889		61,521				1,271	02/16/2055

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
83207D-AA-6	SMB Private Education Loan Tru SMB 2023-	12/15/2025	Paydown	XXX	354,682	354,682	353,381	353,534		1,148		1,148		354,682				10,754	11/15/2052
83208A-AA-1	SMB Private Education Loan Tru SMB 2021-	12/15/2025	Paydown	XXX	1,937,335	1,937,335	1,679,990	1,712,867		224,468		224,468		1,937,335				14,028	01/15/2053
85790@-AA-1	STEAM MH Funding 1 LLC A	12/22/2025	Redemption 100.0000	XXX	267,724	267,724	267,724	267,724						267,724				7,533	12/31/2060
86324C-AA-9	STREAM INNOVATIONS ISSUER TRUS 1A A Y Y	12/15/2025	Paydown	XXX	216,719	216,719	216,681	216,681		39		39		216,719				6,215	07/15/2044
869504-AC-4	SuttonPark Structured Settleme	11/15/2025	Paydown	XXX	219,671	219,671	219,667	219,822		(151)		(151)		219,671				7,966	11/15/2058
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	12/15/2025	Paydown	XXX	969,613	969,613	969,554	969,582		31		31		969,613				33,405	11/15/2052
88576N-AJ-7	321 Henderson Receivables LLC HENDR 2007	11/17/2025	Paydown	XXX	69,561	69,561	59,301	67,134		2,427		2,427		69,561				1,519	03/15/2042
88576N-AP-3	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	578,880	578,880	592,577	590,388		(11,508)		(11,508)		578,880				16,401	10/15/2048
88576R-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	2,294,903	2,294,903	2,294,284	2,296,515		(1,612)		(1,612)		2,294,903				76,475	01/15/2044
88576U-AA-0	321 HENDERSON RECEIVABLES IV L	12/15/2025	Paydown	XXX	783,883	783,883	783,550	784,256		(373)		(373)		783,883				29,336	11/15/2037
88576V-AA-8	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	414,567	414,567	375,701	385,840		28,727		28,727		414,567				19,041	06/15/2045
88576X-AA-4	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	115,088	115,088	120,339	117,054		(1,966)		(1,966)		115,088				3,484	07/15/2059
88576X-AB-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	317,014	317,014	316,862	317,501		(487)		(487)		317,014				16,071	07/15/2061
91836A-AA-4	VMC Finance LLC VMC 2023-PV1 A	07/19/2025	Paydown	XXX	3,594,000	3,594,000	3,581,205	3,582,005		11,995		11,995		3,594,000				134,611	01/19/2040
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST WSLT 2006-1	10/25/2025	Paydown	XXX	14,879	14,879	9,564	10,686		4,193		4,193		14,879				430	04/25/2040
BANOVU-VQ-0	TMCAT 2019-A A TMCAT 2019-A A	12/10/2025	Paydown	XXX	463,490	463,490	464,143	463,490						463,490				23,328	10/15/2027
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	05/27/2025	Call 100.0000	XXX	849,030	849,030	849,030	849,030						849,030				43,476	07/29/2028
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	12/31/2025	Redemption 100.0000	XXX	3,741,253	3,741,253	3,741,253	3,741,253						3,741,253				304,608	07/29/2028
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	05/27/2025	Call 100.0000	XXX	509,231	509,231	509,231	509,231						509,231				33,630	07/29/2028
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	03/10/2025	Redemption 100.0000	XXX	1,186,684	1,186,684	1,186,684	1,186,684						1,186,684				48,321	07/29/2028
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL	10/07/2025	Paydown	XXX	7,747,034	7,747,034	7,747,034	7,747,034						7,747,034				198,552	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL	10/07/2025	Paydown	XXX	3,688,829	3,688,829	3,687,785	3,692,787		(3,959)		(3,959)		3,688,829				96,871	04/07/2028
12550Y-AU-8	CIFC Funding Ltd CIFC 2017-2A DR	06/09/2025	Redemption 100.0000	XXX	3,650,000	3,650,000	3,650,000	3,650,000						3,650,000				182,188	04/20/2030
12567W-AE-9	CIFC Funding Ltd CIFC 2022-4A B	08/27/2025	Call 100.0000	XXX	3,000,000	3,000,000	2,985,000	2,986,203		(1,203)		(1,203)		2,985,000	15,000	15,000		167,857	07/16/2035
25255A-AB-2	Diameter Credit Funding	07/25/2025	Paydown	XXX	8,220,000	8,220,000	8,222,310	8,221,792		(1,792)		(1,792)		8,220,000				223,207	07/25/2037
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD	10/15/2025	Paydown	XXX	5,744,509	5,744,509	5,744,509	5,744,509						5,744,509				189,175	04/15/2026
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI	10/05/2025	Paydown	XXX	4,193,506	4,193,506	4,193,506	4,193,506						4,193,506				148,457	01/05/2027
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA	01/01/2025	Transfer to Schedule BA	XXX	50,000,000	50,000,000	50,000,000	50,000,000						50,000,000					07/24/2058
97188L-AA-1	WILSHIRE PA	01/01/2025	Transfer to Schedule BA	XXX	73,000,000	73,000,000	73,000,000	73,000,000						73,000,000					07/24/2058
97188M-AA-9	WILSHIRE PA	01/01/2025	Transfer to Schedule BA	XXX	64,047,269	64,047,269	64,047,269	64,047,269						64,047,269					07/24/2058
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C	01/01/2025	Transfer to Schedule BA	XXX	68,000,000	68,000,000	68,000,000	68,000,000						68,000,000					07/24/2058
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd	01/01/2025	Transfer to Schedule BA	XXX	8,891,311	9,861,010	8,891,311	8,891,311						8,891,311					12/15/2060
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd	01/01/2025	Transfer to Schedule BA	XXX	8,248,487	9,803,799	8,248,487	8,248,487						8,248,487					12/15/2060
1119999999	- ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Unaffiliated)				407,142,663	409,708,354	407,163,184	407,057,057		(398,891)		(398,891)	353,248	407,057,033	45,610	85,630	131,240	4,015,432	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Affiliated)																			
ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																			
002100-AA-3	ASF Crabapple ASF Crabapple	12/31/2025	Redemption 100.0000	XXX	5,845,189	5,845,189	5,830,576	5,832,540		12,649		12,649		5,845,189				323,529	09/22/2029
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP	12/31/2025	Redemption 100.0000	XXX	1,425,578	1,425,578	1,425,578	1,425,578						1,425,578				82,733	12/28/2026
00259#-AA-2	ASF Parsnip L.P ASF Parsnip FLT 03/22/20	12/31/2025	Redemption 100.0000	XXX	117,549	117,549	117,549	117,549						117,549				8,640	03/22/2030
37941@-AA-0	BlackRock GIP Partnership BLK GIP 5.0 04	12/24/2025	Redemption 100.0000	XXX	122,687,736	122,687,736	122,687,736	122,687,736						122,687,736				6,928,153	04/29/2029
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05	12/29/2025	Redemption 100.0000	XXX	9,963,215	9,963,215	9,963,215	9,963,215						9,963,215				109,337	05/24/2035
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	11/15/2025	Paydown	XXX	3,137,502	3,137,502	3,138,123	3,137,643		(141)		(141)		3,137,502				73,210	08/15/2034
71953*-AA-6	Pibb Member LLC Pibb Member LLC	12/22/2025	Redemption 100.0000	XXX	2,228,853	2,228,853	2,228,853	2,228,853						2,228,853				112,193	12/31/2049
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	12/05/2025	Redemption 100.0000	XXX	3,298,070	3,298,070	3,298,070	3,298,070						3,298,070				161,702	08/31/2032
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	12/05/2025	Redemption 100.0000	XXX	1,499,561	1,499,561	1,499,561	1,499,561						1,499,561				102,646	08/31/2032
1319999999	- ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)				150,203,253	150,203,253	150,189,261	150,190,745		12,508		12,508		150,203,253				7,902,143	XXX
ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Affiliated)																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial ABS – Not Self-Liquidating (Unaffiliated)																			
BANOKY-XE-9	HAIL 2017-1 A HAIL 2017-1 A 4.0 11/15/20	07/28/2025	DIRECT	XXX	765,242	820,748	815,506	817,615		126		126		817,741		(52,499)	(52,499)	20,599	11/15/2037
BANOKY-XE-9	HAIL 2017-1 A HAIL 2017-1 A 4.0 11/15/20	07/15/2025	Paydown	XXX	144,882	144,882	143,957	144,329		553		553		144,882				1,864	11/15/2037
1339999999	- ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial ABS – Not Self-Liquidating (Unaffiliated)				910,124	965,630	959,463	961,944		679		679		962,623		(52,499)	(52,499)	22,463	XXX
ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial ABS – Not Self-Liquidating (Affiliated)																			
ABS - Non-Financial ABS – Practical Expedient - LBS – Practical Expedient (Unaffiliated)																			
ABS - Non-Financial ABS – Practical Expedient - LBS – Practical Expedient (Affiliated)																			
ABS - Non-Financial ABS – Practical Expedient - Other Non-Financial ABS – Practical Expedient (Unaffiliated)																			
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	12/31/2025	Redemption 100.0000	XXX	39,434,779	39,434,779	39,434,779	39,434,779						39,434,779				837,812	06/08/2026
29374G-AB-7	Enterprise Fleet Financing LLC EFF 2022-	12/20/2025	Paydown	XXX	75,815	75,815	75,963	75,900		(84)		(84)		75,815				2,389	10/22/2029
29375C-AC-3	Enterprise Fleet Financing LLC EFF 2023-	02/12/2025	SGNY	XXX	850,771	843,000	842,770	842,846		6		6		842,852		7,919	7,919	6,727	10/22/2029
29375N-AC-9	Enterprise Fleet Financing LLC EFF 2023-	02/12/2025	SGNY	XXX	993,585	982,000	981,782	981,829		5		5		981,834		11,750	11,750	7,951	04/22/2030
1539999999	- ABS - Non-Financial ABS – Practical Expedient - Other Non-Financial ABS – Practical Expedient (Unaffiliated)				41,354,950	41,335,594	41,335,294	41,335,354		(73)		(73)		41,335,280		19,669	19,669	854,879	XXX
ABS - Non-Financial ABS – Practical Expedient - Other Non-Financial ABS – Practical Expedient (Affiliated)																			
ABS - Non-Financial ABS – Full Analysis - LBS – Full Analysis (Unaffiliated)																			
00037U-AD-2	AASET 2018-3 Note Issuer DAC	12/15/2025	Paydown	XXX	15,515,923	15,515,923	15,523,898	15,523,055		(7,132)		(7,132)		15,515,923				302,467	12/15/2038
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-	12/15/2025	Paydown	XXX	6,781,518	6,779,880	2,521,099	3,019,880		3,759,488		3,759,488		6,779,880				259,712	12/15/2038
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	12/16/2025	Paydown	XXX	8,200,681	8,200,681	8,116,438	8,150,877		49,804		49,804		8,200,681				117,216	11/16/2041
00038R-AB-2	AASET 2019-2 Trust 4.458% 10/16/39	12/16/2025	Paydown	XXX	6,814,543	6,814,543	2,661,199	2,661,199						2,661,199		4,153,344	4,153,344	133,165	10/16/2039
00110X-AA-2	AFN ABSPROP001 Llc 2.210% 05/20/51	05/20/2025	Paydown	XXX	387,132	387,132	386,993	387,051		81		81		387,132				3,505	05/20/2051
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51	05/20/2025	Paydown	XXX	524,862	524,862	524,787	524,822		41		41		524,862				5,999	05/20/2051
00255U-AA-3	Apollo Aviation Securitization	12/15/2025	Paydown	XXX	5,351,725	5,351,725	5,334,722	5,345,630		6,095		6,095		5,351,725				84,982	01/16/2040
00258B-AB-0	AASET 2021-2 Trust 3.538% 01/15/47	12/15/2025	Paydown	XXX	472,653	472,653	466,626	468,260		4,392		4,392		472,653				9,057	01/15/2047
03770F-AE-8	Apollo Aviation Securitization AASET 201	05/15/2025	Paydown	XXX	9,160,614	9,160,614	91,992	91,606						91,606		9,069,008	9,069,008	590,887	01/15/2043
07359B-AA-5	Beacon Container Finance II LL	12/22/2025	Paydown	XXX	135,000	135,000	119,670	121,385		13,615		13,615		135,000				1,646	10/22/2046
12510H-AE-0	Capital Automotive REIT	12/15/2025	Paydown	XXX	27,500	27,500	28,045	27,684		(184)		(184)		27,500				517	02/15/2050
12510H-AF-7	Capital Automotive REIT	12/15/2025	Paydown	XXX	52,500	52,500	53,366	53,029		(529)		(529)		52,500				1,082	02/15/2050
12510H-AN-0	Capital Automotive REIT	12/15/2025	Paydown	XXX	38,000	38,000	37,990	37,988		11		11		38,000				567	08/15/2051
12510H-AT-7	Capital Automotive REIT CAUTO 2023-1A A2	12/15/2025	Paydown	XXX	34,375	34,375	33,238	33,511		864		864		34,375				981	09/15/2053
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2	12/15/2025	Paydown	XXX	96,875	96,875	93,501	93,547		3,328		3,328		96,875				2,383	10/15/2054
12530M-AL-9	CF Hippolyta Issuer LLC SORT 2022-1A A1	12/15/2025	Paydown	XXX	207,533	207,533	207,515	207,509		24		24		207,533				10,343	08/15/2062
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	12/18/2025	Paydown	XXX	692,580	692,580	692,261	692,293		5,287		5,287		692,580				7,799	09/18/2045
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A	12/18/2025	Paydown	XXX	1,415,313	1,415,313	1,211,186	1,247,572		167,741		167,741		1,415,313				12,366	02/18/2046
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	12/18/2025	Paydown	XXX	1,396,000	1,396,000	1,395,299	1,395,558		442		442		1,396,000				20,567	01/18/2047
14855M-AA-6	Castlelake Aircraft Securitiza	12/15/2025	Paydown	XXX	10,581,185	10,581,185	10,616,048	10,613,252		(32,068)		(32,068)		10,581,185				189,985	04/15/2039
14856C-AA-7	Castlelake Aircraft Structured	11/15/2025	Paydown	XXX	2,769,245	2,769,245	2,744,305	2,760,257		8,988		8,988		2,769,245				39,542	06/15/2043
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	12/15/2025	Paydown	XXX	1,553,781	1,553,781	1,546,429	1,577,151		(23,371)		(23,371)		1,553,781				79,289	02/15/2042
46651N-AA-2	JOL AIR JOLAR 19-1 3.967% 04/15/44	12/15/2025	Paydown	XXX	2,103,485	2,103,485	2,092,760	2,096,795		6,690		6,690		2,103,485				48,567	04/15/2044
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	10/23/2025	Redemption 100.0000	XXX	120,555	120,555	120,555	120,555						120,555				5,365	04/23/2028
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	12/22/2025	Redemption 100.0000	XXX	138,992	138,992	138,992	138,992						138,992				7,422	12/20/2027
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	10/23/2025	Redemption 100.0000	XXX	63,048	63,048	63,048	63,048						63,048				2,878	07/23/2036
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	12/22/2025	Redemption 100.0000	XXX	66,372	66,372	66,372	66,372						66,372				3,512	06/20/2036
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/28/2025	Redemption 100.0000	XXX	65,720	65,720	65,720	65,720						65,720				2,907	05/31/2036

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/28/2025	Redemption 100.0000	XXX	68,238	68,238	68,238	68,238						68,238				3,248	05/31/2036
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/28/2025	Redemption 100.0000	XXX	66,496	66,496	66,496	66,496						66,496				3,153	05/31/2036
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/28/2025	Redemption 100.0000	XXX	114,953	114,953	114,953	114,953						114,953				5,349	11/30/2029
46658F-AK-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	104,502	104,502	104,502	104,502						104,502				4,632	05/14/2029
46658F-AL-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	110,767	110,767	110,767	110,767						110,767				4,916	11/14/2029
46658F-AM-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	117,844	117,844	117,844	117,844						117,844				5,233	08/16/2029
46658F-AN-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	101,662	101,662	101,662	101,662						101,662				4,518	08/16/2029
46658F-AP-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	38,113	38,113	38,113	38,113						38,113				1,733	08/14/2036
46658F-AQ-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	34,468	34,468	34,468	34,468						34,468				1,588	11/14/2036
46658F-AR-5	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	107,133	107,133	107,133	107,133						107,133				4,755	08/16/2029
46658F-AS-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	36,782	36,782	36,782	36,782						36,782				1,687	11/14/2036
46658F-AT-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	36,831	36,831	36,831	36,831						36,831				1,677	11/14/2036
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	56,061	56,061	56,061	56,061						56,061				2,552	07/23/2036
67181D-AC-5	Oak Street Investment Grade Ne	10/20/2025	Paydown	XXX	5,208	5,208	5,208	5,208		1		1		5,208				54	11/20/2050
67181D-AD-3	Oak Street Investment Grade Ne	10/20/2025	Paydown	XXX	11,042	11,042	11,036	11,037		5		5		11,042				133	11/20/2050
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A	12/15/2025	Paydown	XXX	193,500	193,500	165,341	174,692		18,808		18,808		193,500				2,588	06/15/2046
78449A-AC-6	SLAM 2021-1 LLC 3.422% 06/15/46	12/15/2025	Paydown	XXX	287,025	287,025	288,578	287,760		(735)		(735)		287,025				5,398	06/15/2046
78487J-AA-4	SVC ABS LLC SVC 2023-1A A	12/20/2025	Paydown	XXX	55,000	55,000	53,157	53,824		1,176		1,176		55,000				1,534	02/20/2053
78487J-AB-2	SVC ABS LLC SVC 2023-1A B	12/20/2025	Paydown	XXX	72,500	72,500	67,943	69,566		2,934		2,934		72,500				2,179	02/20/2053
85208U-AA-2	Sprite Limited 3.750% 11/15/46	12/15/2025	Paydown	XXX	24,693,421	24,693,421	24,506,092	24,596,409		97,012		97,012		24,693,421				507,350	11/15/2046
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43	12/15/2025	Paydown	XXX	83,975	83,975	82,715	83,288		687		687		83,975				2,206	05/15/2043
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44	12/15/2025	Paydown	XXX	90,872	90,872	90,281	90,538		334		334		90,872				2,473	03/15/2044
86190B-AA-2	STORE Master Funding LLC	12/20/2025	Paydown	XXX	46,000	46,000	45,984	45,991		9		9		46,000				528	06/20/2051
86190B-AB-0	STORE Master Funding LLC	12/20/2025	Paydown	XXX	50,000	50,000	49,977	49,982		18		18		50,000				803	06/20/2051
86190B-AD-6	STORE Master Funding LLC	12/20/2025	Paydown	XXX	12,750	12,750	12,912	12,887		(137)		(137)		12,750				256	06/20/2051
86212V-AA-2	STORE Master Funding LLC	12/20/2025	Paydown	XXX	1,665,347	1,665,347	1,664,464	1,665,112		235		235		1,665,347				35,940	10/20/2046
86212V-AB-0	STORE Master Funding LLC	12/20/2025	Paydown	XXX	257,122	257,122	257,048	257,103		19		19		257,122				6,054	10/20/2046
86212V-AE-4	STORE Master Funding LLC	12/20/2025	Paydown	XXX	284,400	284,400	283,019	283,338		1,062		1,062		284,400				6,610	10/20/2048
86212V-AG-9	STORE Master Funding LLC	12/20/2025	Paydown	XXX	25,000	25,000	23,879	24,081		919		919		25,000				642	10/20/2048
86212X-AC-4	STORE Master Funding LLC	12/20/2025	Paydown	XXX	27,500	27,500	27,543	27,515		(14)		(14)		27,500				495	11/20/2049
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y	12/20/2025	Paydown	XXX	48,000	48,000	48,300	48,252		(252)		(252)		48,000				1,799	06/20/2053
86213C-AB-1	STORE Master Funding LLC	03/20/2025	Paydown	XXX	38,094	38,094	38,468	38,111		(17)		(17)		38,094				265	04/20/2045
86213C-AB-1	STORE Master Funding LLC	04/22/2025	Maturity	XXX	28,963,948	28,963,948	29,248,212	28,976,903		(12,955)		(12,955)		28,963,948				402,599	04/20/2045
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.0 01/1	12/15/2025	Paydown	XXX	5,483,560	5,483,560	5,483,560	5,483,560						5,483,560				449,229	01/15/2028
88035K-AA-7	TENET EQUITY FUNDING TENET..24-TENET..24-	12/22/2025	Paydown	XXX	12,133	12,133	12,129	12,129		4		4		12,133				362	10/15/2054
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	12/20/2025	Paydown	XXX	148,750	148,750	130,121	132,425		16,325		16,325		148,750				1,498	03/20/2046
94354K-AA-8	Wave USA 3.597% 09/15/44	12/15/2025	Paydown	XXX	7,907,836	7,907,836	7,822,007	7,854,731		53,105		53,105		7,907,836				161,080	09/15/2044
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	12/15/2025	Paydown	XXX	13,962,506	13,962,506	13,951,371	13,967,217		(4,711)		(4,711)		13,962,506				235,025	09/15/2039
55446M-AA-5	Mach I 3.474% 10/15/39	12/15/2025	Paydown	XXX	18,503,473	18,503,473	18,501,958	18,653,299		(149,826)		(149,826)		18,503,473				276,800	10/15/2039
83438L-AB-7	SOLRR Aircraft 2021-1 Limited	12/15/2025	Paydown	XXX	474,871	474,871	474,864	475,046		(175)		(175)		474,871				8,608	10/15/2046
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	12/15/2025	Paydown	XXX	6,781,813	6,781,813	5,880,151	5,882,209						5,882,209		899,605	899,605	203,037	12/15/2044
88315L-AE-8	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	1,022,882	1,022,882	1,024,118	1,022,492		390		390		1,022,882				16,549	08/21/2045
88315L-AG-3	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	779,701	779,701	721,849	779,693		8		8		779,701				9,136	09/20/2045
88315L-AL-2	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	340,000	340,000	290,167	301,683		38,317		38,317		340,000				3,094	02/20/2046

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	12/20/2025	Paydown	XXX	200,000	200,000	170,523	175,273		24,727		24,727		200,000				2,416	04/20/2046
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	11/20/2025	Paydown	XXX	2,717,000	2,717,000	2,323,605	2,362,350		354,650		354,650		2,717,000				26,356	08/20/2046
1719999999 - ABS - Non-Financial ABS – Full Analysis - LBS – Full Analysis (Unaffiliated)					191,006,789	191,005,151	171,704,484	172,477,152		4,405,530		4,405,530		176,883,195		14,121,957	14,121,957	4,362,845	XXX
ABS - Non-Financial ABS – Full Analysis - LBS – Full Analysis (Affiliated)																			
ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Unaffiliated)																			
00038R-AA-4	AASET 2019-2 Trust 3.376% 10/16/39	12/16/2025	Paydown	XXX	2,751,646	2,751,646	2,621,607	2,683,057		68,589		68,589		2,751,646				44,638	10/16/2039
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39	05/15/2025	Paydown	XXX	352,762	352,762	207,623	207,623						207,623		145,139	145,139	3,854	05/15/2039
008676-AA-6	AHG FUNDING 2024A AHG 24-A1	10/15/2025	Paydown	XXX	65,987	65,987	65,987	65,987						65,987				2,902	12/31/2044
03789X-AE-8	Applebees/IHOP Funding LLC	06/17/2025	Redemption 100.0000	XXX	43,708,500	43,708,500	43,293,436	43,507,795		200,705		200,705		43,708,500				1,100,988	06/05/2049
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	10/30/2025	Paydown	XXX	335,350	335,350	315,941	321,874		13,476		13,476		335,350				6,785	07/30/2050
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38	05/16/2025	Paydown	XXX	20,325,326	20,325,326	20,292,555	20,286,856		38,470		38,470		20,325,326				231,035	11/18/2038
12479M-AH-1	CBC INSURANCE REVENUE SECURITI	10/15/2025	Paydown	XXX	8,460,943	8,460,943	8,463,215	8,462,925		(1,982)		(1,982)		8,460,943				230,257	07/15/2046
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	08/15/2024	DIRECT	XXX	7,362,789	7,362,789	7,362,789	7,362,789						7,362,789				(206,112)	06/26/2030
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 SLC 5.77	09/30/2025	Paydown	XXX	766,319	766,319	766,319	766,319						766,319				33,318	09/30/2027
14856G-AA-8	Castlelake Aircraft Securitiza	12/15/2025	Paydown	XXX	11,938,469	11,938,469	11,937,909	11,951,091		(12,623)		(12,623)		11,938,469				150,497	01/15/2046
14856G-AB-6	Castlelake Aircraft Securitiza	08/15/2025	Paydown	XXX	1,347,973	1,347,973	1,352,053	1,350,263		(2,290)		(2,290)		1,347,973				28,202	01/15/2046
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG	07/01/2025	Paydown	XXX	1,481,227	1,481,227	1,482,264	1,482,329		(1,103)		(1,103)		1,481,227				89,336	01/01/2044
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/	05/15/2025	Maturity	XXX	24,450,000	24,450,000	24,292,748	24,415,791		34,209		34,209		24,450,000				373,168	05/15/2025
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	11/20/2025	Paydown	XXX	106,750	106,750	103,538	104,132		2,618		2,618		106,750				2,689	11/20/2047
233046-AK-7	DB Master Finance LLC 1A A2II Y Y	08/20/2025	Paydown	XXX	121,125	121,125	116,493	117,814		3,311		3,311		121,125				2,435	05/20/2049
233046-AK-7	DB Master Finance LLC 1A A2II Y Y	11/06/2025	Redemption 100.0000	XXX	15,181,000	15,181,000	14,600,445	14,766,022		414,978		414,978		15,181,000				586,689	05/20/2049
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	11/20/2025	Paydown	XXX	71,000	71,000	66,190	66,785		4,215		4,215		71,000				1,931	05/20/2049
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	11/20/2025	Paydown	XXX	16,500	16,500	14,755	15,348		1,152		1,152		16,500				211	11/20/2051
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	11/20/2025	Paydown	XXX	71,410	71,410	58,264	60,793		10,617		10,617		71,410				1,113	11/20/2051
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	11/20/2025	Paydown	XXX	504,950	504,950	416,573	427,442		77,508		77,508		504,950				8,808	11/20/2051
25755T-AE-0	Dominos Pizza Master Issuer LL	09/04/2025	Various	XXX	59,522,313	59,522,313	59,067,958	59,353,962		168,350		168,350		59,522,313				2,293,163	10/25/2045
25755T-AJ-9	Dominos Pizza Master Issuer LL DPABS 201	09/05/2025	Redemption 100.0000	XXX	2,562,988	2,562,988	2,471,813	2,520,859		42,129		42,129		2,562,988				90,841	07/25/2048
28000X-AA-6	EdgeConneX Data Centers Issuer	12/25/2025	Paydown	XXX	200,000	200,000	194,524	196,730		3,270		3,270		200,000				4,604	03/25/2052
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	11/15/2025	Paydown	XXX	3,747,377	3,747,377	3,737,876	3,830,868		(83,491)		(83,491)		3,747,377				99,722	02/15/2042
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	10/25/2025	Paydown	XXX	1,054,500	1,054,500	1,054,500	1,054,500						1,054,500				16,431	07/25/2051
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	10/25/2025	Paydown	XXX	150,000	150,000	150,000	150,000						150,000				7,077	01/26/2054
38348U-AA-2	Focus Brands Funding LLC	10/30/2025	Redemption 100.0000	XXX	42,240	42,240	41,599	41,601		639		639		42,240				1,786	10/30/2054
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	Redemption 100.0000	XXX	720,000	720,000	720,000	720,000						720,000					05/10/2045
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	12/15/2025	Paydown	XXX	279,111	279,111	316,321	313,937		(34,826)		(34,826)		279,111				26,405	07/15/2055
000000-00-0	HUNT MH BORROWER LLC HUNT FEE III 2021-1	12/01/2025	Paydown	XXX	1,014,410	1,014,410	1,014,410	1,014,410						1,014,410				47,840	12/01/2055
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	12/01/2025	Paydown	XXX	288,919	288,919	288,919	288,919						288,919				13,626	12/01/2055
44563@-AJ-4	HUNT MH BORROWER LLC HMC 6.6 12/01/2055	12/01/2025	Paydown	XXX	124,515	124,515	124,515	124,515						124,515				6,249	12/01/2055
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	12/01/2025	Paydown	XXX	1,231,601	1,231,601	1,231,601	1,231,601						1,231,601				22,827	07/15/2040
476681-AB-7	Jersey Mike's Funding LLC	11/15/2025	Paydown	XXX	555,500	555,500	555,500	555,500						555,500				10,037	02/15/2052
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A	12/21/2025	Paydown	XXX	2,833,728	2,833,728	2,843,780	2,841,971		(8,243)		(8,243)		2,833,728				126,001	06/21/2048
50208@-AA-1	LMH SPE AM LLC LMH FEE II	12/22/2025	Redemption 100.0000	XXX	1,110,836	1,110,836	1,109,600	1,109,641		1,195		1,195		1,110,836				35,428	06/21/2048
50208@-AB-9	LMH FEE II-2 LMH FEE II-2	06/21/2025	Paydown	XXX	36,171	36,171	36,171	36,171						36,171				796	06/21/2048
552339-AA-1	Lyra MUSIC Assets Delaware L 2A A2 N Y	12/20/2025	Paydown	XXX	1,360,556	1,360,556	1,325,267	1,324,649		35,907		35,907		1,360,556				78,692	12/22/2064
62946A-AC-8	NP SPE LP 3.372% 10/21/47	12/20/2025	Paydown	XXX	80,669	80,669	80,686	81,054		(385)		(385)		80,669				269	10/21/2047
63943B-AB-9	Navigator Aircraft ABS LLC	12/15/2025	Paydown	XXX	517,296	517,296	517,137	517,095		201		201		517,296				10,228	11/15/2046

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
78403D-AN-0	SBA TOWER TRUST SBATOW 2.836 01/15/25 14	01/15/2025	Paydown	XXX	28,377,000	28,377,000	27,677,441	28,357,602		19,398		19,398		28,377,000				64,829	01/15/2025
78520E-AA-4	Sabey Data Center Issuer LLC	02/20/2025	Paydown	XXX	31,163,636	31,163,636	30,988,609	31,148,436		15,200		15,200		31,163,636				166,794	04/20/2045
78520E-AA-4	Sabey Data Center Issuer LLC	04/10/2025	Redemption 100.0000	XXX	11,686,364	11,686,364	11,620,728	11,680,664		5,700		5,700		11,686,364				124,421	04/20/2045
80307A-AA-7	Sapphire Aviation Finance I Li	12/15/2025	Paydown	XXX	21,747,462	21,747,462	21,591,854	21,659,739		87,723		87,723		21,747,462				633,956	03/15/2040
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	07/30/2025	Paydown	XXX	95,000	95,000	95,025	95,013		(13)		(13)		95,000				1,349	01/30/2051
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	07/30/2025	Paydown	XXX	212,750	212,750	212,778	212,764		(14)		(14)		212,750				3,550	01/30/2051
817743-AA-5	Servpro Master Issuer LLC	10/25/2025	Paydown	XXX	211,750	211,750	203,228	207,763		3,987		3,987		211,750				5,138	10/25/2049
817743-AA-5	Servpro Master Issuer LLC	11/14/2025	Redemption 100.0000	XXX	19,904,500	19,904,500	19,103,397	19,529,729		374,771		374,771		19,904,500				813,474	10/25/2049
817743-AE-7	Servpro Master Issuer LLC	10/25/2025	Paydown	XXX	54,750	54,750	50,289	51,784		2,966		2,966		54,750				819	04/25/2051
817743-AG-2	Servpro Master Issuer LLC	10/25/2025	Paydown	XXX	951,500	951,500	951,500	951,500						951,500				18,596	01/25/2052
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	10/25/2025	Paydown	XXX	130,500	130,500	130,671	130,651		(151)		(151)		130,500				5,036	01/25/2054
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	12/20/2025	Paydown	XXX	45,500	45,500	42,339	43,466		2,034		2,034		45,500				948	01/20/2050
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	12/20/2025	Paydown	XXX	66,100	66,100	59,627	60,665		5,435		5,435		66,100				1,552	01/20/2050
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	12/20/2025	Paydown	XXX	25,000	25,000	21,375	22,024		2,976		2,976		25,000				296	08/20/2051
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	12/20/2025	Paydown	XXX	467,450	467,450	439,286	451,782		4,253	12,351	(8,098)		443,684		23,766	23,766	6,673	08/20/2051
85236K-AD-4	Stack Infrastructure Issuer LL SIDC 2020	05/22/2025	Call 100.0000	XXX	3,500,000	3,500,000	3,280,293	3,403,121		57,904		57,904		3,461,025		38,975	38,975	27,054	08/25/2045
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y	10/30/2025	Paydown	XXX	78,500	78,500	78,500	78,500						78,500				2,958	07/30/2054
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y	10/30/2025	Paydown	XXX	50,000	50,000	50,000	50,000						50,000				1,959	07/30/2054
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y	10/30/2025	Paydown	XXX	207,500	207,500	209,482	209,541		(2,041)		(2,041)		207,500				8,436	07/30/2054
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y	10/30/2025	Paydown	XXX	404,500	404,500	404,500	404,500						404,500				14,951	07/30/2054
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46	12/20/2025	Paydown	XXX	305,674	305,674	258,902	269,108		36,566		36,566		305,674				2,738	02/20/2046
87342R-AC-8	Taco Bell Funding LLC 4.970% 05/25/46	09/24/2025	Redemption 100.0000	XXX	114,890,625	114,890,625	114,694,980	114,799,889		90,736		90,736		114,890,625				4,896,900	05/25/2046
87342R-AJ-3	Taco Bell Funding LLC 2.542% 08/25/51	11/19/2025	WELLS FARGO	XXX	11,238,802	12,772,500	12,772,500	12,772,500						12,772,500		(1,533,698)	(1,533,698)	320,168	08/25/2051
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN	12/01/2025	Paydown	XXX	541,482	541,482	541,482	541,482						541,482				15,545	07/01/2048
92212K-AB-2	Vantage Data Centers LLC VDC 2020-1A A2	09/08/2025	Call 100.0000	XXX	9,750,000	9,750,000	9,090,732	9,444,137		297,248		297,248		9,741,385		8,615	8,615	117,172	09/15/2045
92212K-AE-6	Vantage Data Centers LLC VDC 2023-1A A2	11/18/2025	Redemption 100.0000	XXX	26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				1,699,252	03/16/2048
95058X-AG-3	WENDYS FUNDING LLC 3.783% 06/15/49	12/15/2025	Paydown	XXX	3,559,676	3,559,676	3,559,676	3,559,676						3,559,676				134,091	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	12/15/2025	Paydown	XXX	555,582	555,582	552,228	552,765		2,818		2,818		555,582				9,636	06/15/2051
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	12/15/2025	Paydown	XXX	452,428	452,428	452,428	452,428						452,428				12,824	03/15/2052
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	10,540,650	10,540,650	10,722,854	10,715,192		(174,542)		(174,542)		10,540,650				102,980	05/20/2045
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	08/20/2025	Paydown	XXX	21,031,484	21,031,484	21,031,484	21,031,484						21,031,484				673,832	05/20/2045
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30J NEW CARDI	06/30/2025	Redemption 100.0000	XXX	394,000	394,000	394,000	394,000						394,000				24,349	06/30/2032
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	12/01/2025	Paydown	XXX	428,197	428,197	428,197	428,197						428,197				20,194	12/01/2055
BGH9JH-CM-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FL	12/31/2024	Redemption 100.0000	XXX	23,774,000	23,774,000	23,774,000	23,774,000						23,774,000					01/21/2040
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELL GUGGENHEI	10/01/2025	Paydown	XXX	2,931,872	2,931,872	2,931,872	2,931,872						2,931,872				148,630	10/01/2045
T6827#-AB-9	GUGGENHEIM NSA NAPOLI-MIRABELL GUGG NSA	10/01/2025	Redemption 100.0000	XXX	205,616	205,616	205,616	205,616						205,616				11,779	10/01/2045
48244X-AA-0	KDAC Aviation Finance Limited	12/15/2025	Paydown	XXX	11,289,393	11,289,393	11,235,365	11,255,256		34,137		34,137		11,289,393				165,124	12/15/2042
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/15/2025	Paydown	XXX	1,745,912	1,745,912	1,744,043	1,746,684		(772)		(772)		1,745,912				26,896	03/15/2044
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/28/2025	Redemption 100.0000	XXX	10,059,687	10,059,687	10,048,918	10,064,133		(4,446)		(4,446)		10,059,687				277,797	03/15/2044
55283Y-AA-5	MC Ltd 2.627% 11/05/35	12/05/2025	Paydown	XXX	710,621	710,621	710,603	710,631		(9)		(9)		710,621				10,119	11/05/2035
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/15/2025	Paydown	XXX	664,756	664,756	662,909	664,372		384		384		664,756				11,247	05/15/2043
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/28/2025	Redemption 100.0000	XXX	2,660,061	2,660,061	2,652,670	2,658,526		1,536		1,536		2,660,061				81,103	05/15/2043
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI	07/15/2025	Paydown	XXX	4,537,898	4,537,898	4,353,198	4,354,239						4,354,239		183,659	183,659	69,125	03/15/2040
000000-00-0	DUETTI ABS 1 LLC	01/01/2025	Redemption 100.0000	XXX	4,183,250	5,800,000	4,183,250	4,183,250		(1,817)		(1,817)		4,183,250				(25,048)	10/15/2059
1739999999	- ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Unaffiliated)				598,684,184	601,834,632	594,925,710	597,989,699		1,838,563	12,351	1,826,212		599,817,728		(1,133,544)	(1,133,544)	16,294,008	XXX
ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Affiliated)																			
1889999999	- ABS - Subtotal – ABS (Unaffiliated)				3,828,244,116	3,870,287,084	3,801,618,178	3,810,283,987	63,175	18,124,967	312,352	17,875,790	353,248	3,828,560,962	45,610	(318,484)	(272,874)	134,224,530	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									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
1909999997	- ABS - Subtotals – ABS – Part 4				3,828,244,116	3,870,287,084	3,801,618,178	3,810,283,987	63,175	18,124,967	312,352	17,875,790	353,248	3,828,560,962	45,610	(318,484)	(272,874)	134,224,530	XXX
1909999998	- ABS - Summary item from Part 5 for ABS				548,329,481	549,333,290	548,044,884			201,520		201,520		548,246,413		83,067	83,067	14,771,153	XXX
1909999999	- ABS - Subtotals – ABS				4,376,573,597	4,419,620,374	4,349,663,062	3,810,283,987	63,175	18,326,487	312,352	18,077,310	353,248	4,376,807,375	45,610	(235,417)	(189,807)	148,995,683	XXX
2009999999	- Subtotals – ICO and ABS				11,264,940,799	11,623,613,660	11,330,357,565	9,554,358,417	792,569	24,067,743	22,446,539	2,413,773	349,577	11,416,274,125	99,204	(152,683,819)	(152,584,615)	344,573,241	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
060505-GB-4	BANK OF AMERICA BAC 4 3/8 PERP	10/08/2025	BARCLAYS BANK PLC	2,000,000.000	1,966,500		2,000,000	1,928,861	71,139			71,139		2,000,000		(33,500)	(33,500)	83,125	XXX
064058-AH-3	BANK OF NEW YORK MELLON CORP BK 4.7 PERP	05/14/2025	Hongkong and Shanghai Banking	3,850,000.000	3,854,813		3,850,000	3,813,464	36,537			36,537		3,850,000		4,813	4,813	118,120	XXX
19075Q-86-2	COBANK ACB COBKAC 6.2 PERP	01/01/2025	Call 100.0000	10,000.000	1,000,000		1,000,000	1,000,000						1,000,000				15,500	XXX
313400-73-1	FEDERAL HOME LOAN BANKS FMCC 5.7 PERP	08/07/2025	BOK Financial Securities Inc	170,000.000	3,165,391		260,100	2,890,000	(2,629,900)			(2,629,900)		260,100		2,905,291	2,905,291		XXX
48128B-AG-6	JPMORGAN CHASE JPM 4.6 PERP	02/01/2025	Call 100.0000	3,000,000.000	3,000,000		3,000,000	2,986,620	13,380			13,380		3,000,000				69,000	XXX
55261F-AN-4	M&T BANK CORPORATION MTB 3 1/2 PERP	10/15/2025	UBS SECURITIES LLC	5,300,000.000	5,103,900		5,107,890	4,993,726	114,164			114,164		5,107,890		(3,990)	(3,990)	208,688	XXX
808513-BJ-3	CHARLES SCHWAB CORP SCHW 4 PERP	10/15/2025	Various	14,160,000.000	13,239,600		14,134,146	12,224,342	1,909,804			1,909,804		14,134,146		(894,546)	(894,546)	495,600	XXX
808513-CB-9	CHARLES SCHWAB CORP SCHW 5 PERP	06/03/2025	BNP PARIBAS SECURITIES SERVICE	11,000,000.000	11,000,000		11,000,000	10,678,360	321,640			321,640		11,000,000				279,583	XXX
949746-RN-3	WELLS FARGO WFC 5 7/8 PERP	06/16/2025	Call 100.0000	19,411,000.000	19,411,000		19,868,425	19,375,866	492,559			492,559		19,868,425		(457,425)	(457,425)	588,698	XXX
4019999999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				61,741,204	XXX	60,220,561	59,891,239	329,323			329,323		60,220,561		1,520,643	1,520,643	1,858,314	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
50149X-AA-2	KUVARE US HOLDINGS INC KUVARE US HOLDING	02/10/2025	SEAPORT SECURITIES CORP	23,879,000.000	23,879,000		23,878,750	23,878,750						23,878,750		250	250	443,441	XXX
759351-80-2	REINSURANCE GRP OF AMER RZB 5.75 06/15/2	10/21/2025	Various	1,050,163.000	26,293,281		26,254,075	26,254,075						26,254,075		39,206	39,206	540,850	XXX
4029999999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred				50,172,281	XXX	50,132,825	50,132,825						50,132,825		39,456	39,456	984,291	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				111,913,485	XXX	110,353,386	110,024,064	329,323			329,323		110,353,386		1,560,099	1,560,099	2,842,605	XXX
4509999998	- Preferred Stocks - Summary item from Part 5 for Preferred Stocks				1,936,613	XXX	1,915,250							1,915,250		21,363	21,363	34,328	XXX
4509999999	- Preferred Stocks - Subtotals - Preferred Stocks				113,850,098	XXX	112,268,636	110,024,064	329,323			329,323		112,268,636		1,581,462	1,581,462	2,876,933	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																			
BGH4NW-R8-6	MWO HOLDINGS MWO HOLDINGS	10/15/2025	Corp Action	975.000	5,177	XXX	97,500	975	96,525			96,525		97,500		(92,323)	(92,323)		XXX
5029999999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other				5,177	XXX	97,500	975	96,525			96,525		97,500		(92,323)	(92,323)		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																			
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																			
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																			
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																			
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																			
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																			
Common Stocks - Exchange Traded Funds																			
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																			
Common Stocks - Parent, Subsidiaries and Affiliates - Other																			
5989999997	- Common Stocks - Subtotals - Common Stocks - Part 4				5,177	XXX	97,500	975	96,525			96,525		97,500		(92,323)	(92,323)		XXX
5989999998	- Common Stocks - Summary item from Part 5 for Common Stocks				9,382,214	XXX	9,419,999							9,419,999		(37,785)	(37,785)	87,602	XXX
5989999999	- Common Stocks - Subtotals - Common Stocks				9,387,391	XXX	9,517,499	975	96,525			96,525		9,517,499		(130,108)	(130,108)	87,602	XXX
5999999999	- Subtotals - Preferred and Common Stocks				123,237,489	XXX	121,786,135	110,025,039	425,848			425,848		121,786,135		1,451,354	1,451,354	2,964,535	XXX
6009999999	Totals				11,388,178,288	XXX	11,452,143,700	9,664,383,456	1,218,417	24,067,743	22,446,539	2,839,621	349,577	11,538,060,260	99,204	(151,232,465)	(151,133,261)	347,537,776	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)																			
912810-RE-0	US TREASURY N/B 3.625% 02/15/44	05/09/2025	GOLDMAN SACHS & CO	08/15/2025	Various	22,250,000	18,838,668	19,039,280	18,859,635		20,967		20,967			179,645	179,645	335,883	191,614
912810-UL-0	US TREASURY N/B 5.000% 05/15/45	06/26/2025	BARCLAYS BANK PLC	08/15/2025	Various	7,520,000	7,683,340	7,635,254	7,682,889		(451)		(451)			(47,635)	(47,635)	86,853	43,935
91282C-FV-8	US Treasury Note Bond 4.125% 11/15/32	10/23/2025	GOLDMAN SACHS & CO	11/14/2025	MORGAN STANLEY	6,950,000	7,096,344	7,059,666	7,095,299		(1,045)		(1,045)			(35,633)	(35,633)	144,928	126,205
91282C-GQ-8	US Treasury Note Bond 4.000% 02/28/30	03/10/2025	Various	10/14/2025	Various	28,000,000	27,998,367	28,477,621	27,998,740		373		373			478,881	478,881	699,227	30,109
91282C-HF-1	US Treasury Note Bond 3.750% 05/31/30	06/23/2025	JPMORGAN SECURITIES INC	10/14/2025	Various	19,066,000	18,951,338	19,092,089	18,956,169		4,831		4,831			135,919	135,919	203,078	46,884
91282C-HW-4	US Treasury Note Bond 4.125% 08/31/30	07/30/2025	GOLDMAN SACHS & CO	08/15/2025	GOLDMAN SACHS & CO	15,650,000	15,779,022	15,857,825	15,778,069		(953)		(953)			79,757	79,757	299,976	270,154
91282C-JQ-5	US Treasury Note Bond 3.750% 12/31/30	06/11/2025	CITADEL SECURITIES INSTITUTION	12/11/2025	Various	35,100,000	34,359,680	34,911,245	34,396,080		36,401		36,401			515,165	515,165	984,518	592,676
91282C-KN-0	US Treasury Note Bond 4.625% 04/30/31	06/11/2025	GOLDMAN SACHS & CO	12/09/2025	Various	34,035,000	34,892,591	35,564,771	34,841,958		(50,633)		(50,633)			722,813	722,813	812,001	183,932
91282C-KW-0	US Treasury Note Bond 4.250% 06/30/31	06/11/2025	SMBC NIKKO CAPITAL MARKETS LIM	12/18/2025	Various	34,040,000	34,226,224	34,698,222	34,217,554		(8,670)		(8,670)			480,668	480,668	1,140,746	651,415
91282C-MD-0	US Treasury Note Bond 4.375% 12/31/29	01/24/2025	Various	10/14/2025	Various	18,000,000	17,990,890	18,459,979	17,992,671		1,782		1,782			467,307	467,307	597,369	19,579
91282C-MG-3	US Treasury Note Bond 4.250% 01/31/30	02/24/2025	Various	05/09/2025	JPMORGAN SECURITIES INC	35,000,000	34,863,340	35,445,644	34,869,464		6,124		6,124			576,180	576,180	415,021	85,117
91282C-MM-0	US TREASURY N/B T 4.625% 02/15/35	10/23/2025	Various	11/14/2025	Various	7,225,000	7,583,773	7,536,126	7,581,580		(2,193)		(2,193)			(45,454)	(45,454)	89,317	61,985
91282C-MP-3	US TREASURY N/B 4.125% 02/28/27	03/05/2025	BTIG, LLC	10/10/2025	Various	40,000,000	40,101,630	40,180,460	40,080,002		(21,627)		(21,627)			100,458	100,458	749,633	26,902
91282C-MT-5	US Treasury Note Bond 4.125% 03/31/32	09/18/2025	MORGAN STANLEY	10/14/2025	MORGAN STANLEY	6,500,000	6,606,908	6,638,620	6,605,938		(970)		(970)			32,682	32,682	145,112	126,004
91282C-MU-2	US TREASURY N/B 4.000% 03/31/30	03/27/2025	BNP PARIBAS	10/14/2025	NOMURA INC	10,500,000	10,455,311	10,676,760	10,461,048		5,738		5,738			215,712	215,712	227,308	
91282C-MZ-1	US Treasury Note Bond 3.875% 04/30/30	05/19/2025	BNP PARIBAS	10/14/2025	Jefferies & Company Inc	6,000,000	5,941,651	6,071,006	5,946,060		4,410		4,410			124,945	124,945	106,141	12,636
91282C-NC-1	US Treasury Note Bond 4.250% 05/15/35	06/26/2025	Various	07/09/2025	Various	28,200,000	28,003,150	28,051,516	28,005,313		2,162		2,162			46,203	46,203	170,208	38,238
91282C-NG-2	US TREASURY N/B T 4.0 05/31/2030	06/25/2025	Various	12/22/2025	Various	394,255,000	393,232,465	397,771,702	393,263,900		31,435		31,435			4,507,802	4,507,802	3,740,025	550,413
91282C-NT-4	US Treasury Note Bond 4.250% 08/15/35	10/06/2025	BTIG, LLC	10/16/2025	BTIG, LLC	8,375,000	8,436,194	8,532,015	8,436,024		(170)		(170)			95,991	95,991	64,804	50,296
91282C-NW-7	US Treasury Note Bond 3.875% 08/31/32	09/12/2025	BTIG, LLC	10/14/2025	BANK OF AMERICA	7,800,000	7,832,922	7,843,859	7,832,600		(321)		(321)			11,259	11,259	37,573	13,359
91282C-NX-5	US Treasury Note Bond 3.625% 08/31/30	09/12/2025	GOLDMAN SACHS & CO	10/10/2025	DEUTSCHE BANK SECURITIES INC	1,500,000	1,500,530	1,497,830	1,500,526		(4)		(4)			(2,696)	(2,696)	6,008	2,403
91282C-PF-2	US Treasury Note Bond 3.750% 10/31/32	11/19/2025	SMBC NIKKO CAPITAL MARKETS LIM	12/16/2025	NOMURA INC	19,000,000	18,853,827	18,830,743	18,855,271		1,444		1,444			(24,527)	(24,527)	92,507	39,365
91282C-PN-5	US Treasury Note Bond T 3.5 11/30/2030	12/09/2025	CITADEL SECURITIES INSTITUTION	12/11/2025	WELLS FARGO	75,550,000	74,617,430	74,871,230	74,617,430							253,801	253,801	87,173	87,173
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)						860,516,000	855,845,595	864,743,463	855,874,220		28,630		28,630			8,869,243	8,869,243	11,235,409	3,250,394
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																			
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																			
Issuer Credit Obligations - Municipal Bonds – General Obligations (Direct & Guaranteed)																			
Issuer Credit Obligations - Municipal Bonds – Special Revenue																			
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																			
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	05/05/2025	WELLS FARGO	08/01/2025	Redemption 100.0000	11,258	10,354	11,258	11,258		904		904					295	156
0069999999 - ICO - Project Finance Bonds Issued by Operating Entities (Unaffiliated)						11,258	10,354	11,258	11,258		904		904					295	156
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																			
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																			
00111V-AD-9	AES ANDES SA 6.250% 03/14/32	04/24/2025	Various	06/11/2025	BARCLAYS BANK PLC	2,280,000	2,279,296	2,291,400	2,279,316		20		20			12,084	12,084	34,833	7,951
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	04/29/2025	JPMORGAN SECURITIES INC	08/28/2025	Transfer	6,240,000	6,248,923	6,287,271	6,247,808		(1,115)		(1,115)			39,463	39,463	219,267	117,000
037389-AU-7	AON CORP AON 6 1/4 09/30/40	02/18/2025	Janus	03/12/2025	Wells Fargo Securities, LLC	400,000	418,800	423,876	418,768		(32)		(32)			5,108	5,108	11,319	9,653
05329W-AT-9	AUTONATION INC AN 5.890% 03/15/35	02/19/2025	BANK OF AMERICA	09/26/2025	BANK OF AMERICA	390,000	389,981	402,710	390,002		21		21			12,709	12,709	13,719	
06406R-BZ-9	BANK OF NEW YORK MELLON CORP/T BK	03/19/2025	CITADEL SECURITIES INSTITUTION	10/31/2025	BANK OF AMERICA	390,000	394,017	402,726	393,883		(134)		(134)			8,842	8,842	15,403	3,179
06406Y-AA-0	BANK OF NY MELLON CORP MTN N Y N	01/29/2025	No Broker	02/21/2025	MORGAN STANLEY	2,000,000	1,865,780	1,865,940	1,867,652		1,871		1,871			(1,712)	(1,712)	33,183	28,600
071813-BP-3	BAXTER INTERNATIONAL INC N Y N	09/26/2025	JPMORGAN SECURITIES INC	12/09/2025	JPMORGAN SECURITIES INC	5,400,000	3,814,506	3,838,050	3,822,331		7,825		7,825			15,719	15,719	60,375	23,100
071813-BY-4	BAXTER INTERNATIONAL INC BAX	09/26/2025	JPMORGAN SECURITIES INC	12/09/2025	SUSQ	1,190,000	1,167,414	1,154,990	1,168,321		907		907			(13,331)	(13,331)	32,512	23,241
117043-AV-1	BRUNSWICK CORP BC 5.1 04/01/52	09/26/2025	MARKETAXESS	12/18/2025	Various	500,000	399,535	414,005	399,788		253		253			14,217	14,217	17,125	12,608
125276-AA-3	CFE FIBRA E 5.875% 09/23/40	09/11/2025	BTIG, LLC	12/24/2025	Redemption 100.0000	18,370	18,289	18,370	18,370		81		81					285	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
125523-CY-4	CIGNA GROUP CI 4.875% 09/15/32	09/02/2025	CITIGROUP GLOBAL MARKETS INC	10/31/2025	JANE	400,000	399,968	403,260	399,970		2		2			3,290	3,290	3,196	
12592B-AU-8	CNH INDUSTRIAL CAPITAL LLC CNHI	03/18/2025	DEUTSCHE BANK SECURITIES INC	09/26/2025	GOLDMAN SACHS & CO	200,000	199,316	202,032	199,428		112		112			2,604	2,604	4,961	
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48	02/19/2025	BARC	08/01/2025	BARC	230,000	195,118	199,509	195,447		328		328			4,062	4,062	9,970	4,678
126650-EK-2	CVS HEALTH CORP CVS 5.450% 09/15/35	08/11/2025	BARC	08/12/2025	Various	400,000	399,880	401,306	399,880							1,426	1,426		
172967-PZ-8	CITIGROUP INC C 4.643% 05/07/28	05/01/2025	CITIGROUP GLOBAL MARKETS INC	09/04/2025	CITIGROUP GLOBAL MARKETS INC	400,000	400,000	402,324	400,000							2,324	2,324	6,087	
21987B-BL-1	CODELCO INC 6.300% 01/13/35	01/08/2025	CITIBANK N.A. LONDON	01/23/2025	GOLDMAN SACHS INT'L	660,000	659,756	666,006	659,756		1		1			6,250	6,250	1,277	
225401-AF-5	UBS GROUP AG 144A N Y Y	01/29/2025	No Broker	02/21/2025	MORGAN STANLEY	300,000	290,596	291,003	290,759		163		163			244	244	1,354	548
253393-AG-7	DICKS SPORTING GOODS INC. DKS	02/19/2025	SUSQ	05/15/2025	CITADEL SECURITIES INSTITUTION	530,000	387,054	360,511	387,578		524		524			(27,067)	(27,067)	7,304	2,113
25470D-BY-4	DISCOVERY COMMUNICATIONS LLC	06/30/2025	Tax Free Exchange	09/12/2025	Various	5,350,000	5,307,343	3,863,359	5,307,767		424		424			(1,444,408)	(1,444,408)	91,642	74,306
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	01/24/2025	Various	09/26/2025	JPMORGAN SECURITIES INC	4,000,000	3,579,365	3,822,280	3,583,733		4,368		4,368			238,547	238,547	200,444	50,646
256677-AP-0	DOLLAR GENERAL CORP DG	12/13/2024	BARC	09/26/2025	JPMORGAN SECURITIES INC	9,167,000	9,161,316	9,488,945	9,162,002		686		686			326,943	326,943	616,175	226,208
260979-AA-7	DP WORLD CRESCENT LTD 5.500% 05/08/35	04/30/2025	CITIBANK N.A	08/06/2025	UBS SECURITIES LLC	1,535,000	1,519,558	1,576,445	1,519,847		290		290			56,598	56,598	20,872	
26884L-AR-0	EQT CORP N Y N 5.750% 02/01/34	05/29/2025	No Broker	10/02/2025	No Broker	1,200,000	1,202,000	1,261,558	1,201,995		(5)		(5)			59,563	59,563	46,192	22,233
27409L-AE-3	EAST OHIO GAS CO ENBCN	02/19/2025	JANE	03/19/2025	JPMORGAN SECURITIES INC	630,000	391,287	403,181	391,642		356		356			11,539	11,539	4,988	3,413
292480-AL-4	ENERGY TRANSFER LP N Y N	01/29/2025	No Broker	02/21/2025	MORGAN STANLEY	1,000,000	1,002,030	999,690	1,002,003		(27)		(27)			(2,313)	(2,313)	13,613	10,175
302635-AH-0	FS KKR CAPITAL CORP FSK	02/19/2025	BANK OF AMERICA	10/15/2025	Various	51,000	48,563	49,397	49,373		810		810			24	24	1,002	130
31428X-CM-6	FEDEX CORP 3.900% 02/01/35	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	5,383,000	4,923,947	4,946,572	4,946,572		22,626		22,626					144,040	14,579
31428X-CN-4	FEDEX CORP 3.250% 05/15/41	01/22/2025	Various	10/08/2025	Various	11,617,000	9,423,814	9,479,903	9,479,903		56,089		56,089					338,748	105,924
31428X-CR-5	FEDEX CORP 5.100% 01/15/44	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	17,500,000	16,587,268	16,601,062	16,601,062		13,794		13,794					652,021	101,646
31428X-CS-3	FEDEX CORP 4.100% 02/01/45	02/26/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	10,327,000	7,436,037	7,480,890	7,480,890		44,853		44,853					290,504	29,403
31428X-CU-8	FEDEX CORP SERIES 144A	01/22/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	13,775,000	15,237,641	15,203,078	15,203,078		(34,564)		(34,564)					638,950	252,446
31428X-CW-4	FEDEX CORP 4.050% 02/15/48	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	25,618,000	19,915,003	19,990,502	19,990,502		75,499		75,499					671,512	31,702
31428X-CX-2	FEDEX CORP SERIES 144A	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	3,000,000	3,771,980	3,758,280	3,758,280		(13,700)		(13,700)					144,788	53,213
31428X-CY-0	FEDEX CORP 5.250% 05/15/50	02/26/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	35,090,000	34,324,791	34,336,406	34,336,406		11,615		11,615					1,652,885	516,846
31428X-DW-3	FEDEX CORP FDX 5.250% 05/15/50	10/06/2025	Tax Free Exchange	10/15/2025	BNP PARIBAS SECURITIES SERVICE	13,090,000	13,013,597	12,115,450	13,013,773		176		176			(898,324)	(898,324)	288,253	272,981
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N	02/19/2025	SUMRIDGE PARTNERS LLC	06/03/2025	JANE	210,000	203,053	202,856	203,225		172		172			(370)	(370)	7,757	4,451
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5.25 02/01/	03/19/2025	GOLDMAN SACHS & CO	06/03/2025	BNP PARIBAS SECURITIES SERVICE	400,000	395,372	385,176	395,426		54		54			(10,250)	(10,250)	7,175	2,858
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	07/31/2025	Interest Capitalization	12/17/2025	Redemption 100.0000	4,393	4,393	4,393	4,393		285	285						(75)	
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	07/31/2025	Interest Capitalization	12/01/2025	Redemption 100.0000	1,338	1,338	1,338	1,338		87	87						8	
459200-LF-6	INTERNATIONAL BUSINESS MACHINE IBM	02/05/2025	BNP PARIBAS SECURITIES SERVICE	05/02/2025	SMBC NIKKO CAPITAL MARKETS LIM	390,000	389,945	392,683	389,949		4		4			2,734	2,734	4,282	
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48	03/27/2025	Janus	12/02/2025	Tax Free Exchange	750,000	689,700	690,520	690,520		820		820					48,113	19,913
472140-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	01/06/2025	MIZUHO SECURITIES USA LLC	09/26/2025	JPMORGAN SECURITIES INC	6,000,000	5,987,220	6,287,700	5,989,400		2,180		2,180			298,300	298,300	245,933	
55903V-BQ-5	WARNERMEDIA HOLDINGS INC	06/30/2025	Tax Free Exchange	07/16/2025	BANK OF AMERICA	4,355,000	4,355,000	3,625,538	4,355,000							(729,463)	(729,463)	63,152	54,352
55903V-BW-2	WARNERMEDIA HOLDINGS INC	06/30/2025	Tax Free Exchange	10/28/2025	Various	117,500,000	117,655,635	91,820,340	106,913,728		(82)	10,741,826	(10,741,908)			(15,093,388)	(15,093,388)	3,057,426	1,730,677
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	01/01/2025	Various	12/10/2025	Various	7	7	7	7										
570535-AY-0	MARKEL GROUP INC N Y N	02/19/2025	JANE	03/19/2025	WELLS FARGO	390,000	390,062	397,500	390,062							7,437	7,437	8,060	6,110
61744Y-AK-4	MORGAN STANLEY N Y N 3.591% 07/22/28	01/29/2025	No Broker	02/21/2025	MORGAN STANLEY	1,000,000	969,033	966,930	969,642		610		610			(2,712)	(2,712)	3,192	698
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	04/01/2025	CITIBANK N.A	06/30/2025	JPMORGAN SECURITIES INC	5,280,000	5,274,350	5,298,169	5,274,421		71		71			23,747	23,747	78,394	
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/03/2025	JPMORGAN SECURITIES INC	09/25/2025	BARCLAYS BANK PLC	555,000	547,863	557,914	547,880		17		17			10,034	10,034	1,357	
91529Y-AS-5	UNUM GROUP UNM 4.046% 08/15/41	02/19/2025	DEUTSCHE BANK SECURITIES INC	03/27/2025	BANK OF AMERICA	490,000	385,708	389,374	386,105		397		397			3,268	3,268	2,368	275
95000U-2Q-5	WELLS FARGO & COMPANY N Y N	01/29/2025	SUSQ	09/26/2025	WELLS FARGO	530,000	390,387	409,854	394,486		4,099		4,099			15,368	15,368	14,860	4,065
98389B-BD-1	NORTHERN STATES PWR-MINN XEL	03/18/2025	WELLS FARGO	08/01/2025	SUSQ	400,000	398,928	403,820	399,052		124		124			4,768	4,768	7,019	
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	06/11/2025	BARCLAYS BANK PLC	09/26/2025	Various	1,800,000	1,860,750	1,930,500	1,859,244		(1,506)		(1,506)			71,256	71,256	45,469	12,500
G2583X-AB-7	CSN ISLANDS XI CORP 6.750% 01/28/28	08/20/2025	JPMORGAN SECURITIES INC	11/05/2025	Jefferies & Company Inc	960,000	927,600	890,400	930,179		2,579		2,579			(39,779)	(39,779)	17,640	4,140
G7743*-AB-6	SLF V-L Holdings, L.P. SLF V 2025 B TL 1	08/01/2025	DIRECT	12/23/2025	Redemption 100.0000	82,891	82,891	82,891	82,891									1,229	
G7743@-AB-4	SLF V International-L Holdings SLIF V 20	08/01/2025	DIRECT	12/23/2025	Redemption 100.0000	95,224	95,224	95,224	95,224									1,411	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
U0901R-AE-7	BIMBO BAKERIES USA INC	05/21/2025	HONGKONG AND SHANGHAI BANKING	09/15/2025	HONGKONG AND SHANGHAI BANKING	840,000	803,678	856,800	804,533		854		854			52,267	52,267	30,978	16,680
13607P-H9-8	CANADIAN IMPERIAL BANK OF COMM CM	03/24/2025	CIBC World Markets Corp	05/14/2025	RBC CAPITAL MARKETS CORPORATIO	200,000	200,000	200,536	200,000							536	536	1,214	
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD	04/22/2025	Tax Free Exchange	09/26/2025	JPMORGAN SECURITIES INC	4,000,000	4,129,386	4,104,840	4,129,018		(369)		(369)			(24,178)	(24,178)	131,489	29,144
303901-BW-1	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN	05/15/2025	BANK OF AMERICA	11/17/2025	Tax Free Exchange	15,990,000	15,946,028	15,946,268	15,946,268		241		241						
225401-AC-2	CREDIT SUISSE GROUP AG UBS	03/19/2025	JANE	09/26/2025	Hongkong and Shanghai Banking	400,000	395,188	399,928	396,064		876		876			3,864	3,864	12,370	3,378
225401-AU-2	UBS GROUP AG 3.091% 05/14/32	05/15/2025	Janus	07/09/2025	JPMORGAN SECURITIES INC	2,500,000	2,220,150	2,258,550	2,226,577		6,427		6,427			31,973	31,973	12,021	429
225401-BB-3	UBS GROUP AG UBS 9.016% 11/15/33	09/26/2025	JPMORGAN SECURITIES INC	11/07/2025	Corp Action	20,000,000	25,062,600	25,350,400	25,001,007		(61,593)		(61,593)			349,393	349,393	861,529	671,191
251526-BN-8	DEUTSCHE BANK NY N Y N	01/29/2025	No Broker	02/21/2025	MORGAN STANLEY	6,200,000	6,031,073	6,046,054	6,032,550		1,477		1,477			13,504	13,504	69,685	48,696
53944Y-AS-2	LLOYDS BANKING GROUP PLC LLOYDS	03/19/2025	BNP PARIBAS SECURITIES SERVICE	10/28/2025	MORGAN STANLEY	400,000	392,696	398,120	395,372		2,676		2,676			2,748	2,748	9,208	83
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC MIZUHO	02/07/2025	Hongkong and Shanghai Banking	09/02/2025	MORGAN STANLEY	380,000	377,766	388,303	377,728		(37)		(37)			10,575	10,575	11,446	
67091T-AH-8	OFFICE CHERIFIEN DES PHO	04/23/2025	DIRECT	05/22/2025	Standard Chartered Bank	630,000	623,738	630,788	623,738							7,050	7,050	2,455	
86964W-AF-9	SUZANO AUSTRIA GMBH N Y N	02/14/2025	Truist Securities	06/24/2025	MERRILL LYNCH INT'L LTD	1,000,000	1,016,493	1,026,250	1,015,034		(1,459)		(1,459)			11,216	11,216	26,667	4,833
BGH6VE-5Q-6	FRESNILLO PLC FRESLN 4.250% 10/02/50	03/27/2025	BANK OF AMERICA	09/26/2025	BANK OF AMERICA	320,000	233,600	253,600	234,298		698		698			19,302	19,302	13,487	6,649
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	03/01/2025	PIK	12/24/2025	Call 100.0000	283,538	283,538	283,538	283,538									13,823	
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	09/22/2025	Various	09/22/2025	Redemption 100.0000	830,960	830,960	830,960	830,960									39,122	
G0446N-BA-1	ANGLO AMERICAN CAPITAL	05/20/2025	TD Securities, LLC	09/15/2025	JANE	930,000	881,166	967,656	881,429		264		264			86,226	86,226	24,955	7,130
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	08/19/2025	BANK OF AMERICA	11/21/2025	Various	1,000,000	928,000	804,900	928,241		241		241			(123,341)	(123,341)	49,808	31,854
L7909C-AJ-6	RAIZEN FUELS FINANCE RAIZBZ 6.25 07/08/2	10/14/2025	MORGAN STANLEY & CO. INTERNATI	11/10/2025	Jefferies & Company Inc	7,500,000	6,281,250	6,684,225	6,290,343		9,093		9,093			393,882	393,882	157,370	126,302
Y7141B-AC-7	FREEPORT INDONESIA PT 6.200% 04/14/52	09/01/2025	HONGKONG AND SHANGHAI BANKING	10/22/2025	WELLS FARGO BANK NA II	2,400,000	2,454,000	2,504,400	2,453,984		(16)		(16)			50,416	50,416	78,120	57,453
0089999999 - ICO - Corporate Bonds (Unaffiliated)						387,259,722	376,869,538	350,171,530	366,290,739		163,401	10,742,198	(10,578,797)			(16,119,216)	(16,119,216)	11,449,316	4,842,383
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)																			
023761-AA-7	AMER AIRLINE 17-1 AA PTT AAL 3.65 02/15/	01/29/2025	No Broker	11/19/2025	No Broker	2,660,625	2,543,710	2,585,189	2,561,225		17,514		17,514			23,964	23,964	122,470	44,240
023761-AA-7	AMER AIRLINE 17-1 AA PTT AAL 3.65 02/15/	01/29/2025	Various	08/15/2025	Various	213,750	204,357	213,750	213,750		9,393		9,393					5,851	3,554
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)						2,874,375	2,748,067	2,798,939	2,774,975		26,907		26,907			23,964	23,964	128,321	47,794
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 by Funds Representing Operating Entities (Unaffiliated)																			
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Issued (Unaffiliated)																			
04010*-AA-8	ARES SECONDARIES PBN FIN CO IV ARES SECO	05/29/2025	DIRECT	10/31/2025	Redemption 100.0000	26,453	26,453	26,453	26,453									9,957	
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	06/20/2025	DIRECT	10/20/2025	Redemption 100.0000	30,714	30,694	30,714	30,714		20		20					706	
0189999999 - ICO - Bank Loans – Issued (Unaffiliated)						57,167	57,147	57,167	57,167		20		20					10,663	
Issuer Credit Obligations - Bank Loans – Issued (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)																			
000000-00-0	TH MSR Issuer Trust MSR Collateralized N	01/31/2025	DIRECT	03/31/2025	Tax Free Exchange	4,813,333	4,813,333	4,813,333	4,813,333									52,986	
000000-00-0	NewRez GMSR VFN Noteholder LLC NewRez GM	04/15/2025	DIRECT	05/01/2025	Tax Free Exchange	6,537,859	6,537,859	6,537,859	6,537,859									443,068	
00265@-AA-6	A&D Subsystems Borrower Series A&D Subsy	06/27/2025	DIRECT	09/08/2025	Redemption 100.0000	31,821,429	31,821,429	31,821,429	31,821,429									702,038	
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	02/27/2025	DIRECT	03/25/2025	Redemption 100.0000	9,325	9,325	9,325	9,325									165	
05642#-AC-3	BTC Offshore Holdings Fund III BTC Offsh	06/28/2024	DIRECT	04/21/2025	Corp Action	232,250	232,250	232,250	232,250									1,282	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	06/25/2025	DIRECT	10/03/2025	DIRECT	43,500	43,500	43,500	43,500									1,477	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	11/19/2025	DIRECT	11/21/2025	Redemption 100.0000	3,349,500	3,349,500	3,349,500	3,349,500									61,559	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	10/31/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	78	78	78	78									2	
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	10/23/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	4	4	4	4										
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	12/31/2025	Redemption 100.0000	221,811	221,811	221,811	221,811									16,769	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	DIRECT	12/31/2025	Redemption 100.0000	15	15	15	15									1	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	11/28/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	111	111	111	111									4	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	DIRECT	12/31/2025	Redemption 100.0000	4	4	4	4										
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	11/28/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	29	29	29	29									1	
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C	06/04/2025	DIRECT	11/07/2025	Redemption 100.0000	609,410	609,410	609,410	609,410									20,157	
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	03/31/2025	Interest Capitalization	06/13/2025	Redemption 100.0000	2,174	2,174	2,174	2,174									74	
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	03/31/2025	Interest Capitalization	06/13/2025	Redemption 100.0000	269	269	269	269									7	
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	04/30/2025	Interest Capitalization	05/30/2025	Redemption 100.0000	2,973	2,973	2,973	2,973									97	
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/02/2025	DIRECT	06/20/2025	DIRECT	2,197,761	2,197,761	2,134,576	2,197,761							(63,186)	(63,186)	4,251	
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	04/30/2025	DIRECT	06/09/2025	Redemption 100.0000	621,909	621,909	621,909	621,909									9,052	
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	10/21/2025	Interest Capitalization	10/28/2025	Various	210,536	210,536	128,664	210,536							(81,872)	(81,872)	9,866	
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/30/2025	Various	05/30/2025	Redemption 100.0000	212,420	212,420	212,420	212,420									520	
BGH9LR-ZX-4	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/31/2025	UBS SECURITIES LLC	01/31/2025	UBS SECURITIES LLC	12,331,056	12,346,470	12,346,470	12,346,049		(421)		(421)			421	421	89,276	
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	10/30/2024	DIRECT	02/01/2025	Redemption 100.0000	7,014	7,014	7,014	7,014									210	
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	05/30/2025	DIRECT	05/30/2025	Redemption 100.0000	25,955	23,532	25,955	25,955						2,423		2,423	238	
000000-00-0	FLF IV GMS Holdings Finance L. FLF IV GM	02/27/2025	DIRECT	07/31/2025	DIRECT	12,370,800	12,126,800	12,148,408	12,148,300		21,500		21,500		108	108	108	339,299	
0209999999 - ICO - Bank Loans – Acquired (Unaffiliated)						75,621,525	75,390,516	75,269,490	75,414,018		21,079		21,079		2,423	(144,529)	(142,106)	1,752,399	
Issuer Credit Obligations - Bank Loans – Acquired (Affiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Affiliated)																			
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)																			
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																			
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)						1,326,340,047	1,310,921,217	1,293,051,847	1,300,422,377		240,941	10,742,198	(10,501,257)		2,423	(7,370,538)	(7,368,115)	24,576,403	8,140,727
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations						1,326,340,047	1,310,921,217	1,293,051,847	1,300,422,377		240,941	10,742,198	(10,501,257)		2,423	(7,370,538)	(7,368,115)	24,576,403	8,140,727
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																			
38380U-WY-5	Government National Mortgage A GNR 2018-	05/01/2025	Interest Capitalization	12/01/2025	Paydown	5,473	5,473	5,473	5,473									83	
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)						5,473	5,473	5,473	5,473									83	
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-	11/01/2025	Interest Capitalization	12/01/2025	Paydown	387	387	387	387									9	
1029999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)						387	387	387	387									9	
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																			
3132DW-DS-9	FEDERAL HOME LOAN BANKS N N	06/18/2025	Various	12/01/2025	Paydown	89,371	75,732	89,371	89,371		13,640		13,640					1,126	67
3132DW-PH-0	FHLMC FR SD8524 5.500% 04/01/55	03/26/2025	BANK OF AMERICA	12/01/2025	Paydown	117,198	116,703	117,198	117,198		495		495					3,422	466
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	09/01/2025	Interest Capitalization	12/01/2025	Paydown	1,376	1,376	1,376	1,376									23	
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	06/01/2025	Interest Capitalization	12/01/2025	Paydown	3,216	3,216	3,216	3,216									63	
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	09/01/2025	Interest Capitalization	12/01/2025	Paydown	817	817	817	817									12	
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	07/01/2025	Interest Capitalization	12/01/2025	Paydown	1,666	1,666	1,666	1,666									22	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
566736-KX-1	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	12/01/2025	Call 100.0000	10,000	10,000	10,000	10,000									260	
566736-KY-9	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	12/01/2025	Call 100.0000	5,000	5,000	5,000	5,000									131	
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	12/01/2025	Call 100.0000	5,000	5,000	5,000	5,000									133	
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)						233,643	219,510	233,644	233,644		14,135		14,135					5,192	533
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																			
3140LF-CG-7	FNMA 2.550% 01/01/40	03/03/2025	Tax Free Exchange	12/01/2025	Paydown	47,530	47,506	47,530	47,530		23		23					643	94
3140LF-G9-8	FEDERAL HOME LOAN BANKS FN BS4979	04/30/2025	Tax Free Exchange	12/01/2025	Paydown	37,298	37,216	37,298	37,298		82		82					450	95
1049999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)						84,828	84,722	84,828	84,828		105		105					1,093	189
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																			
03466K-AD-8	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	12/01/2025	Paydown	22,941	22,940	22,941	22,941									98	82
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	12/01/2025	Paydown	13,347	13,347	13,347	13,347									59	50
10570T-AD-7	BRAVO RESIDENTIAL FUNDING TRUS	07/29/2025	BANK OF AMERICA	12/01/2025	Paydown	577,484	577,479	577,484	577,484		5		5					9,448	3,264
10571J-AC-0	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	153,316	153,012	153,316	153,316		304		304					1,673	584
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	193,663	193,660	193,663	193,663		3		3					2,325	812
161935-AB-7	CHASE MORTGAGE FINANCE CORPO	05/08/2025	JPMORGAN SECURITIES INC	12/25/2025	Paydown	834,316	821,932	834,316	834,316		12,384		12,384					18,911	3,569
22758T-AD-6	CROSS MORTGAGE TRUST 5.537% 07/25/70	08/05/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	315,283	315,281	315,283	315,283		2		2					4,987	1,746
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	12/01/2025	Paydown	354,854	354,848	354,854	354,854		6		6					2,507	2,163
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	12/01/2025	Paydown	117,375	117,374	117,375	117,375		1		1					853	736
251513-AQ-0	Deutsche Alt-A Securities INC DBALT 2006	08/01/2025	Interest Capitalization	12/01/2025	Paydown														
30191W-AA-3	FIGRE TRUST FIGRE 2025-HE8 A	11/21/2025	GOLDMAN SACHS & CO	12/25/2025	Paydown	262,820	262,820	262,820	262,820									1,140	1,178
30191W-AB-1	FIGRE TRUST FIGRE 2025-HE8 B	11/21/2025	GOLDMAN SACHS & CO	12/25/2025	Paydown	79,477	79,476	79,477	79,477		1		1					355	367
30191W-AC-9	FIGRE TRUST FIGRE 2025-HE8 C	11/21/2025	GOLDMAN SACHS & CO	12/25/2025	Paydown	127,322	127,319	127,322	127,322		3		3					579	598
31684N-AB-3	FIGRE TRUST FIGRE 2025-HE6 B	10/15/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	146,046	146,042	146,046	146,046		4		4					852	438
31684N-AC-1	FIGRE TRUST FIGRE 2025-HE6 C	10/15/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	127,790	127,789	127,790	127,790		1		1					760	391
316918-AA-9	FIGRE TRUST SERIES 25 PF2 CLASS C	09/16/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	208,259	208,256	208,259	208,259		3		3					1,781	668
316918-AB-7	FIGRE TRUST SERIES 25 PF2 CLASS B	09/16/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	67,684	67,682	67,684	67,684		2		2					590	221
316922-AA-1	FIGRE TRUST 5.758% 06/25/55	06/23/2025	BARC	12/01/2025	Paydown	341,020	342,353	341,020	341,020		(1,334)		(1,334)					5,752	727
36171H-AB-5	GCAT 5.756% 04/25/70	05/22/2025	BARC	12/01/2025	Paydown	179,456	179,455	179,456	179,456									4,142	832
36171H-AC-3	GCAT 6.009% 04/25/70	05/22/2025	BARC	12/01/2025	Paydown	1,013,925	1,013,920	1,013,925	1,013,925		5		5					24,434	4,908
36171M-AC-2	GCAT 5.550% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	1,243,465	1,240,924	1,243,465	1,243,465		2,541		2,541					22,814	3,642
36171M-AD-0	GCAT 5.753% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	410,926	410,926	410,926	410,926									7,815	1,248
36171M-AE-8	GCAT 5.955% 05/25/70	06/17/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	601,115	601,110	601,115	601,115		5		5					11,834	1,889
36274T-AA-7	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	1,029,237	1,029,225	1,029,237	1,029,237		12		12					11,547	4,112
36274T-AC-3	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	150,254	150,251	150,254	150,254		2		2					1,802	642
367923-AE-9	GCAT 5.884% 06/25/70	07/25/2025	BARC	12/01/2025	Paydown	540,435	540,425	540,435	540,435		10		10					9,041	2,650
36831D-AE-0	GCAT 6.000% 08/25/55	08/13/2025	BANK OF AMERICA	12/01/2025	Paydown	3,115,793	3,167,134	3,115,793	3,115,793		(51,341)		(51,341)					42,534	13,502
403958-AE-1	HOMES TRUST 5.677% 08/25/70	08/08/2025	MORGAN STANLEY	12/01/2025	Paydown	58,377	58,377	58,377	58,377									1,127	396
43761Y-AA-2	HOMES TRUST 5.471% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	1,306,373	1,306,354	1,306,373	1,306,373		20		20					20,128	4,963
43761Y-AB-0	HOMES TRUST 5.573% 06/25/60	06/24/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	301,471	301,470	301,471	301,471		1		1					4,732	1,167
43761Y-AE-4	HOMES TRUST HOMES 25-AFC2	06/24/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	206,005	206,005	206,005	206,005									3,410	841
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3	09/10/2025	NOMURA INC	12/01/2025	Paydown	102,652	102,651	102,652	102,652		1		1					1,334	715
45129Y-7Y-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	02/26/2025	RBC CAPITAL MARKETS CORPORATIO	08/01/2025	Call 100.0000	75,000	75,000	75,000	75,000									1,500	
48288#-AA-6	Kennedy Lewis Capital Company KLCC SPV G	09/23/2025	DIRECT	10/10/2025	Redemption 100.0000	6,861,743	6,861,743	6,861,743	6,861,743									163,835	
61778L-AE-5	MORGAN STANLEY RESIDENTIAL MO	05/16/2025	MORGAN STANLEY	12/01/2025	Paydown	263,355	263,352	263,355	263,355		3		3					5,550	1,244
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	11/14/2025	MORGAN STANLEY	12/01/2025	Paydown	112,795	112,795	112,795	112,795									500	400
617946-AA-6	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	12/01/2025	Paydown	365,173	356,492	365,173	365,173		8,681		8,681					2,414	1,380
617946-AD-0	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	12/01/2025	Paydown	73,035	70,680	73,035	73,035		2,354		2,354					483	276
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	12/01/2025	Paydown	91,293	88,095	91,293	91,293		3,198		3,198					603	345
62957J-AC-5	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A1	09/24/2025	MORGAN STANLEY	12/01/2025	Paydown	68,475	68,474	68,475	68,475		1		1					662	276

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62957J-AF-8	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A2	09/24/2025	MORGAN STANLEY	12/01/2025	Paydown	14,626	14,626	14,626	14,626									149	62
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3	09/24/2025	MORGAN STANLEY	12/01/2025	Paydown	10,956	10,956	10,956	10,956									116	48
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN	11/20/2025	WELLS FARGO	12/01/2025	Paydown	50,427	50,961	50,427	50,427		(534)		(534)					241	161
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN	06/02/2025	BARC	12/01/2025	Paydown	628,097	628,085	628,097	628,097		11		11					10,872	4,072
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN	06/02/2025	BARC	06/10/2025	Redemption 100.0000	39,530	39,529	39,530	39,530		1		1					22,943	256
67120V-AB-1	ONSLOW BAY FINANCIAL LLC	07/31/2025	WELLS FARGO	12/01/2025	Paydown	217,196	217,433	217,196	217,196		(238)		(238)					2,641	
67121C-AA-4	ONSLOW BAY FINANCIAL LLC OBX 2025-HE1 A1	03/25/2025	GOLDMAN SACHS & CO	12/25/2025	Paydown	396,084	396,084	396,084	396,084									9,935	
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX 2	06/02/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	399,272	399,265	399,272	399,272		7		7					8,824	2,658
67121L-AC-0	ONSLOW BAY FINANCIAL LLC OBX 2	06/02/2025	GOLDMAN SACHS & CO	06/14/2025	Redemption 100.0000	17,490	17,490	17,490	17,490									14,265	116
67121U-AC-0	ONSLOW BAY FINANCIAL LLC	07/15/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	852,550	852,537	852,550	852,550		12		12					13,503	2,341
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16	09/12/2025	MORGAN STANLEY	12/01/2025	Paydown	153,746	153,746	153,746	153,746									1,449	378
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2	11/25/2025	BARC	12/25/2025	Paydown	59,795	59,794	59,795	59,795									254	347
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3	11/25/2025	BARC	12/25/2025	Paydown	48,095	48,094	48,095	48,095									208	284
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3	09/30/2025	BANK OF AMERICA	12/01/2025	Paydown	852,415	838,563	852,415	852,415		13,852		13,852					7,758	3,836
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19	09/30/2025	BANK OF AMERICA	12/01/2025	Paydown	1,488,602	1,483,020	1,488,602	1,488,602		5,582		5,582					16,558	8,187
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29	11/06/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	104,029	104,062	104,029	104,029		(33)		(33)					477	270
73015E-AG-4	PMT LOAN TRUST 6.000% 07/25/56	08/06/2025	BANK OF AMERICA	12/01/2025	Paydown	2,935,901	2,988,413	2,935,901	2,935,901		(52,512)		(52,512)					40,631	6,361
73015F-AH-9	PMT LOAN TRUST 5.500% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	152,952	153,072	152,952	152,952		(120)		(120)					2,422	397
73015F-BD-7	PMT LOAN TRUST 6.000% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	441,207	442,103	441,207	441,207		(896)		(896)					7,624	1,250
74387A-AP-0	PROVIDENT FUNDING MORTAGE	09/05/2025	BANK OF AMERICA	12/01/2025	Paydown	653,780	654,598	653,780	653,780		(817)		(817)					5,818	1,099
748949-AB-0	WOODWARD CAPITAL MANAGEMENT RC	06/13/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	1,335,922	1,335,894	1,335,922	1,335,922		28		28					25,432	4,842
76113N-AC-7	Residential Asset Securitizati RAST 2006	07/01/2025	Interest Capitalization	12/01/2025	Paydown	1	1	1	1										
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	12/26/2025	Paydown	2,011,119	2,011,119	2,011,119	2,011,119									26,267	
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	12/26/2025	Paydown	1,157,236	1,157,236	1,157,236	1,157,236									15,366	
81743G-AE-6	SEQUOIA MORTGAGE TRUST	06/18/2025	WELLS FARGO	12/01/2025	Paydown	815,356	815,484	815,356	815,356		(127)		(127)					14,560	2,367
914917-AA-7	UNLOCK HEA TRUST 2025-2 UNLOK 2025-2 A	11/07/2025	Barclay Capital Inc	12/01/2025	Paydown	28,070	27,980	28,070	28,070		90		90					166	201
92490E-AH-6	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	12/01/2025	Paydown	109,498	109,496	109,498	109,498		2		2					767	142
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	12/01/2025	Paydown	131,398	131,395	131,398	131,398		2		2					947	175
924931-AG-3	Verus Securitization Trust	09/12/2025	Various	12/01/2025	Paydown	251,879	252,670	251,879	251,879		(791)		(791)					2,652	542
92540X-AC-5	VERUS SECURITIZATION TRUST	06/04/2025	MORGAN STANLEY	12/01/2025	Paydown	213,469	213,466	213,469	213,469		3		3					3,885	371
BGH9U5-KH-3	UNIFORM MBS 3.000% 06/12/25	06/06/2025	Various	06/06/2025	Various	1,880,000	1,588,159	1,589,408	1,588,159							1,248	1,248	1,723	1,723
BGH9VW-HG-9	UNIFORM MBS 3.000% 07/14/25	07/02/2025	Various	07/02/2025	Various	1,880,000	1,604,499	1,611,329	1,604,499							6,830	6,830	2,037	2,037
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						41,444,045	40,936,298	40,884,785	40,876,706		(59,600)		(59,600)			8,078	8,078	655,401	107,545
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)																			
08163L-AS-8	BENCHMARK Mortgage Trust B21 B Y N	02/14/2025	No Broker	10/02/2025	No Broker	3,144,000	2,581,550	2,722,812	2,630,744		49,194		49,194			92,068	92,068	51,743	2,791
081915-AF-7	BENCHMARK Mortgage Trust V12 B Y N	02/14/2025	No Broker	11/19/2025	No Broker	1,500,000	1,551,227	1,553,158	1,543,765		(7,462)		(7,462)			9,393	9,393	75,383	3,403
494925-AC-4	KKR Industrial Portfolio Trust 1 C N Y	01/29/2025	No Broker	11/19/2025	No Broker	1,600,000	1,607,005	1,601,810	1,598,928		(8,077)		(8,077)			2,882	2,882	96,770	4,446
78348L-AA-8	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A	09/29/2025	NOMURA INC	12/01/2025	Paydown	158,725	158,522	158,725	158,725		202		202					662	199
817935-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 202	12/09/2025	STIFEL NICOLAUS EUROPE LIMITED	12/15/2025	Redemption 100.0000	59,761	64,243	59,761	59,761		(4,482)		(4,482)					70,840	12
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	07/21/2025	DIRECT	12/22/2025	Redemption 100.0000	5,432,339	5,405,177	5,432,339	5,432,339		27,162		27,162					118,805	
92259Y-AA-8	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	1,075,196	1,074,792	1,075,196	1,075,196		404		404					17,639	3,046
92259Y-AD-2	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	25,619	25,601	25,619	25,619		18		18					191	81
92259Y-AG-5	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	25,383	25,362	25,383	25,383		21		21					204	87
92259Y-AK-6	VELOCITY COMMERCIAL CAPITAL LO	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	47,443	47,395	47,443	47,443		48		48					406	173
92259Y-AN-0	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	130,408	126,963	130,408	130,408		3,445		3,445					1,471	626
92259Y-AP-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	07/16/2025	BARCLAYS BANK PLC	12/01/2025	Paydown	27,517	21,619	27,517	27,517		5,898		5,898					311	132

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92262X-AA-5	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	47,698	47,696	47,698	47,698		2		2					456	318
92262X-AB-3	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	4,005	4,004	4,005	4,005		1		1					42	30
92262X-AC-1	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	4,474	4,473	4,474	4,474		1		1					51	36
92262X-AD-9	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	7,829	7,827	7,829	7,829		2		2					94	66
92262X-AE-7	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	18,645	18,643	18,645	18,645		2		2					309	215
92262X-AF-4	VELOCITY COMMERCIAL CAPITAL LO VCC 2025-	10/14/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	Paydown	6,792	6,216	6,792	6,792		576		576					121	85
95001M-AL-4	Wells Fargo Commercial Mortgag C38 C Y N	01/29/2025	No Broker	10/02/2025	No Broker	1,285,000	1,204,905	1,178,674	1,223,959		19,054		19,054			(45,285)	(45,285)	37,754	3,901
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)						14,600,833	13,983,220	14,128,288	14,069,230		86,009		86,009			59,058	59,058	473,252	19,647
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)																			
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	11/25/2025	DIRECT	12/22/2025	Redemption 100.0000	3,179,073	3,179,073	3,179,073	3,179,073									52,927	
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	07/31/2025	DIRECT	08/20/2025	Redemption 100.0000	35,744	35,744	35,744	35,744									514	
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	07/31/2025	DIRECT	08/20/2025	Redemption 100.0000	7,187	7,187	7,187	7,187									115	
48190A-AG-1	KKR FINANCIAL CLO LTD KKR_24-4 KKR_24-45	04/10/2025	MIZUHO SECURITIES USA LLC	08/13/2025	Redemption 100.0000	2,000,000	2,000,000	2,000,000	2,000,000									79,154	32,498
55820N-AY-7	MADISON PARK FUNDING LTD	03/11/2025	HRNB	10/20/2025	Paydown	90,463	90,481	90,463	90,463		(18)		(18)					3,996	734
64756*-AA-0	New Mountain Private Credit Fu New Mount	12/19/2025	DIRECT	12/31/2025	Redemption 100.0000	19,594,461	19,594,461	19,594,461	19,594,461									411,974	
676924-AG-8	OAK HILL CREDIT 6.562% 10/20/36	04/08/2025	No Broker	10/20/2025	Paydown	6,500,000	6,522,133	6,500,000	6,500,000		(22,133)		(22,133)					341,128	96,529
68626F-AE-7	ORION CLO LTD 7.091% 01/25/37	04/08/2025	No Broker	12/23/2025	Redemption 100.0000	3,840,000	3,866,273	3,840,000	3,840,000		(26,273)		(26,273)					257,801	56,043
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	520,534	521,454	520,534	520,534		(920)		(920)					16,699	
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	125,095	125,095	125,095	125,095									4,135	
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	24,324	24,324	24,324	24,324									863	
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	18,069	18,069	18,069	18,069									817	
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1	08/21/2025	CITIGROUP GLOBAL MARKETS INC	12/25/2025	Paydown	527,772	527,725	527,772	527,772		47		47					5,227	
G7743*-AA-8	SLF V-L Holdings, L.P. SLF V 2025 A TL 1	08/01/2025	DIRECT	12/23/2025	Redemption 100.0000	384,849	384,849	384,849	384,849									4,786	
G7743@-AA-6	SLF V International-L Holdings SLIF V 20	08/01/2025	DIRECT	12/23/2025	Redemption 100.0000	442,110	442,110	442,110	442,110									5,498	
138927-AC-2	Canyon Capital CLO Ltd	03/11/2025	BAIRD	09/16/2025	Redemption 100.0000	500,000	502,875	500,000	500,000		(2,875)		(2,875)					23,519	5,407
48250L-BA-6	KKR Financial CLO Ltd 9 CR2 Y Y	02/19/2025	No Broker	12/12/2025	JANNEY MONTGOMERY SCOTT	5,000,000	5,004,620	5,020,000	5,003,042		(1,578)		(1,578)			16,958	16,958	308,850	22,675
55953H-AY-9	Magnetite CLO Ltd 12A DR Y Y	01/29/2025	Various	07/15/2025	Various	1,000,000	1,000,342	1,000,000	1,000,000		(342)		(342)					36,450	2,941
70470M-AE-5	Peace Park CLO Ltd. 1A B1 Y Y	03/11/2025	BNP PARIBAS SECURITIES SERVICE	09/12/2025	Redemption 100.0000	1,025,000	1,025,789	1,025,000	1,025,000		(789)		(789)					40,994	8,762
81881Q-AW-6	Shackleton CLO LTD 3A CR Y Y	01/29/2025	No Broker	12/12/2025	JANNEY MONTGOMERY SCOTT	2,000,000	2,012,548	2,008,000	2,009,027		(3,521)		(3,521)			(1,027)	(1,027)	120,723	5,066
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	07/31/2025	DIRECT	08/19/2025	Redemption 100.0000	2,505,067	2,487,359	2,505,067	2,505,067		17,708		17,708					14,855	
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)						49,319,750	49,372,511	49,347,748	49,331,817		(40,694)		(40,694)			15,931	15,931	1,731,025	230,655
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	05/30/2025	DIRECT	06/17/2025	Redemption 100.0000	72,764	72,764	72,764	72,764									460	
04941*-AB-0	Atlas Securitized Products Atlas Securit	03/31/2025	DIRECT	11/25/2025	Redemption 100.0000	775,722	775,722	775,722	775,722									34,802	
04941*-AC-8	Atlas Securitized Products Atlas Securit	05/30/2025	DIRECT	06/17/2025	Redemption 100.0000	72,764	72,764	72,764	72,764									460	
04941*-AD-6	Atlas Securitized Products Atlas Securit	03/31/2025	DIRECT	11/25/2025	Redemption 100.0000	775,722	775,722	775,722	775,722									34,802	
05368*-AA-3	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLA	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	510,935	510,935	510,935	510,935									15,135	

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Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05368*-AB-1	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLB	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	52,287	52,287	52,287	52,287									1,681	
05368*-AC-9	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2 TLC	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	56,049	56,049	56,049	56,049									2,099	
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	33,440	33,440	33,440	33,440									738	
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	4,022	4,022	4,022	4,022									86	
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	2,730	2,730	2,730	2,730									60	
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	2,729	2,729	2,729	2,729									65	
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	2,154	2,154	2,154	2,154									66	
30310@-AA-8	DRB Capital LLC DRB Capital LLC	11/25/2025	DIRECT	12/15/2025	Redemption 100.0000	54,854	54,810	54,854	54,854		44		44					1,089	
30312#-AB-2	FP Loans SPV I Trust FP Loans Tranche RA	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	17,953,842	17,953,842	17,953,842	17,953,842									378,921	
30312#-AC-0	FP Loans SPV I Trust FP Loans Tranche RB	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	8,920,912	8,920,912	8,920,912	8,920,912									181,353	
30312#-AD-8	FP Loans SPV I Trust FP Loans - Trance R	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	3,199,889	3,199,889	3,199,889	3,199,889									65,051	
44418#-AA-8	Hudson Waterfront Credit SPV I Hudson Wa	10/23/2025	DIRECT	10/31/2025	Redemption 100.0000	6,787,465	6,787,465	6,787,465	6,787,465									24,876	
47054@-AA-2	Navient Corp TL 06/25 Class B	06/13/2025	DIRECT	11/30/2025	Redemption 100.0000	124,154	124,154	124,154	124,154									1,824	
47054@-AB-0	Navient Corp TL 06/25 Class C	06/13/2025	DIRECT	11/30/2025	Redemption 100.0000	103,155	103,155	103,155	103,155									1,751	
67121*-AA-1	ORDL Funding I LLC ORDL Funding I LLC	02/18/2025	DIRECT	07/31/2025	Redemption 100.0000	13,082,529	13,069,064	13,082,529	13,082,529		13,465		13,465					422,597	
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	09/30/2025	DIRECT	12/18/2025	Redemption 100.0000	12,073,183	12,073,183	12,073,183	12,073,183									139,520	
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	09/30/2025	DIRECT	12/18/2025	Redemption 100.0000	2,052,816	2,052,816	2,052,816	2,052,816									24,964	
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	09/30/2025	DIRECT	12/18/2025	Redemption 100.0000	1,315,067	1,315,067	1,315,067	1,315,067									18,585	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/30/2025	DIRECT	12/18/2025	Redemption 100.0000	1,272,356	1,272,356	1,272,356	1,272,356									21,280	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/16/2025	DIRECT	09/18/2025	Redemption 100.0000	107,668	107,668	107,668	107,668									1,398	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/30/2025	DIRECT	12/18/2025	Redemption 100.0000	835,228	835,228	835,228	835,228									17,062	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/16/2025	DIRECT	09/18/2025	Redemption 100.0000	70,678	70,678	70,678	70,678									1,121	
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	976,610	976,610	976,610	976,610									6,832	
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	229,720	229,720	229,720	229,720									1,654	
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	203,344	203,344	203,344	203,344									1,529	
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	146,962	146,962	146,962	146,962									1,259	
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	337,832	337,832	337,832	337,832									3,099	
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	257,093	257,093	257,093	257,093									2,841	
78475C-AA-3	SSI ABS-25-1 ISSUER LLC SSIA 25-1-A	06/18/2025	BARCLAYS BANK PLC	10/30/2025	Paydown	42,529	42,529	42,529	42,529									579	
78475C-AB-1	SSI ABS-25-1 ISSUER LLC SSIA 2505-1 B	06/18/2025	BARCLAYS BANK PLC	10/30/2025	Paydown	39,992	39,990	39,992	39,992		1		1					692	
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE.25-1A-	08/19/2025	CREDIT AGRICOLE CIB	12/20/2025	Paydown	706,018	705,850	706,018	706,018		168		168					5,270	
85790@-AA-1	STEAM MH Funding 1 LLC A	06/24/2025	DIRECT	12/22/2025	Redemption 100.0000	353,671	353,671	353,671	353,671									7,201	
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	137,316	137,316	137,316	137,316									1,344	
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	6,173	6,173	6,173	6,173									88	
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	4,827	4,827	4,827	4,827									79	
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	4,913	4,913	4,913	4,913									99	
867976-AB-8	SunStrong Issuer 2025-1 LLC STRONG 2025-	09/19/2025	Academy Securities, Inc	12/29/2025	Paydown	305,964	301,314	305,964	305,964		4,650		4,650					2,124	
91534*-AA-2	UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL	01/31/2025	DIRECT	12/22/2025	Redemption 100.0000	25,592,411	25,514,686	25,592,411	25,592,411		77,724		77,724					617,064	
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	08/13/2025	DIRECT	12/31/2025	Redemption 100.0000	1,996,588	1,996,588	1,996,588	1,996,588									196,983	
BYDR6U-19-9	Breeze Airways Passthrough 202 Breeze Ai	10/07/2025	DIRECT	12/01/2025	Redemption 100.0000	81,336	81,336	81,336	81,336									49,879	
1119999999 - ABS - Financial Asset-Backed – Self-Liquidating - Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)						101,738,411	101,642,359	101,738,413	101,738,413		96,052		96,052					2,290,462	
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 GIP Partnership BLK GIP 5.004	03/12/2025	DIRECT	12/24/2025	Redemption 100.0000	8,744,879	8,744,879	8,744,879	8,744,879									604,347	

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Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37941@-AA-0	BlackRock GIP Partnership BLK GIP 5.0 04	05/01/2025	Interest Capitalization	12/24/2025	Redemption 100.0000	4,122,859	4,122,859	4,122,859	4,122,859									155,622	
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05	10/22/2025	Various	12/29/2025	Redemption 100.0000	4,341,686	4,341,686	4,341,686	4,341,686									79,316	
40497#-AA-0	HARBOURVEST PARTNERS LLC HV DDTL 1L 09/2	09/25/2025	DIRECT	12/22/2025	Redemption 100.0000	105,704	105,290	105,704	105,704		414		414					1,438	
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	12/05/2025	Redemption 100.0000	1,219,497	1,219,497	1,219,497	1,219,497									42,016	
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	12/05/2025	Redemption 100.0000	553,877	553,877	553,877	553,877									28,097	
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	11/24/2025	Various	12/12/2025	Redemption 100.0000	4,232	4,232	4,232	4,232									66	
72306@-AB-4	PINEBRIDGE PB Private Credit IV Class B	11/24/2025	Various	12/12/2025	Redemption 100.0000	1,924	1,924	1,924	1,924									36	
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	11/24/2025	Various	12/12/2025	Redemption 100.0000	731	731	731	731									16	
68315#-AB-8	KCK LTD KCK Ltd Revolving Loan	07/10/2025	DIRECT	07/10/2025	Redemption 100.0000	459,990	459,990	459,990	459,990									19,365	
1319999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)						19,555,379	19,554,965	19,555,379	19,555,379		414		414					930,319	
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)																			
000000-00-0	CF Ascent Tranche R-A Advances	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	138,258	138,258	138,258	138,258									312	
1252M@-AA-8	CF Ascent CF Ascent II Trust-Tranche RA	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	365,333	365,333	365,333	365,333									823	
000000-00-0	CF Ascent Tranche R-B Advances	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	5,691	5,691	5,691	5,691									13	
1252M@-AB-6	CF Ascent CF Ascent II Trust-Tranche R-B	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	83,853	83,853	83,853	83,853									189	
1252M@-AC-4	CF Ascent CF Ascent II Trust-Tranche R-C	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	38,270	38,270	38,270	38,270									86	
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	10/31/2025	DIRECT	11/07/2025	Redemption 100.0000	56,712,096	56,712,096	56,712,096	56,712,096									1,162,480	
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	07/18/2025	DIRECT	08/01/2025	Tax Free Exchange	102,720,979	102,720,979	102,720,979	102,720,979									2,454,052	
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	05/01/2025	Tax Free Exchange	07/25/2025	Redemption 100.0000	1,548,185	1,548,185	1,548,185	1,548,185									17,675	
64829*-AA-3	NewRez GMSR VFN Noteholder LLC NewRez GM	05/01/2025	Tax Free Exchange	08/01/2025	Tax Free Exchange	4,989,674	4,989,674	4,989,674	4,989,674									88,241	
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	03/28/2025	DIRECT	10/30/2025	Redemption 100.0000	213,779	212,144	213,779	213,779		1,635		1,635					56,714	
87351@-AA-8	TH MSR Issuer Trust MSR Collateralized N	03/31/2025	Tax Free Exchange	11/12/2025	Redemption 100.0000	13,236,667	13,186,427	13,236,667	13,236,667		50,239		50,239					593,849	
1339999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)						180,052,787	180,000,910	180,052,785	180,052,785		51,874		51,874					4,374,434	
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)																			
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	10/31/2025	Various	12/31/2025	Redemption 100.0000	60,949,492	60,949,492	60,949,492	60,949,492									774,441	
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	12/23/2025	No Broker	12/31/2025	Redemption 100.0000	4,481,479	4,481,479	4,481,479	4,481,479									9,365	
69465#-AA-7	FSEP II Holdings LLC 5.850% 09/14/26	11/10/2025	DIRECT	11/20/2025	Redemption 100.0000	16,515,610	16,504,039	16,515,610	16,515,610		11,571		11,571					441,501	
1539999999 - ABS - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)						81,946,581	81,935,010	81,946,581	81,946,581		11,571		11,571					1,225,307	
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)																			
00039N-AA-2	APOLLO AVIATION SECURITIZATION AASET 25-	06/13/2025	GOLDMAN SACHS & CO	12/16/2025	Paydown	544,250	544,229	544,250	544,250		22		22					7,626	
00039N-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	11/14/2025	GOLDMAN SACHS & CO	12/16/2025	Paydown	107,715	107,713	107,715	107,715		1		1					220	
12510H-AF-7	Capital Automotive REIT	06/02/2025	CANTOR FITZGERALD & CO	12/15/2025	Paydown	773	713	773	773		60		60					10	1
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1	12/04/2025	BARC	12/15/2025	Paydown	2,125	2,122	2,125	2,125		3		3					8	6
14576A-AC-6	Capital Automotive LP 1A A3 Y Y	01/29/2025	Various	12/15/2025	Various	11,458	10,680	11,458	11,458		779		779					178	14

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14855X-AA-2	CASTLELAKE AVIATION CLAS..25..2 CLAS..25-2A	07/18/2025	GOLDMAN SACHS & CO	12/15/2025	Paydown	805,038	805,022	805,038	805,038		16		16					10,999	
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	10/10/2025	DEUTSCHE BANK SECURITIES INC	12/15/2025	Paydown	334,743	334,733	334,743	334,743		10		10					1,987	
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	12/22/2025	Redemption 100.0000	653	653	653	653									16	
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	12/22/2025	Redemption 100.0000	251	251	251	251									7	
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	11/28/2025	Redemption 100.0000	52	52	52	52									1	
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	11/28/2025	Redemption 100.0000	54	54	54	54									1	
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	11/28/2025	Redemption 100.0000	53	53	53	53									1	
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	Asset Recon Fix	11/28/2025	Redemption 100.0000	101	101	101	101									2	
86190B-AD-6	STORE Master Funding LLC	06/02/2025	CANTOR FITZGERALD & CO	12/20/2025	Paydown	292	251	292	292		41		41					4	
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	22,500	22,496	22,500	22,500		4		4					156	
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	13,750	13,740	13,750	13,750		10		10					99	
86212F-AD-1	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	2,000	1,999	2,000	2,000		1		1					14	
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	2,000	1,999	2,000	2,000		1		1					14	
88035K-AD-1	TENET EQUITY FUNDING TENET..25- TENET 202	10/15/2025	Truist Securities	12/20/2025	Paydown	11,998	11,997	11,998	11,998		1		1					60	
55446M-AA-5	Wach I 3.474% 10/15/39	10/29/2025	BANK OF MONTREAL	12/15/2025	Paydown	12,204	12,021	12,204	12,204		183		183					53	18
63943G-AA-0	NAVIGATOR AIRCRAFT ABS LTD NAV NAVTRA..25	09/17/2025	MIZUHO SECURITIES USA LLC	12/15/2025	Paydown	59,933	59,932	59,933	59,933		1		1					510	
75914J-AB-1	FALKO Regional 2021-1 LLC Regional 2021-	08/15/2025	ABF	12/15/2025	Redemption 100.0000	1,330,491	1,330,491	1,330,491	1,330,491									18,707	
75914J-AC-9	FALKO Regional 2021-1 LLC Regional 2021-	08/15/2025	ABF	12/15/2025	Redemption 100.0000	107,207	107,207	107,207	107,207									1,507	
1719999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)						3,369,642	3,368,509	3,369,641	3,369,641		1,133		1,133					42,180	39
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)																			
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche 2A	08/16/2024	DIRECT	12/22/2025	Redemption 100.0000	4,983,470	4,983,470	4,983,470	4,983,470									(113,602)	
26432O-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	DIRECT	10/15/2025	Redemption 100.0000	238,477	237,447	238,477	238,477		1,030		1,030					13,530	
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	05/21/2025	BANK OF AMERICA	10/25/2025	Paydown	15,250	15,631	15,250	15,250		(381)		(381)					432	86
40446Q-AA-8	HTAP Issuer Trust 2025-2 HTAP 2025-2 A	08/22/2025	NOMURA INC	12/01/2025	Paydown	568,624	565,251	568,624	568,624		3,373		3,373					6,066	1,540
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM	08/01/2025	Tax Free Exchange	11/30/2025	Redemption 100.0000	20,115,600	20,115,600	20,115,600	20,115,600									469,424	
65255#-AA-9	NewRez GMSR VFN Noteholder LLC NewRez GM	08/01/2025	Tax Free Exchange	08/29/2025	Redemption 100.0000	19,932,414	19,932,414	19,932,414	19,932,414									156,913	
817743-AG-2	Servpro Master Issuer LLC	02/10/2025	No Broker	10/25/2025	Paydown	1,500	1,343	1,500	1,500		157		157					23	3
82323M-AA-7	SHEPARD AIRCRAFT INVESTMENT LL SAIL..18-1	06/01/2025	No Broker	06/30/2025	No Broker													2,192,999	
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	07/09/2025	DIRECT	10/30/2025	Redemption 100.0000	84,211	85,743	84,211	84,211		(1,531)		(1,531)					2,038	
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	07/09/2025	DIRECT	10/30/2025	Redemption 100.0000	46,649	48,526	46,649	46,649		(1,877)		(1,877)					1,152	
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/16/2025	DIRECT	12/31/2025	Redemption 100.0000	9,777,337	9,765,115	9,777,337	9,777,337		12,222		12,222					290,363	
90920Q-AA-8	Unison Trust 2025-1 - UNSN 202 Unison Tr	06/05/2025	DIRECT	07/25/2025	Paydown	41,832	38,444	41,832	41,832		3,387		3,387					349	
90920Q-AA-8	Unison Trust 2025-1 - UNSN 202 Unison Tr	06/05/2025	DIRECT	10/27/2025	Redemption 100.0000	138,491	127,277	138,491	138,491		11,215		11,215					2,860	
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	06/02/2025	WELLS FARGO	12/15/2025	Paydown	947	895	947	947		52		52					21	9
BYDMGH-DS-3	ACS EQUITY LTD ACS I CM NOTES Reg S	08/14/2025	BANCO SANTANDER CENTRAL HISPAN	12/01/2025	Paydown	460,779	455,105	460,779	460,779		5,675		5,675					9,020	6,325
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi	07/29/2025	DIRECT	12/31/2025	Redemption 100.0000	575,948	568,749	575,948	575,948		7,199		7,199					10,808	
1739999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)						56,981,530	56,941,010	56,981,529	56,981,529		40,521		40,521					3,042,396	7,963

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)																			
1889999999 - ABS - Subtotal – Asset-Backed Securities (Unaffiliated)						549,333,290	548,044,884	548,329,481	548,246,413		201,520		201,520			83,067	83,067	14,771,153	366,571
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities						549,333,290	548,044,884	548,329,481	548,246,413		201,520		201,520			83,067	83,067	14,771,153	366,571
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities						1,875,673,337	1,858,966,101	1,841,381,328	1,848,668,790		442,461	10,742,198	(10,299,737)		2,423	(7,287,471)	(7,285,048)	39,347,556	8,507,298
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
902973-BC-9	US BANCORP USB 3.7 PERP	02/14/2025	No Broker	10/02/2025	No Broker	2,000,000	1,915,250	1,936,613	1,915,250							21,363	21,363	34,328	5,961
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							1,915,250	1,936,613	1,915,250							21,363	21,363	34,328	5,961
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																			
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																			
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks							1,915,250	1,936,613	1,915,250							21,363	21,363	34,328	5,961
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																			
64157H-68-7	NAA RSK MGD RL EST INST	04/01/2025	DIRECT	12/19/2025	DIRECT	290,651	9,419,999	9,382,214	9,419,999							(37,785)	(37,785)	87,602	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							9,419,999	9,382,214	9,419,999							(37,785)	(37,785)	87,602	
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																			
5989999998 - Common Stocks - Subtotals - Common Stocks							9,419,999	9,382,214	9,419,999							(37,785)	(37,785)	87,602	
5999999999 - Subtotals - Preferred and Common Stocks							11,335,249	11,318,827	11,335,249							(16,422)	(16,422)	121,930	5,961
6009999999 Totals							1,870,301,350	1,852,700,155	1,860,004,039		442,461	10,742,198	(10,299,737)		2,423	(7,303,893)	(7,301,470)	39,469,486	8,513,259

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount Of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Preferred Stocks - Parent									
Preferred Stocks - U.S. Property & Casualty Insurer									
Preferred Stocks - U.S. Life Insurer									
Preferred Stocks - U.S. Health Entity									
Preferred Stocks - Alien Insurer									
Preferred Stocks - Non-Insurer Which Controls Insurer									
Preferred Stocks - Investment Subsidiary									
Preferred Stocks - Other Affiliates									
Common Stocks - Parent									
Common Stocks - U.S. Property & Casualty Insurer									
Common Stocks - U.S. Life Insurer									
000000-00-0	CANAL REINSURANCE COMPANY	00000	84-3081181	8bi	165,320,475			100,000.000	
000000-00-0	SOLBERG REINSURANCE COMPANY	00000	61-1583642	8bi	65,398,215			100,000.000	
000000-00-0	MNL REINSURANCE COMPANY	00000	27-4013872	8bi	91,574,032			100,000.000	
1299999 - Common Stocks - U.S. Life Insurer					322,292,722			XXX	XXX
Common Stocks - U.S. Health Entity									
Common Stocks - Alien Insurer									
Common Stocks - Non-Insurer Which Controls Insurer									
Common Stocks - Investment Subsidiary									
64858A-AA-4	New Roots M Trust			8biii	1,750,274,976			1,751,000,000.000	100.0
861733-AA-1	Stone Roots M Trust			8biii	828,651,065			840,400,000.000	100.0
000000-00-0	Ton Roots M Trust			8biii	356,980,768			356,500,000.000	100.0
1699999 - Common Stocks - Investment Subsidiary					2,935,906,809			XXX	XXX
Common Stocks - Other Affiliates									
1899999 - Common Stocks - Subtotals - Common Stocks					3,258,199,531			XXX	XXX
1999999 Totals - Preferred and Common Stocks					3,258,199,531			XXX	XXX

1. Total amount of goodwill nonadmitted $.....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	2	3	4	5	6	Change In Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Interest Income Due And Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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																		
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)																		
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																		
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																		
GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O		07/31/2025	Various	03/15/2026	51,116	(41,534)				555,878	92,649			15.500	400.783	MON	26,676	
ABQ FINANCE ABQKQD 2.0 07/06/2026		11/20/2025	Various	07/06/2026	4,946,881		11,256			5,000,000	4,935,625	48,611		2.000	4.110	JJ		37,639
0089999999 - ICO - Corporate Bonds (Unaffiliated)					4,997,997	(41,534)	11,256			5,555,878	5,028,274	48,611		XXX	XXX	XXX	26,676	37,639
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 by Funds Representing Operating Entities (Unaffiliated)																		
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)																		
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)																		
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																		
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																		
UP GATEWAY HOLDINGS TRUST UP GATEWAY HOL		12/09/2025	ABF	10/22/2026	10,447,235		1,644			10,446,315	10,445,591	21,572			8.305	N/A		
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)					10,447,235		1,644			10,446,315	10,445,591	21,572		XXX	XXX	XXX		
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)																		
Issuer Credit Obligations - Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																		
Issuer Credit Obligations - Mortgages 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 - ICO - Total Issuer Credit Obligations - Subtotals - Issuer Credit Obligations (Unaffiliated)					15,445,232	(41,534)	12,900			16,002,193	15,473,865	70,183		XXX	XXX	XXX	26,676	37,639
0509999999 - ICO - Total Issuer Credit Obligations - Subtotals - Issuer Credit Obligations					15,445,232	(41,534)	12,900			16,002,193	15,473,865	70,183		XXX	XXX	XXX	26,676	37,639
Other Short-Term Invested Assets (Unaffiliated)																		
Other Short-Term Invested Assets (Affiliated)																		
7689999999 - Total Short-Term Investments (Unaffiliated)					15,445,232	(41,534)	12,900			16,002,193	15,473,865	70,183		XXX	XXX	XXX	26,676	37,639
7709999999 Totals					15,445,232	(41,534)	12,900			16,002,193	15,473,865	70,183		XXX	XXX	XXX	26,676	37,639

1.

Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ 4,946,881 ..... 1G $ .....

1B 2A $ ..... 2B $ ..... 2C $ .....

1C 3A $ ..... 3B $ 10,447,235 ..... 3C $ .....

1D 4A $ ..... 4B $ ..... 4C $ .....

1E 5A $ ..... 5B $ ..... 5C $ .....

1F 6 $ 51,116 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-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 - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2024	05/22/2026	5,551		955.85319000000004	155,820			30,179		178,270			(78,124)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	3,231		972.70311000000004	95,790			46,121		121,565			(47,961)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/12/2024	06/12/2026	10,492		956.02412000000004	304,010			67,558		297,977			(152,214)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2024	07/17/2026	7,361		984.32740000000001	221,040			59,732		151,636			(110,672)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2024	05/15/2026	7,413		950.19579999999996	210,160			38,683		224,850			(105,369)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/08/2024	05/08/2026	6,649		948.47749999999996	178,290			31,103		235,349			(89,390)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2026	5,035		966.13	146,510			42,406		114,265			(73,355)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/28/2026	3,915		971.38764000000003	115,900			37,997		100,690			(58,030)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/14/2024	08/14/2026	3,311		963.65881999999999	98,880			30,519		93,243			(49,508)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/30/2024	05/29/2026	4,118		948.99005999999997	115,440			23,469		156,299			(57,879)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	3,462		979.11990000000003	102,000			48,132		82,219			(51,070)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/26/2024	06/26/2026	5,076		966.93597	142,590			34,425		128,400			(71,393)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	12		43346		8,250		1,269		13,276			(6,981)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	36		45308		15,150		3,788		12,736			(11,363)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	30		46864		9,230		1,420					(7,810)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	12		43390		8,200		1,262		13,252			(6,938)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	14		42099		10,560		2,640		17,179			(7,920)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	12		44875		6,750		1,558		7,043			(5,192)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	25		47785		6,820		787					(6,033)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	27		47622		7,680		1,055					(6,625)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	130		44068		114,950		26,527		176,830			(88,423)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	113		46942		54,000		6,231					(47,769)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	11		49124		1,250		172					(1,078)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	14		44309		10,140		1,393		7,724			(8,747)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	42		45257		19,440		4,486		11,969			(14,954)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	14		49915		840		97					(743)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	124		46517		47,520		7,311		2			(40,209)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	11		43969		7,500		865		9,140			(6,635)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	21		45561		7,740		1,935		4,046			(5,805)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	136		47269		47,400		6,511					(40,889)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	156		44379		113,520		28,380		186,183			(85,140)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	12		42014		9,200		2,300		14,810			(6,900)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	14		42327		11,340		2,617		18,955			(8,723)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	12		43484		12,500		2,919		21,600			(9,581)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	45		43780		41,610		9,717		73,164			(31,893)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	149		42807		148,680		34,719		234,491			(113,961)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2025	03/06/2026	90		20775		45,000		7,912		85,681			(37,088)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/13/2026	322		19168		148,800		29,024		259,496			(119,776)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/13/2026	31		19841		15,060		2,938		28,930			(12,122)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2025	03/06/2026	279		20935		112,000		19,692		212,983			(92,308)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	01/03/2025	01/02/2026	3,700		21326		48,470		134					(48,336)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/20/2026	900		19678		6,930		1,485		62			(5,445)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	4,100		19799		44,280		10,340		157,908			(33,940)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	600		21719		6,480		748					(5,732)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/13/2026	800		19225		6,800		1,326		42,375			(5,474)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	4,000		21719		43,200		4,985					(38,215)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	500		21238		4,750		183					(4,567)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	1,000		19582		11,500		2,875		51,894			(8,625)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	4,700		19582		54,050		13,513		243,903			(40,538)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2026	5,600		20628		63,280		10,952		1			(52,328)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2026	800		20628		7,760		1,343					(6,417)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/13/2025	02/13/2026	700		22031		7,700		910					(6,790)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/20/2026	5,200		19678		47,840		10,251		6,115			(37,589)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	4,400		21238		56,760		2,183					(54,577)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/19/2025	03/19/2026	5,200		19737		46,800		9,900		58,635			(36,900)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	600		19799		5,520		1,289		20,100			(4,231)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/13/2026	6,100		19225		70,150		13,683		387,527			(56,467)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	03/19/2025	03/19/2026	800		19737		6,000		1,269		6,510			(4,731)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/27/2025	02/27/2026	600		20551		5,160		808		5,496			(4,352)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/13/2025	02/13/2026	3,900		22031		42,900		5,068					(37,832)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	02/27/2025	02/27/2026	5,500		20551		75,900		11,885		113,594			(64,015)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	161		2955.91057		11,050		1,700		15,408			(9,350)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	193		3377.7404099999999		7,380		1,135					(6,245)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	158		3155.9310500000001		7,750		894		188			(6,856)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	161		3359.1302700000001		6,900		1,062					(5,838)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/05/2025	02/05/2026	185		3553.0603799999999		6,480		623					(5,857)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	755		3423.0614099999998		30,960		4,253					(26,707)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	189		3432.5963999999999		7,320		1,005					(6,315)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	851		3343.06666		55,080		6,355					(48,725)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	189		3460.4228899999998		6,240		720					(5,520)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	158		3450.9075200000002		5,500		635					(4,865)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/05/2025	02/05/2026	277		3254.2655399999999		14,580		1,402					(13,178)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/05/2025	02/05/2026	677		3413.4062699999999		49,940		4,802					(45,138)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	742		3250.5711200000001		56,810		8,740					(48,070)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/05/2025	02/05/2026	154		3569.2992300000001		4,950		476					(4,474)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	175		3061.3571099999999		8,050		1,570		16,088			(6,480)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	1,924		2932.7286600000002		127,600		24,889		233,317			(102,711)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	245		2958.45435		14,210		2,772		26,292			(11,438)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	3,168		383.34559999999		20,400		392		109,107			(20,008)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	6,183		396.33177999999998		31,920		4,385		133,140			(27,535)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	30,672		387.58202999999997		264,180		56,610		924,840			(207,570)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	8,066		387.03037999999998		57,660		11,247		247,487			(46,413)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	1,314		377.86628999999999		12,750		490		52,424			(12,260)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	31,089		380.69868000000002		244,260		677		1,154,057			(243,583)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	3,154		380.53		26,400		1,015		117,430			(25,385)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	4,122		389.73271999999997		32,000		4,396		115,478			(27,604)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	36,323		387.79181999999997		314,430		43,191		1,087,467			(271,239)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	2,904		382.96679999999998		19,140		368		101,114			(18,772)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	26,399		376.52719999999999		252,000		4,846		1,089,063			(247,154)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	2,898		391.32636000000002		11,440		32		76,797			(11,408)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	1,848		385.2396		10,570		203		60,149			(10,367)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	32,443		392.24292000000003		264,160		66,040		831,583			(198,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	2,044		398.50628		11,360		2,840		40,295			(8,520)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	2,555		398.89774		13,900		3,475		49,452			(10,425)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	1,288		390.12090000001		9,750		1,339		35,592			(8,411)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	4,205		385.85741999999999		25,600		985		134,209			(24,615)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	2,898		383.35559999999998		19,470		54		99,885			(19,416)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	31,483		383.95566000000002		268,620		52,396		1,061,503			(216,224)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	22,074		376.72469999999998		227,640		8,755		905,873			(218,885)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	3,168		390.92160000001		12,360		238		85,129			(12,122)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	4,897		392.23766999999998		32,110		6,881		125,427			(25,229)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	31,151		379.93639999999999		245,440		4,720		1,178,987			(240,720)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	2,062		390.68579		14,800		3,171		55,920			(11,629)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	05/09/2024	05/08/2026	7,786		371.71508	88,740			15,545		360,060			(44,676)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	10/23/2024	10/23/2026	8,542		385.17101000002	105,600			42,733		286,709			(52,872)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2027	6,072		377.66359999999997		73,600		37,557		248,488			(36,043)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	12/18/2024	12/18/2026	10,533		378.25092000001	132,800			63,941		424,856			(66,491)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2027	6,307		378.62734999999998		78,480		40,801		252,451			(37,679)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/03/2025	12/31/2026	7,114		379.18043999999998		83,700		42,081		280,944			(41,619)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	08/21/2024	08/21/2026	9,335		385.24437	111,600			35,516		310,298			(55,877)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2027	7,153		392.63438000000002		80,080		50,091		197,152			(29,989)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	15,939		388.60100999999997	196,540			92,743		487,911			(98,405)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/19/2027	9,016		387.79181999999997		106,750		60,707		285,085			(46,043)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	11/07/2024	11/06/2026	11,126		385.31058999999999	138,460			58,769		372,667			(69,420)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/19/2027	10,052		385.64218		127,530		77,429		338,900			(50,101)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	12/04/2024	12/04/2026	10,303		389.40472	119,200			55,103		307,416			(59,682)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	7,392		378.8		85,680		43,721		294,505			(41,959)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	08/15/2024	08/14/2026	10,200		382.72233999999997	116,220			35,920		363,645			(58,270)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/12/2027	9,627		384.72433999999998		109,150		65,220		332,348			(43,930)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	10/30/2024	10/30/2026	11,854		387.66194999999999	143,980			59,646		370,530			(72,089)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	1,735		403.45	62,720			29,596		38,525			(31,403)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	01/30/2025	01/29/2027	4,972		673.37207999999998		126,600		68,343		34,855			(58,257)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	07/18/2024	07/17/2026	7,023		632.24490000000003	191,600			51,848		63,543			(96,063)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	10/24/2024	10/23/2026	7,085		689.41567999999995	147,920			59,940		14,993			(74,163)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2025	03/05/2027	2,924		696.15311999999994		60,840		35,769		12,644			(25,071)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	01/03/2025	12/31/2026	2,528		672.81353999999999		54,450		27,375		15,348			(27,075)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	02/06/2025	02/05/2027	3,303		684.21500000000003		73,800		40,549		17,479			(33,251)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	10/10/2024	10/09/2026	3,675		676.3954	78,540			30,316		11,975			(39,378)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/12/2027	2,471		684.13408000000004		52,200		31,191		15,672			(21,009)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	04/11/2025	04/09/2027	4,536		655.97652000000005		109,620		70,006		65,611			(39,614)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/19/2027	4,884		687.92639999999994		112,500		68,304		28,934			(44,196)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	3,192		280.84212000000002		13,500		3,152		24,817			(10,348)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	04/11/2025	04/10/2026	1,678		287.50245000000001		6,500		1,783		10,299			(4,717)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	01/16/2025	01/16/2026	3,591		247.59280000000001		13,680		564		22,448			(13,116)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	01/24/2025	01/23/2026	2,738		255.39435		9,030		550		16,047			(8,480)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/20/2026	3,918		279.06549999999999		11,550		2,475		19,536			(9,075)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	02/21/2025	02/20/2026	4,802		270.74		15,600		2,161		28,379			(13,439)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/12/2025	03/12/2026	992		717.57485999999994		30,240		5,815		60,559			(24,425)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2026	2,346		722.53587000000005		112,710		19,508		155,086			(93,203)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/12/2025	03/12/2026	3,685		708.40232000000003		164,840		31,700		293,771			(133,140)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/29/2025	01/29/2026	1,840		756.95619999999997		94,220		7,248		59,285			(86,972)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	3,291		758.09078		164,750		19,010		110,218			(145,740)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2027	1,711		758.09078		115,440		64,450		114,947			(50,990)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/12/2025	03/12/2027	2,551		713.34137999999996		151,560		90,437		250,272			(61,123)				0/0

SCHEDULE DB - PART A - SECTION 1

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SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/30/2024	05/29/2026	1,993		709.97	123,060			25,018		178,651			(61,699)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	05/15/2024	05/15/2026	695		714.10601999999994	45,350			8,347		54,669			(22,737)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/29/2025	01/29/2027	2,235		763.80304000000001		147,220		79,366		140,602			(67,854)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/05/2025	03/05/2027	1,656		732.68181000000004		100,800		59,180		139,699			(41,620)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/10/2024	07/10/2026	1,774		758.58860000000004	135,800			35,394		73,329			(67,993)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/02/2025	04/02/2026	950		209.40770000000001		5,000		1,250		262			(3,750)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/10/2025	01/09/2026	492		203.61642000000001		2,210		49		55			(2,161)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/05/2025	02/05/2026	482		208.60785000000001		2,040		196		16			(1,844)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/10/2025	01/08/2027	492		203.61642000000001		3,110		1,596		1,951			(1,514)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/12/2025	02/12/2027	962		207.46423999999999		6,460		3,607		2,589			(2,853)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/15/2025	01/15/2026	68		7369.2958500000004		16,250		625		3,235			(15,625)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/05/2025	03/05/2026	42		6967.1830399999999		11,280		1,952		15,734			(9,328)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/12/2025	02/12/2026	14		7175.7608399999999		4,070		470		3,608			(3,600)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/10/2025	01/09/2026	27		7287.3113599999997		7,480		166		5,354			(7,314)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/26/2025	03/26/2026	288		6970.8247199999996		110,200		25,431		152,050			(84,769)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/05/2025	03/05/2026	269		7051.4634800000003		97,850		16,936		96,888			(80,914)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/15/2025	01/15/2026	95		7391.0770199999997		31,920		1,228		3,724			(30,692)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/26/2025	02/26/2026	222		7206.74		85,280		13,120		59,417			(72,160)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/12/2025	02/12/2026	366		7345.5576499999997		150,120		17,322		59,963			(132,798)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/10/2025	01/09/2026	371		7331.3878400000003		147,150		3,261		58,630			(143,889)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/06/2024	11/06/2026	55		7048.6531500000001	33,880			14,361		27,164			(16,963)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/11/2024	12/11/2026	213		7328.9257600000001	128,320			60,552		73,627			(64,248)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/09/2024	10/09/2026	68		7340.6667100000004	35,550			13,703		23,894			(17,799)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/05/2025	03/05/2027	113		6749.4585699999998		75,360		44,244		91,433			(31,116)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/04/2024	12/04/2026	135		7323.9266399999997	77,800			35,965		49,718			(38,953)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/14/2024	08/14/2026	85		7232.0901400000002	39,540			12,204		33,167			(19,797)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/24/2024	07/24/2026	239		7373.88141	112,540			31,493		87,255			(56,347)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/10/2025	01/08/2027	124		7265.2731199999998		71,820		36,851		62,287			(34,969)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	01/15/2025	01/15/2027	81		7253.12961		45,300		23,551		34,249			(21,749)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/12/2025	02/12/2027	271		7345.5576499999997		153,200		85,531		118,867			(67,669)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/28/2024	08/28/2026	183		7150.0927499999998	98,020			32,136		87,403			(49,077)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/26/2025	03/25/2027	58		7012.8176400000002		29,480		18,142		40,604			(11,338)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/26/2024	11/25/2026	151		7254.7879499999999	83,160			37,468		65,347			(41,694)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/13/2024	11/13/2026	109		7350.8318099999997	60,400			26,182		42,550			(30,241)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	02/21/2025	02/20/2026	4,900		21614		59,780		8,280					(51,500)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/03/2025	04/02/2026	1,000		18521		9,300		2,331		39,965			(6,969)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	4,500		21774		56,700		3,455					(53,245)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	600		21774		6,600		402					(6,198)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/10/2025	01/09/2026	1,000		20848		11,900		264					(11,636)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	1,000		18344		7,000		1,904		50,329			(5,096)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	3,800		20976		44,460		122		1,619			(44,338)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/03/2025	04/02/2026	4,700		18521		43,710		10,958		187,834			(32,752)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	900		20976		9,180		25		31			(9,155)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/12/2025	03/12/2026	800		19596		7,200		1,385		17,596			(5,815)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/12/2025	03/12/2026	6,000		19596		70,800		13,615		181,472			(57,185)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/23/2025	01/23/2026	4,500		21901		57,600		3,481					(54,119)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	600		19917		5,700		1,315		23,990			(4,385)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/11/2025	04/10/2026	5,300		18690		48,760		13,372		333,892			(35,388)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/20/2025	02/20/2026	500		22068		4,050		556					(3,494)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/20/2025	02/20/2026	4,800		22068		61,920		8,505					(53,415)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/06/2025	03/06/2026	700		20053		6,720		1,182		8			(5,538)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/20/2025	02/20/2026	800		22068		9,040		1,242					(7,798)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/06/2025	03/06/2026	5,700		20053		62,130		10,924		796			(51,206)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	4,000		19917		43,600		10,062		180,337			(33,538)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/16/2025	01/16/2026	4,400		21091		56,320		2,321					(53,999)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	500		18344		3,500		952		25,165			(2,548)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	700		21614		7,420		1,028					(6,392)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	5,200		18344		47,840		13,011		319,145			(34,829)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/23/2025	01/23/2026	600		21901		6,720		406					(6,314)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/10/2025	01/09/2026	9,400		20848		111,860		2,479		1			(109,381)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/11/2025	04/10/2026	1,100		18690		7,700		2,112		56,999			(5,588)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	500		20976		3,700		10					(3,690)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	437		1822.2380250000001		64,160		17,450		226,203			(46,710)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	437		2031.017055		24,000		6,527		135,945			(17,473)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	1,037		1888.1682450000001		116,090		31,574		469,533			(84,516)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	161		3478.62842		4,050		11					(4,039)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	739		3347.8294999999998		39,330		108					(39,222)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	353		3428.80026		11,990		33					(11,957)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	1,810		385.24284		16,730		3,861		58,566			(12,869)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2026	2,099		389.16435999999999		10,080		2,714		59,756			(7,366)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	4,953		259.20278999999999		27,360		1,667		136,662			(25,693)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2026	28,335		376.96724		289,440		77,926		1,147,442			(211,514)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	2,355		378.30869999999999		23,400		6,364		92,225			(17,036)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/13/2025	02/13/2026	2,838		389.54804999999999		21,230		2,508		79,917			(18,722)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	32,843		255.88947999999999		250,740		15,281		1,069,637			(235,459)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2026	38,413		384.90471000000002		327,080		37,740		1,260,045			(289,340)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/30/2026	2,335		386.58629000000002		18,450		1,470		72,701			(16,980)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/29/2025	01/29/2026	1,565		383.44		13,140		1,011		53,664			(12,129)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	31,111		380.42786999999998		241,900		665		1,161,841			(241,235)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2026	4,672		392.99579999999997		23,940		2,762		115,653			(21,178)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	36,377		387.22239000000002		314,430		43,550		1,107,687			(270,880)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	8,790		389.49752999999998		63,240		14,594		247,581			(48,646)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	4,386		389.16043999999999		33,830		4,686		125,106			(29,144)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/21/2025	02/20/2026	5,934		395.74981000000002		29,900		4,141		130,537			(25,759)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/13/2025	02/13/2026	4,386		395.74981000000002		21,930		2,591		96,537			(19,339)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/29/2025	01/29/2026	2,086		384.20688000000001		16,720		1,286		69,957			(15,434)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/29/2025	01/29/2026	26,601		382.67311999999998		233,580		17,968		932,625			(215,612)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	26,205		385.04457000000002		226,240		18,025		856,135			(208,215)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/13/2025	02/13/2026	38,183		387.61		321,160		37,939		1,148,815			(283,221)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/13/2025	02/13/2026	1,290		386.44717000000003		11,600		1,370		40,300			(10,230)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	32,576		384.85604999999998		307,440		70,948		1,066,637			(236,492)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/12/2025	02/12/2026	1,557		383.74883999999997		14,220		1,641		52,873			(12,579)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	02/12/2025	02/12/2026	3,115		386.83116000000001		23,640		2,728		96,194			(20,912)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	04/09/2025	04/09/2026	2,361		383.44695999999999		16,380		4,410		80,501			(11,970)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	04/10/2025	04/10/2026	28,263		377.16230999999999		299,160		81,365		1,138,732			(217,795)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	2,900		383.0829		19,030		52		100,611			(18,978)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	1,557		385.43		13,140		1,047		50,261			(12,093)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	2,844		393.75222000000002		15,620		3,605		68,277			(12,015)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/24/2025	01/23/2026	3,649		254.87		30,520		1,860		124,434			(28,660)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	3,164		391.42728		11,520		32		83,371			(11,488)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	04/09/2025	04/09/2026	2,624		378.11072000000001		25,200		6,785		103,278			(18,415)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	02/21/2025	02/19/2027	9,030		387.22239000000002		106,050		60,558		290,186			(45,492)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	07/11/2024	07/10/2026	11,543		380.02649000000002	140,800			36,747		440,715			(70,593)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	12/27/2024	12/24/2026	9,232		379.13	107,450			52,983		364,832			(54,170)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	04/10/2025	04/09/2027	10,729		381.36574000000002		123,000		78,227		404,895			(44,773)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	02/13/2025	02/12/2027	9,288		388.77283		101,880		56,958		285,057			(44,922)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	12/26/2024	12/24/2026	9,197		380.55	106,750			52,421		351,099			(53,595)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	12/31/2026	7,382		379.29		85,120		42,619		290,790			(42,501)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/29/2027	11,156		384.65913999999998		134,590		72,656		383,789			(61,934)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	04/09/2025	04/09/2027	10,757		381.54115999999999		117,260		74,474		404,178			(42,786)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	01/29/2025	01/29/2027	10,953		382.67311999999998		131,460		70,869		397,110			(60,591)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	02/12/2025	02/12/2027	9,344		386.06058000000002		102,960		57,482		309,902			(45,478)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2024	07/17/2026	9,938		381.99761999999998	118,560			32,039		360,452			(59,361)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/25/2027	6,463		387.17678999999998		73,250		45,077		209,083			(28,173)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	01/24/2025	01/22/2027	10,687		254.36026000000001		127,920		68,106		385,170			(59,814)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	12/19/2024	12/18/2026	10,851		377.46215999999998	128,740			62,071		445,860			(64,547)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	5,461		402.07423999999997		34,980		2,787		10,744			(32,193)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	4,316		388.78917000000 001		32,810		727		18,854			(32,083)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	5,251		401.5498		27,930		1,151		8,702			(26,779)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	20,753		416.74790000000 002		199,200		8,209		672			(190,991)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	20,003		425.14684999999 997		117,600		4,846		2			(112,754)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	25,318		431.88736		115,260		9,183		13			(106,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	19,112		419.80095999999 998		182,490		14,539		1,665			(167,951)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	12,588		418.65933999999 999		94,000		258		1			(93,742)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	47,727		422.27152000000 001		214,320		4,749		5			(209,571)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	23,440		426.34154999999 998		218,880		50,511		8,767			(168,369)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	32,225		429.78122000000 002		116,480		320		3			(116,160)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	28,687		406.90902999999 997		325,440		7,212		78,688			(318,228)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	28,324		439.85669999999 999		113,680		26,234		462			(87,446)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	4,501		401.94974999999 999		47,160		1,943		34,918			(45,217)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	3,808		393.51609000000 002		42,750		947		55,331			(41,803)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	2,979		403.28287999999 998		35,760		2,849		23,267			(32,911)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/08/2027	1,269		393.51609000000 002		46,300		23,757		39,342			(22,543)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2024	08/21/2026	2,805		393.70855999999 998	89,100			28,356		71,553			(44,611)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	06/05/2024	06/05/2026	1,327		381.73892000000 001	43,700			9,292		44,567			(21,880)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	06/12/2024	06/12/2026	1,330		369.55885000000 001	55,900			12,422		60,812			(27,988)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2024	10/09/2026	1,252		402.58512000000 002	39,800			15,341		24,854			(19,927)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	11/13/2024	11/13/2026	1,230		411.36788000000 001	40,750			17,664		18,007			(20,403)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	12/31/2026	1,259		402.37373000000 002		40,250		20,153		29,191			(20,097)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	09/25/2024	09/25/2026	1,257		405.76620000000 003	31,600			11,574		21,156			(15,822)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/03/2024	10/02/2026	4,177		672.12672999999 995	89,750			33,780		11,738			(44,998)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/23/2024	05/22/2026	8,904		592.11203999999 998	332,220			64,700		225,521			(167,487)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/26/2024	09/25/2026	5,177		672.48608999999 999	105,090			38,543		13,320			(52,689)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/08/2027	4,632		651.13280999999 995		115,560		59,294		48,917			(56,266)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/06/2024	06/05/2026	5,420		628.18844999999 999	119,700			25,486		37,678			(60,014)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	02/21/2025	02/19/2027	6,372		689.14577999999 995		145,470		83,068		26,170			(62,402)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/12/2024	09/11/2026	8,242		669.45204000000 001	158,270			55,003		21,366			(79,352)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/08/2024	08/07/2026	5,050		632.84554000000 003	133,690			40,034		45,487			(67,029)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/01/2024	07/31/2026	6,057		659.29262000000 006	117,600			34,085		15,580			(58,962)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/29/2024	08/28/2026	6,749		663.25368000000 003	150,400			49,376		20,037			(75,407)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/22/2024	08/21/2026	5,629		656.05850999999 996	123,420			39,332		21,597			(61,880)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/25/2024	07/24/2026	7,429		640.54155000000 003	162,540			45,547		44,293			(81,493)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/05/2024	07/02/2026	5,974		608.76684	175,230			44,050		105,416			(88,341)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/19/2024	09/18/2026	5,524		677.44025999999997	97,680			34,886		10,621			(48,974)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/31/2024	05/29/2026	4,708		624.54951000000005	109,460			22,345		36,611			(55,107)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	781		5397.2232400000003		112,980		26,383		193,023			(86,597)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	392		5276.2805500000004		55,230		5,462		101,282			(49,768)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	112		5472.55836		6,420		1,499		10,568			(4,921)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	24		21620		10,710		1,677		20,634			(9,033)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	63		21537		34,450		5,395		66,956			(29,055)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	350		21044		191,952		30,058		343,048			(161,894)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	3,200		1.0069999999999999		100,480		278		175,911			(100,202)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	3,200		0.99		89,376		20,871		136,641			(68,505)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	4,200		1.004		137,340		5,660		237,192			(131,680)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	4,400		1.012		134,640		21,084		225,870			(113,556)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	700		1.0009999999999999		17,080		2,366		26,380			(14,714)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	600		1.0249999999999999		16,200		45		30,585			(16,155)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	2,200		0.9789999999999998		69,740		9,659		103,126			(60,081)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	865		2219.4940820000002		52,884		11,187		79,989			(41,697)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2431.3737249999999		10,540		1,448					(9,092)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	309		2469.2537539999998		13,692		527					(13,165)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	592		2056.8640049999999		65,124		12,524		145,070			(52,600)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	310		2440.420697		13,965		1,918					(12,047)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	221		2390.0384640000002		15,085		580					(14,505)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	432		2263.2176989999998		20,574		4,352		21,534			(16,222)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	338		2260.4790600000001		14,483		3,342		20,510			(11,141)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	240		2061.25623		7,030		1,487		12,399			(5,543)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	288		2077.9128460000002		8,646		1,829		16,070			(6,817)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	820		2202.4117080000001		49,895		11,514		96,412			(38,381)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	247		2249.3783699999999		9,670		1,860		13,387			(7,810)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	434		2274.9958980000001		17,010		3,925		20,417			(13,085)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	265		2435.3043440000001		14,184		546					(13,638)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	265		2453.9911550000002		11,016		1,513					(9,503)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	345		2152.1079540000001		23,618		4,542		51,965			(19,076)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	1,474		2318.6556		73,950		7,314		119,364			(66,636)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	217		2410.9404		11,225		1,110		15,874			(10,115)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	390		2341.7267999999999		20,376		2,015		32,584			(18,361)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	8,731		264.74714999999998		26,910		2,661		52,629			(24,249)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	347		5425.5763500000003		52,630		7,289		87,046			(45,341)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	627		5081.3953499999998		92,480		3,811		196,864			(88,669)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	763		5200.2057599999998		99,450		24,931		203,205			(74,519)				D/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	920		5333.71839		138,180		26,953		248,815			(111,227)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	95		5414.2652500000 04		9,000		717		20,162			(8,283)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	98		5220.65888		9,650		2,419		19,292			(7,231)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	493		4847.0927499999 998		67,680		187		143,964			(67,493)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	757		5229.3878999999 997		116,800		9,305		231,891			(107,495)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/27/2025	02/27/2026	950		5499.9228000000 003		138,840		21,741		224,092			(117,099)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	480		4729.7830000000 04		54,970		15,075		96,849			(39,895)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	94		5456.2713599999 997		9,600		1,873		17,695			(7,727)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	45		40816		30,708		8,421		51,373			(22,287)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	19		44146		22,912		944		42,580			(21,968)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	12		43834		7,650		1,492		17,204			(6,158)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	108		44291		118,800		7,240		180,423			(111,560)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	187		39971		192,375		52,757		308,608			(139,618)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	32		42038		25,168		4,909		44,610			(20,259)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	25		42786		18,680		5,123		37,309			(13,557)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	48		43170		51,840		11,109		91,086			(40,731)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	163		41357		171,534		43,002		299,035			(128,532)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	54		41762		47,256		11,847		84,773			(35,409)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	11		45846		10,875		663		17,885			(10,212)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	34		46290		28,425		1,732		46,595			(26,693)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	169		42163		166,353		35,647		261,407			(130,706)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	169		43542		156,001		6,429		258,944			(149,572)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	179		41181		178,996		34,914		294,994			(144,082)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	242		21465		133,328		10,622		223,202			(122,706)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	23		22541		13,215		1,053		26,137			(12,162)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	27		19494		7,185		1,970		13,361			(5,215)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	300		18653		130,536		35,798		221,253			(94,738)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	38		19929		13,559		3,399		29,232			(10,160)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	43		19008		17,408		4,774		30,701			(12,634)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	54		19373		22,970		5,758		45,013			(17,212)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	46		22411		20,500		1,633		38,907			(18,867)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	346		18985		144,896		36,324		265,114			(108,572)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	261		21049		138,050		5,689		235,107			(132,361)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	28		22293		13,110		540		27,688			(12,570)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	262		2051.9264039999 998		7,895		1,979		18,659			(5,916)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	366		1992.699478		10,465		2,623		21,948			(7,842)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	260		2404.363942		12,402		988		17,784			(11,414)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	1,632		2284.926336		83,065		3,423		152,377			(79,642)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	1,387		2302.8360980000 002		87,232		6,950		140,409			(80,282)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	221		2352.930096		9,505		392		17,404			(9,113)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,623		1939.2041899999 99		78,244		19,615		154,202			(58,629)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	186		3333.170770000002		10,680		440		4,329			(10,240)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	1,416		3244.262490000001		106,076		10,491		105,928			(95,585)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	1,007		3259.261800000002		90,024		5,486		70,227			(84,538)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	153		3393.56304		11,115		677		1,911			(10,438)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	286		3259.312759999998		17,334		48		13,447			(17,286)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	180		3033.5245		6,845		1,716		16,101			(5,129)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	217		3336.397460000001		15,316		631		5,016			(14,685)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	1,283		2984.486399999998		89,452		19,168		147,546			(70,284)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	287		2894.371999999998		14,016		3,514		27,384			(10,502)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	153		3357.530999999999		10,510		641		3,284			(9,870)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	1,519		3223.463310000001		146,608		6,042		140,181			(140,566)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	1,174		3161.596419999999		80,845		224		141,366			(80,621)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	257		2823.284349999999		12,103		3,319		22,548			(8,784)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	154		3312.4602		16,195		1,602		8,907			(14,593)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	1,396		2733.4402		100,130		27,459		174,489			(72,671)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	1,469		3284.711850000001		120,336		9,587		87,142			(110,749)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	372		3079.232		23,078		4,945		40,686			(18,133)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	398		3431.788500000001		22,100		1,761		3,946			(20,339)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,581		2849.843199999998		72,776		18,244		133,375			(54,532)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/10/2025	01/09/2026	290		3220.34933		21,528		477		25,727			(21,051)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/10/2025	01/09/2026	1,161		3133.564170000001		76,176		1,688		127,971			(74,488)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	185		3299.470159999999		8,118		803		7,183			(7,315)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	4,398		393.92502000002		23,630		4,090		105,466			(19,540)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	6,726		388.5129		50,960		8,820		197,122			(42,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	44,493		386.966580000002		369,800		64,004		1,372,089			(305,796)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	1,811		386.19342		15,750		2,726		57,227			(13,024)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	5,375		372.11	59,200			12,085		246,601			(29,804)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2027	14,227		385.806840000002		172,150		101,070		476,586			(71,080)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/23/2024	05/22/2026	6,172		372.26736	68,770			13,393		282,174			(34,670)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/06/2024	09/04/2026	22,164		383.893509999999	257,550			87,389		766,656			(129,663)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	11,454		374.293740000001	130,290			24,081		500,627			(65,594)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	11,423		376.43	127,710			30,875		476,063			(64,030)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/18/2024	07/17/2026	10,229		381.26	116,220			31,450		378,390			(58,270)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	8,507		375.763860000002	96,320			21,404		359,908			(48,226)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/19/2024	09/18/2026	14,148		387.58375000000 001	178,200			63,643		440,361			(89,345)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	7,705		376.38	86,420			20,053		321,372			(43,568)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	13,663		380.58	157,560			45,604		514,995			(78,888)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2026	9,943		382.56218000000 001	113,620			35,068		356,012			(56,888)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	14,440		386.63659999999 999	179,760			64,112		462,432			(90,003)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/05/2024	09/04/2026	22,357		385.04466000000 002	259,720			87,763		748,638			(130,217)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	10,271		378.96055999999 999	120,120			30,196		402,658			(60,558)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2026	10,588		377.39222999999 998	121,600			34,028		431,884			(60,883)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	7,950		377.37	89,400			20,659		323,846			(44,884)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/25/2024	07/24/2026	10,634		376.15	120,000			33,626		446,669			(60,165)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	14,603		381.93612000000 002	183,120			81,135		536,537			(91,686)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/03/2024	10/02/2026	11,576		388.72	138,600			52,165		348,740			(69,490)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2026	6,132		374.32983999999 999	70,150			13,587		267,866			(35,171)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	6,200		255.98560000000 001		24,096		1,920		41,451			(22,176)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	674		729.68957999999 998	45,000			10,000		39,991			(22,531)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/05/2024	06/05/2026	551		714.42485999999 997	36,000			7,654		39,080			(18,025)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/25/2024	09/25/2026	1,980		770.08230000000 003	128,700			47,137		100,951			(64,438)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	3,222		732.93240000000 003	236,640			84,398		235,430			(118,482)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2024	10/02/2026	3,445		756.28956000000 005	235,300			88,439		202,052			(117,811)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	1,972		749.39	135,450			39,204		99,973			(67,818)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	1,415		751.92953	106,480			47,178		91,993			(53,313)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2024	07/17/2026	1,935		756.41952000000 003	146,550			39,603		100,841			(73,376)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	83		7221.5679200000 004	43,200			19,141		38,646			(21,630)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2024	07/10/2029	100,000		976.06	19,600			13,811		16,620			(3,920)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/30/2024	05/30/2029	200,000		949.94	38,760			26,442		38,580			(7,752)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/08/2024	05/08/2029	100,000		947.53	19,420			13,021		19,490			(3,886)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/15/2024	05/15/2029	100,000		952.1	19,490			13,143		18,730			(3,900)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2024	06/12/2031	100,000		957.94	28,400			22,098		27,150			(4,057)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/08/2024	05/08/2031	100,000		947.53	28,160			21,533		28,410			(4,024)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/01/2024	05/01/2031	200,000		935.77	55,900			42,593		57,920			(7,989)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2024	07/10/2031	100,000		976.06	28,500			22,488		25,760			(4,071)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	3,333		962.22681		72,000		8,308		70,956			(63,692)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	1,979		979.56422999999 995		29,260		3,376		19,910			(25,884)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2027	3,125		962.22681		92,400		51,587		106,598			(40,813)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2024	07/02/2026	8,265		967.56484	222,400			55,524		167,975			(111,353)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2024	08/21/2026	3,083		970.41860999999994	91,800			29,215		67,652			(45,963)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2026	404		5609.00697000000004		47,960		10,277		76,415			(37,683)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/25/2024	07/25/2029	100,000		265.34440000000001	19,780			14,101		17,490			(3,956)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/06/2029	900,000		263.52839999999998	176,310			120,953		169,740			(35,262)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/07/2024	11/07/2029	200,000		267.98869999999999	35,500			27,350		27,740			(7,100)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2030	200,000		262.02449999999999		36,980		31,327		41,960			(5,653)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/23/2024	05/23/2029	700,000		261.66390000000001	136,570			92,847		135,730			(27,374)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/05/2024	07/05/2029	500,000		265.42160000000001	98,350			69,109		88,450			(19,692)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2030	200,000		261.12599999999998		36,960		31,026		42,640			(5,934)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/01/2024	08/01/2029	1,000,000		268.72239999999999	198,900			142,554		167,600			(39,780)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/26/2024	09/26/2029	300,000		272.43470000000002	54,330			40,606		39,870			(10,866)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/29/2024	08/29/2029	500,000		270.52390000000003	89,950			65,848		69,050			(17,990)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/21/2024	06/21/2029	1,000,000		264.94490000000002	196,600			136,639		183,500			(39,363)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/13/2024	06/13/2029	300,000		264.0197	58,920			40,647		55,410			(11,784)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/27/2029	300,000		269.68110000000001	55,320			43,249		38,760			(11,070)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/14/2029	300,000		266.39190000000002	53,190			41,182		42,780			(10,638)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2030	200,000		263.43299999999999		37,080		31,269		41,100			(5,811)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/10/2024	10/10/2029	100,000		268.75360000000001	17,910			13,523		13,920			(3,582)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/31/2029	300,000		264.84070000000003	53,400			40,935		43,080			(10,680)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/13/2030	400,000		264.15679999999998		73,120		60,259		82,520			(12,861)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/06/2030	300,000		263.02809999999999		55,500		46,377		62,040			(9,123)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/09/2029	400,000		261.57130000000001	78,000			52,400		77,640			(15,626)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/31/2024	05/31/2029	600,000		261.82060000000001	116,880			79,886		114,840			(23,402)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/03/2024	10/03/2029	600,000		271.2627	108,480			81,494		79,140			(21,696)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/27/2024	06/27/2029	600,000		264.16250000000002	117,720			82,114		107,700			(23,544)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/11/2030	100,000		255.84440000000001		18,580		15,910		22,660			(2,670)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/15/2029	500,000		269.4522	99,950			72,402		81,350			(19,990)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/16/2024	05/16/2029	700,000		262.97730000000001	136,920			92,507		132,370			(27,429)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/03/2030	100,000		264.20229999999998		18,680		15,896		20,500			(2,784)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/27/2024	12/27/2029	300,000		262.29430000000002	54,960			43,896		43,980			(11,004)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/10/2030	500,000		260.08879999999999		91,300		73,621		109,150			(17,679)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/12/2024	09/12/2029	500,000		271.85660000000001	90,650			67,056		65,350			(18,130)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/02/2024	05/02/2029	700,000		259.17540000000002	135,870			90,754		139,860			(27,219)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/12/2029	100,000		267.41079999999999	18,450			14,568		13,860			(3,690)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/18/2024	07/18/2029	100,000		267.71030000000002	19,780			14,025		17,370			(3,956)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/21/2029	100,000		266.86599999999999	18,400			14,317		14,090			(3,680)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/08/2024	08/08/2029	400,000		266.80380000000002	79,880			57,557		67,200			(15,976)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/22/2024	08/22/2029	200,000		269.959	40,120			29,216		31,320			(8,024)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/21/2030	900,000		264.01780000000002		164,970		136,826		185,490			(28,144)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/19/2024	09/19/2029	100,000		272.35750000000002	18,110			13,466		13,030			(3,622)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/19/2024	12/19/2029	300,000		261.32080000000002	55,170			43,773		44,850			(11,034)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/17/2024	10/17/2029	100,000		270.9581	17,910			13,592		13,230			(3,582)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2030	300,000		263.67009999999999		55,080		44,969		62,730			(10,111)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/24/2024	10/24/2029	300,000		267.80889999999999	53,550			40,845		40,200			(10,710)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/15/2031	300,000		269.4522	87,660			70,402		74,970			(12,523)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/07/2024	11/07/2031	400,000		267.98869999999999	100,960			84,403		84,120			(14,423)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/14/2031	200,000		266.39190000000002	50,400			42,273		42,820			(7,200)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/25/2024	07/25/2031	300,000		265.34440000000001	86,490			68,752		78,720			(12,356)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/26/2024	09/26/2031	1,000,000		272.43470000000002	259,200			212,432		205,700			(37,029)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/21/2024	06/20/2031	500,000		264.94490000000002	143,250			112,040		136,000			(20,488)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2032	200,000		260.08879999999999		51,720		44,566		57,820			(7,154)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/06/2024	09/05/2031	300,000		269.87479999999999	77,790			63,189		62,460			(11,126)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/19/2032	200,000		263.43299999999999		52,800		46,890		55,080			(5,910)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/24/2024	10/24/2031	300,000		267.80889999999999	76,290			63,361		61,560			(10,899)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/05/2032	300,000		263.02809999999999		78,960		69,689		83,520			(9,271)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/27/2024	12/24/2031	300,000		262.29430000000002	77,940			66,723		65,130			(11,156)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/29/2024	08/29/2031	200,000		270.52390000000003	58,740			47,498		48,260			(8,391)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/18/2024	07/18/2031	700,000		267.71030000000002	201,880			159,924		182,700			(28,840)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/06/2031	600,000		263.52839999999998	171,060			132,697		166,260			(24,437)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/26/2031	200,000		269.68110000000001	52,520			44,332		40,120			(7,509)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/12/2031	400,000		267.41079999999999	105,080			89,287		83,920			(15,011)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/22/2024	08/22/2031	200,000		269.959	58,700			47,305		48,760			(8,386)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/02/2024	05/02/2031	1,000,000		259.17540000000002	281,400			214,689		288,600			(40,247)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/13/2024	06/13/2031	300,000		264.0197	85,830			66,816		81,990			(12,261)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/12/2024	09/12/2031	500,000		271.85660000000001	129,950			105,791		101,600			(18,564)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/16/2032	200,000		262.37979999999999		51,800		44,724		56,860			(7,076)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/25/2032	100,000		262.02449999999999		26,290		23,418		27,950			(2,872)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/13/2032	100,000		264.15679999999998		25,910		22,655		27,730			(3,255)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/19/2024	09/19/2031	300,000		272.35750000000002	77,760			63,517		60,870			(11,109)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/16/2024	05/16/2031	500,000		262.97730000000001	142,250			109,307		139,400			(20,345)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2032	100,000		264.20609999999999		26,080		22,732		27,810			(3,348)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/21/2031	400,000		266.86599999999999	104,720			88,121		85,040			(14,960)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/27/2024	06/27/2031	100,000		264.16250000000002	28,570			22,398		26,740			(4,081)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/23/2024	05/23/2031	700,000		261.66390000000001	198,520			153,151		198,030			(28,404)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/05/2024	07/03/2031	2,200,000		265.42160000000001	630,080			496,307		581,240			(90,153)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/01/2024	08/01/2031	400,000		268.72239999999999	116,200			92,687		101,720			(16,600)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/31/2024	05/30/2031	600,000		261.82060000000001	169,680			131,316		168,060			(24,269)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/10/2024	10/10/2031	100,000		268.75360000000001	25,550			21,080		21,170			(3,650)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/11/2024	07/11/2031	1,100,000		267.23149999999998	317,020			250,266		289,190			(45,289)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/12/2032	100,000		261.12259999999998		26,270		23,257		28,350			(3,013)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/03/2024	10/03/2031	600,000		271.2627	155,220			127,639		122,520			(22,174)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2032	100,000		263.67099999999999		26,060		22,643		28,050			(3,417)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/09/2031	300,000		261.57130000000001	84,960			65,052		85,050			(12,151)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/31/2031	200,000		264.84070000000003	50,680			42,230		42,960			(7,240)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	121,204		264.730705		717,750		179,932		908,764			(537,818)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/13/2026	166,568		263.62848600001		1,073,600		126,826		1,213,313			(946,774)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	18,701		268.051064		69,090		16,134		77,884			(52,956)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/03/2025	01/02/2026	126,904		263.71602000001		702,630		1,946		906,675			(700,684)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	10,976		269.22601600002		44,950		4,446		28,814			(40,504)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	18,761		261.984666		66,240		18,166		169,669			(48,074)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2026	5,767		264.770398		23,700		525		35,071			(23,175)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/06/2026	111,015		264.34324099999998		619,040		108,842		751,792			(510,198)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	113,548		263.67768799999999		732,000		72,396		818,372			(659,604)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	142,399		264.04669999999999		883,600		138,366		994,358			(745,234)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	12,538		271.07155999999998		43,230		10,837		38,470			(32,393)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2026	12,895		268.152492		55,080		4,388		41,663			(50,692)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	102,266		262.96172899999999		685,800		94,986		811,817			(590,814)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/16/2026	113,957		263.42931900002		645,840		26,614		844,603			(619,226)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/06/2026	14,827		269.34077400001		53,820		9,463		45,369			(44,357)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	107,878		253.79764499999999		761,760		208,904		1,815,027			(552,856)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2026	16,703		268.70166		66,880		14,331		61,080			(52,549)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	19,148		266.60617500000001		74,000		14,434		95,834			(59,566)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2026	98,812		258.78835600000002		665,630		14,751		1,191,342			(650,879)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	125,994		261.12259999999998		773,150		150,807		1,226,115			(622,343)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/13/2026	14,764		269.43993599999999		58,890		6,957		38,856			(51,933)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2026	123,639		258.39669800000001		1,118,180		89,086		1,533,561			(1,029,094)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/16/2026	9,528		268.93929500000002		33,500		1,380		22,167			(32,120)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/03/2025	01/02/2026	18,674		268.43929200000002		69,090		191		45,280			(68,899)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	14,393		269.29815600000001		57,380		7,947		41,006			(49,433)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	14,770		269.59168099999999		57,720		9,039		41,306			(48,681)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2026	136,657		264.223299		795,600		170,486		953,799			(625,114)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	96,036		262.12528800000001		655,270		39,933		835,755			(615,337)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	161,435		259.66627999999997		1,188,630		277,565		1,797,517			(911,065)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	3,416		268.71134999999998		13,590		828		9,120			(12,762)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/17/2024	10/16/2026	76,283		270.9581	636,540			251,818		377,004			(319,144)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/27/2026	62,296		269.14173799999998	561,120			254,354		354,357			(281,331)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/07/2024	11/06/2026	67,540		268.25668899999999	548,430			232,781		406,821			(274,968)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/18/2024	07/17/2026	86,661		266.90716900000001	740,080			200,269		520,381			(371,057)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/12/2024	09/11/2026	99,317		271.85660000000001	839,700			291,819		380,722			(421,003)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/05/2024	12/04/2026	60,301		270.31270000000001	528,120			244,473		310,427			(264,785)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/05/2024	07/02/2026	38,429		264.62533500000001	323,340			81,282		285,673			(163,010)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/11/2026	70,304		267.14338900000001	618,520			292,268		482,861			(310,110)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/22/2024	08/21/2026	50,008		270.498918	405,000			129,066		214,618			(203,056)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/02/2024	04/30/2026	57,490		258.65704899999997	463,390			76,165		697,526			(233,615)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/24/2024	10/23/2026	81,775		267.80889999999999	674,520			273,329		505,392			(338,187)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/10/2024	10/09/2026	78,511		268.484846	660,430			254,919		448,138			(331,122)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/06/2024	09/04/2026	105,234		269.87479999999999	880,400			298,729		496,105			(443,236)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/31/2024	05/29/2026	43,159		263.12970300000001	317,530			64,820		360,229			(159,860)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/12/2027	49,019		261.64484499999998		404,480		241,688		529,823			(162,792)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/19/2027	19,317		263.48976399999998		169,830		96,979		183,145			(72,851)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/26/2024	09/25/2026	72,678		271.88983100000002	633,600			232,378		285,421			(317,670)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/08/2027	66,516		259.30853400000001		583,010		299,144		817,498			(283,866)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/15/2027	65,554		263.16693900000001		533,200		277,586		625,285			(255,614)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2027	35,335		264.20229999999998		304,110		190,486		348,212			(113,624)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/13/2024	06/12/2026	85,772		263.49166100000002	710,510			158,108		657,435			(356,231)				D/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/03/2024	10/02/2026	83,314		271.2627	700,600			263,687		354,960			(351,262)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/16/2024	05/15/2026	45,251		262.18836800000003	377,230			69,723		409,020			(189,916)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/22/2027	46,690		263.179058		403,440		214,797		446,440			(188,643)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/21/2024	06/18/2026	64,235		263.355231	562,700			130,571		546,970			(283,682)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/13/2026	66,819		266.92468400000001	530,440			230,246		456,085			(265,949)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/12/2027	56,027		264.15679999999998		478,040		267,256		505,254			(210,784)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/05/2026	64,889		262.73781500000001	542,070			115,413		564,609			(271,780)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/14/2026	44,560		269.182748	375,600			116,085		222,388			(188,316)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/19/2024	09/18/2026	64,155		272.08514300000002	551,250			196,875		231,663			(276,382)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/08/2024	08/07/2026	108,694		266.53699599999999	904,800			270,943		695,631			(453,643)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/29/2027	74,335		262.61541999999997		672,280		362,920		741,391			(309,360)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/30/2026	110,255		264.84070000000003	899,360			373,086		886,130			(450,915)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/19/2024	12/18/2026	35,206		261.32080000000002	297,160			143,274		377,135			(148,988)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/08/2026	73,785		260.786586	609,880			106,834		753,860			(307,043)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/29/2024	08/28/2026	41,771		270.253376	354,820			116,486		186,678			(177,897)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/01/2024	07/31/2026	67,728		269.79728999999998	525,980			152,448		302,540			(263,713)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/11/2024	07/10/2026	84,571		267.23149999999998	689,300			179,900		485,885			(345,597)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/26/2027	55,293		264.04669999999999		474,500		274,402		506,088			(200,098)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/09/2027	61,365		255.33271099999999		527,520		336,885		958,970			(190,635)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/20/2026	39,346		265.26480400000003	369,600			163,985		310,138			(185,308)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/19/2027	38,340		263.16956699999997		333,300		202,361		376,157			(130,939)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/05/2027	52,466		263.29112800000001		442,980		260,433		507,460			(182,547)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/23/2024	05/22/2026	71,466		261.66390000000001	566,610			110,348		680,046			(285,653)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/25/2027	51,522		261.238427		457,650		282,018		573,866			(175,632)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/27/2024	06/26/2026	32,934		265.21915000000001	249,690			60,365		229,483			(125,188)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/05/2027	43,527		264.20609999999999		372,600		204,725		389,724			(167,875)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/03/2025	12/31/2026	56,020		262.404		474,810		238,717		559,650			(236,093)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/27/2024	12/24/2026	54,519		262.03200600000002	469,040			231,281		557,276			(236,464)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/25/2024	07/24/2026	70,474		265.60974399999998	564,740			158,251		486,513			(283,146)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	28		22673		13,314		1,844		24,678			(11,470)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	245		21744		138,330		19,159		229,446			(119,171)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	4,900		21774		56,840		5,622					(51,218)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	500		21411		3,550		273					(3,277)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2026	6,000		21508		69,000		5,497		1			(63,503)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	500		21774		5,000		495					(4,505)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	6,000		21411		68,400		5,262		1			(63,138)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	5,600		21133		76,160		11,717		87,763			(64,443)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2026	600		21658		5,700		548					(5,152)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	600		21411		5,940		457					(5,483)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	600		21133		5,640		868		3,406			(4,772)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2026	4,900		21658		54,390		5,230					(49,160)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	2,057		395.75538		11,840		2,968		46,956			(8,872)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	32,650		389.52913999999998		271,780		68,132		944,123			(203,648)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	3,361		387.91025000000002		26,260		2,597		102,137			(23,663)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	33,355		383.65600000000001		331,530		32,789		1,154,836			(298,741)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	2,314		396.53366		12,600		3,159		51,088			(9,441)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	5,947		393.7115		32,430		3,207		146,354			(29,223)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/05/2027	9,308		385.97649999999999		112,320		61,714		309,152			(50,606)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/05/2026	7,174		375.21098000000001	86,940			18,511		307,329			(43,589)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2027	6,941		389.91827999999998		79,110		49,552		208,867			(29,558)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	3,492		399.33623999999998		20,440		5,605		11,474			(14,835)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	5,482		206.4933		35,200		2,145		10,638			(33,055)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	3,409		409.89855999999997		22,540		5,651		4,951			(16,889)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	3,656		409.92966000000001		23,550		5,499		5,216			(18,051)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	5,386		408.07152000000002		31,900		4,995		6,175			(26,905)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	5,898		405.67930000000001		39,600		5,485		8,787			(34,115)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	3,455		406.04046		19,460		3,796		5,837			(15,664)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	27,187		421.18860000000001		278,300		32,112		3,431			(246,188)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2026	1,257		427.11905999999999		5,450		210					(5,240)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	15,697		214.55459999999999		168,210		10,251		1,047			(157,959)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	24,667		222.20249999999999		106,920		6,516		2			(100,404)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	24,699		430.89224999999999		103,950		6,283		2			(97,667)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2026	19,897		431.08798000000002		171,380		42,845		3,444			(128,535)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	30,847		436.02748000000003		121,250		23,650		429			(97,600)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	27,392		425.08627000000001		219,780		42,869		7,894			(176,911)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2026	3,002		434.04162000000002		6,360		1,730		363			(4,630)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	24,576		436.6037		113,000		15,651		42			(97,349)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	28,643		426.86160000000001		263,250		41,223		1,862			(222,027)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	28,184		418.98230000000001		214,700		58,879		64,214			(155,821)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2026	24,656		429.30272000000002		206,040		35,661		1,220			(170,379)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	2,994		430.49142000000001		12,960		783					(12,177)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	33,539		438.70751999999999		147,960		23,170		64			(124,790)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	28,269		440.29482000000002		118,320		27,630		376			(90,690)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2026	1,953		444.04975999999999		6,320		1,094		1			(5,226)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2026	28,524		417.25547999999998		216,600		58,910		83,220			(157,690)				D/0

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SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	33,557		438.06297999999998		152,070		23,395		64			(128,675)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	25,565		441.11327999999997		103,950		26,059		406			(77,891)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	19,721		429.61311999999998		166,050		41,627		4,786			(124,423)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	19,415		425.21050000000002		180,120		24,947		1,064			(155,173)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2026	21,122		414.79066999999998		199,080		7,657		976			(191,423)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2026	20,116		422.74446999999998		117,600		4,523		2			(113,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2026	24,270		427.64690000000002		88,270		24,008		11,868			(64,263)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	17,301		434.94499999999999		76,300		8,804		16			(67,496)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	23,639		426.75360000000001		232,800		54,363		8,590			(178,437)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2026	25,720		442.62761999999998		107,060		26,765		283			(80,295)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	1,977		436.15879999999999		8,000		923		1			(7,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	1,960		440.51254		7,440		1,145		2			(6,295)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	28,658		426.22343999999998		269,100		41,400		1,980			(227,700)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	24,193		429.40674000000001		90,210		24,739		8,192			(65,471)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2026	24,412		440.363		102,000		17,654		51			(84,346)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	15,967		416.06153999999998		168,960		10,212		1,576			(158,748)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	5,652		406.49310000000003		46,690		6,467		31,663			(40,223)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	2,678		409.89855999999997		30,030		7,528		15,782			(22,502)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	2,993		400.53906000000001		29,520		8,096		28,706			(21,424)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	3,208		406.44569000000001		20,800		4,057		16,387			(16,743)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	3,672		408.07152000000002		34,950		5,473		19,469			(29,477)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	4,236		205.66650000000001		38,250		2,331		39,408			(35,919)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	2,924		409.92966000000001		23,880		5,576		14,233			(18,304)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2027	1,213		416.66343000000001		38,800		24,270		19,995			(14,530)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/22/2027	2,495		411.65240999999997		72,500		38,441		43,442			(34,059)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2027	1,465		411.27856000000003		51,120		30,013		28,132			(21,107)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2027	2,449		423.36561999999998		62,500		36,094		27,883			(26,406)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2027	1,483		413.09660000000002		46,800		26,128		25,492			(20,672)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/20/2024	11/20/2026	1,232		400.60356000000002	52,050			23,062		28,848			(26,061)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/04/2024	12/04/2026	1,716		417.38400000000001	52,150			24,108		20,463			(26,111)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/13/2026	5,882		693.99666000000002	128,520			55,786		11,654			(64,437)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/20/2026	6,942		709.87824000000001	137,600			61,051		7,803			(68,989)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/27/2026	6,854		717.67696000000001	142,760			64,713		5,919			(71,576)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/15/2027	3,350		675.82664		72,800		37,900		19,596			(34,900)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/11/2026	6,923		692.78287999999998	139,440			65,889		18,277			(69,912)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	07/11/2024	07/10/2026	6,971		623.22730000000001	182,130			47,534		81,062			(91,315)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/14/2026	2,933		662.97087999999997	54,400			16,813		8,719			(27,275)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/05/2024	12/04/2026	6,636		685.14020000000005	191,060			88,444		21,797			(95,792)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	10/17/2024	10/16/2026	6,050		692.96546000000001	128,390			50,792		9,339			(64,371)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/08/2026	7,778		630.23760000000004	167,270			29,301		38,896			(84,212)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/26/2027	4,874		694.32911999999999		111,000		64,191		20,406			(46,809)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2027	3,230		706.56425000000002		57,600		36,079		11,304			(21,521)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/19/2024	12/18/2026	4,080		683.53488000000004	65,280			31,474		15,686			(32,730)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/30/2026	8,866		674.90490999999997	197,160			81,789		32,450			(98,851)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/12/2027	6,226		688.48608000000002		146,680		82,004		28,888			(64,676)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/06/2024	11/06/2029	100,000		781.43	18,280			14,073		13,910			(3,656)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/11/2024	09/11/2029	500,000		738.71	94,000			69,483		84,550			(18,800)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/09/2024	10/09/2029	300,000		770.54	54,930			41,446		42,960			(10,986)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2030	100,000		758.22		18,040		14,580		18,660			(3,460)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/26/2024	11/26/2029	300,000		787.1	54,660			42,680		40,170			(10,932)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2030	300,000		713.95		54,960		46,317		67,230			(8,643)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/11/2024	12/11/2029	100,000		799.66	18,250			14,400		12,910			(3,650)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2030	100,000		772.44		18,080		14,692		17,150			(3,388)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/26/2024	12/26/2029	100,000		766.25	18,100			14,430		14,930			(3,620)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/14/2024	08/14/2029	200,000		739.44	40,960			29,648		36,900			(8,192)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2030	300,000		724.71		55,110		46,021		64,200			(9,089)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2030	300,000		760.76		54,120		44,156		54,630			(9,964)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2024	08/07/2029	100,000		722.39	20,420			14,702		20,210			(4,084)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2024	09/18/2029	300,000		744.85	56,490			41,973		48,990			(11,298)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2030	500,000		705.58		91,550		76,802		116,350			(14,748)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/23/2024	10/23/2029	700,000		766.85	127,750			97,370		103,740			(25,550)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/24/2024	07/24/2029	100,000		765.92	20,230			14,410		17,590			(4,046)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2024	10/30/2029	200,000		771.06	36,380			27,868		28,880			(7,276)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/26/2025	03/26/2030	200,000		717.5		36,600		30,985		44,080			(5,615)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2024	09/05/2029	200,000		738.7	37,360			27,493		34,300			(7,472)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2030	600,000		759.61		107,460		88,500		109,200			(18,960)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/10/2030	500,000		742.15		89,750		72,371		100,400			(17,379)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2024	06/26/2029	100,000		748.22	20,010			13,947		18,330			(4,002)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/18/2024	12/18/2029	300,000		752.96	54,600			43,291		48,540			(10,920)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/02/2024	10/02/2029	200,000		754.78	37,300			28,001		30,900			(7,460)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/20/2024	11/20/2029	600,000		777.59	109,380			85,047		86,760			(21,876)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/20/2025	02/20/2030	800,000		767.42		144,640		119,754		139,440			(24,886)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/31/2024	07/31/2029	200,000		749.39	40,500			29,005		33,780			(8,100)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/04/2024	12/04/2029	300,000		801.05	54,900			43,108		38,610			(10,980)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2030	400,000		677.95		73,760		63,050		104,760			(10,710)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2024	11/13/2029	600,000		788.35	109,620			84,813		80,820			(21,924)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/28/2024	08/28/2029	300,000		753.73	55,710			40,752		48,180			(11,142)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2030	600,000		711.68		110,220		93,732		135,600			(16,488)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/16/2024	10/16/2029	200,000		774.81	37,100			28,135		27,980			(7,420)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2024	07/10/2029	300,000		774.07	60,330			42,512		45,600			(12,066)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2030	400,000		744.63		72,920		60,614		78,080			(12,307)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2024	08/21/2029	400,000		753.52	82,240			59,844		70,520			(16,448)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/18/2024	12/18/2031	800,000		752.96	210,960			179,749		190,160			(30,137)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/11/2024	09/11/2031	700,000		738.71	192,150			156,352		171,710			(27,450)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/09/2024	10/09/2031	500,000		770.54	133,850			110,380		109,500			(19,121)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2032	1,900,000		711.68		506,350		452,268		589,950			(54,082)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/09/2032	400,000		677.95		106,760		95,687		137,560			(11,073)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/02/2024	10/02/2031	1,000,000		754.78	272,400			223,890		230,000			(38,914)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/02/2025	01/02/2032	700,000		747.6		183,330		157,284		200,480			(26,046)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2032	800,000		724.71		212,000		187,034		240,000			(24,966)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2032	100,000		761.02		26,270		22,887		26,820			(3,383)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/26/2024	12/26/2031	800,000		766.25	209,840			179,452		179,600			(29,977)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/20/2025	02/20/2032	1,500,000		767.42		391,200		343,123		389,850			(48,077)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2024	10/30/2031	300,000		771.06	79,830			66,489		66,120			(11,404)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/14/2024	08/14/2031	400,000		739.44	118,880			95,430		107,920			(16,983)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/06/2024	11/06/2031	700,000		781.43	184,240			153,954		151,200			(26,320)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/26/2024	11/26/2031	1,300,000		787.1	343,070			289,360		274,560			(49,010)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/23/2024	10/23/2031	1,100,000		766.85	293,700			243,811		247,060			(41,957)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/25/2024	09/25/2031	1,800,000		759.45	492,300			403,281		417,060			(70,329)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/04/2024	12/04/2031	200,000		801.05	53,280			45,106		41,160			(7,611)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2024	08/07/2031	400,000		722.39	118,400			94,720		114,960			(16,914)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2024	09/18/2031	500,000		744.85	137,600			112,342		119,650			(19,657)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/16/2024	10/16/2031	1,700,000		774.81	460,700			381,182		369,750			(65,814)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2024	09/05/2031	600,000		738.7	163,845			132,935		149,400			(23,406)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2032	1,800,000		713.95		476,100		422,641		556,560			(53,459)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2024	11/13/2031	500,000		788.35	131,950			110,621		105,750			(18,850)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2032	1,500,000		742.15		389,400		335,537		435,300			(53,863)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2024	06/26/2031	400,000		748.22	115,280			90,329		109,280			(16,469)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/11/2024	12/11/2031	1,200,000		799.66	317,880			269,980		246,960			(45,411)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2032	200,000		705.58		53,100		46,992		63,540			(6,108)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/31/2024	07/31/2031	700,000		749.39	204,960			163,406		179,270			(29,280)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/28/2024	08/28/2031	300,000		753.73	88,770			71,746		78,120			(12,681)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/17/2024	07/17/2031	200,000		775.02	58,240			46,113		49,780			(8,320)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2032	200,000		759.61		52,120		45,551		53,720			(6,569)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2024	08/21/2031	500,000		753.52	149,200			120,178		131,600			(21,314)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2024	07/10/2031	600,000		774.07	174,060			137,340		144,900			(24,866)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/20/2024	11/20/2031	900,000		777.59	238,230			200,374		200,160			(34,033)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/20/2025	02/20/2026	4,170		765.88516000000004		210,240		28,879		121,285			(181,361)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2026	1,617		754.02440000000001		70,320		1,558		51,712			(68,762)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/20/2025	02/19/2027	782		775.86162000000002		50,340		28,627		45,158			(21,713)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/24/2024	07/24/2026	3,869		775.11104	243,600			68,168		198,649			(121,967)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2024	06/26/2026	667		747.47177999999997	44,000			10,623		36,783			(22,030)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2024	07/02/2026	1,058		747.78147000000001	70,480			17,596		54,334			(35,288)				D/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/08/2024	05/08/2029	100,000		200.17	17,830			11,955		12,940			(3,568)				D/0
SPLV5UE - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/26/2025	03/25/2032	100,000		209.33		30,920		27,532		24,840			(3,388)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2026	478		210.05504999999999		2,040		432		36			(1,608)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2026	482		207.47		2,250		433		109			(1,817)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2027	484		203.81549999999999		4,000		2,156		1,843			(1,844)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	68		7358.5612099999998		18,050		1,388		8,762			(16,662)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2026	68		7298.1340799999998		18,900		1,817		10,744			(17,083)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2026	58		6662.8730699999996		17,280		3,655		29,438			(13,625)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2026	392		6867.9611000000004		142,290		27,363		209,982			(114,927)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	188		7532.0630000000001		67,480		4,078		6,734			(63,402)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	245		7329.1563699999997		98,460		7,574		36,105			(90,886)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/02/2025	01/02/2026	273		7320.84		105,200		289		24,805			(104,911)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2026	366		7312.8480600000003		152,820		14,694		55,427			(138,126)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2026	506		6876.03		186,200		39,388		266,049			(146,812)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/02/2025	12/31/2026	96		7328.1608399999996		50,820		25,445		41,166			(25,375)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/11/2024	09/11/2026	224		7076.6765299999997	118,880			41,257		102,806			(59,522)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2024	10/30/2026	123		7317.1520799999998	70,020			29,007		52,170			(35,058)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/18/2024	12/18/2026	95		7492.3399200000003	55,860			26,896		43,266			(27,968)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2027	44		6847.3778000000002		22,590		13,480		32,777			(9,110)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2027	381		7461.4781499999999		190,960		102,946		144,647			(88,014)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/23/2024	10/23/2026	139		7346.6038900000003	72,800			29,460		60,566			(36,450)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2024	09/18/2026	224		7110.1500800000003	128,000			45,652		113,184			(64,088)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2024	08/07/2026	145		6927.5946800000002	75,800			22,667		89,969			(37,952)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2027	108		7209.8501999999999		67,680		37,136		54,617			(30,544)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2024	09/04/2026	595		7116.3388800000002	299,040			101,049		285,672			(149,931)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2027	101		6862.2779399999999		52,710		31,959		74,913			(20,751)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2024	09/18/2026	2,561		977.84118000000001	77,250			27,551		49,144			(38,678)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/07/2024	08/07/2026	5,445		947.9547	181,480			54,270		197,013			(90,864)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/20/2024	06/18/2026	8,069		966.75261999999998	238,680			55,156		173,838			(119,832)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/10/2024	07/10/2026	10,290		975.08393999999998	303,000			78,971		145,227			(151,708)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/24/2024	07/24/2026	4,146		969.24743999999998	126,800			35,483		104,106			(63,487)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/20/2024	06/17/2027	517		953.19096000000002	20,950			10,216		20,071			(7,009)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	1,564		387.06249000000003		10,740		2,065		47,549			(8,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	3,629		387.28296		28,140		4,407		109,578			(23,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	4,148		392.29757999999998		23,680		3,708		104,587			(19,972)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	6,751		387.04559999999998		51,220		9,006		205,360			(42,214)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	8,081		386.29527000000002		58,280		11,208		251,820			(47,072)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	4,414		392.43727999999999		23,970		4,215		110,687			(19,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	31,542		383.22638999999998		271,040		52,123		1,078,944			(218,917)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	41,738		384.19704000000002		384,790		60,256		1,388,117			(324,534)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	44,661		385.50511999999998		369,800		65,020		1,426,820			(304,780)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/26/2027	14,258		384.58278000000001		173,800		100,508		493,223			(73,292)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/05/2027	14,281		384.34976		171,600		100,886		497,521			(70,714)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2024	09/25/2026	11,273		389.92968000000002	137,720			50,441		326,425			(68,954)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2027	9,906		384.37722000000002		111,720		66,664		345,144			(45,056)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	8,854		959.93898000000002		175,950		27,069		165,751			(148,881)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2026	630		905.12375999999995		31,080		5,379		44,362			(25,701)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	2,292		969.52877999999998		36,300		5,585		27,778			(30,715)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2026	8,502		947.95295999999996		186,300		32,244		246,835			(154,056)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2027	3,958		957.06204000000002		112,480		64,958		126,582			(47,522)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2027	2,204		951.76		59,850		35,138		78,030			(24,712)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	41		43956		26,231		5,044		50,104			(21,187)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	47		47098		7,600		21					(7,579)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	114		47016		59,952		3,623					(56,329)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	19		45965		4,720		105					(4,615)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	12		42138		7,350		20		11,499			(7,330)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	52		44776		26,686		5,645		29,460			(21,041)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	195		44063		146,698		31,032		243,854			(115,666)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	126		44874		58,300		1,292					(57,008)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	14		40916		14,406		3,047		20,834			(11,359)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	12		42180		9,150		25		14,999			(9,125)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	27		47997		7,643		462					(7,181)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	12		46727		1,575		303					(1,272)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	11		44030		10,194		616		6,383			(9,577)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	22		41144		13,626		2,620		21,447			(11,006)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	116		45445		50,960		140					(50,820)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	17		41671		12,866		2,722		20,128			(10,144)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	13		49645		1,204		73					(1,131)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42316		7,620		169		13,786			(7,451)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	14		46887		2,100		47					(2,053)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	157		43088		151,840		29,200		326,569			(122,640)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/03/2025	01/02/2026	35		44527		26,250		73		52,461			(26,177)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/03/2025	01/02/2026	140		42946		141,600		392		233,879			(141,208)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/03/2025	01/02/2026	12		44441		10,850		30		22,478			(10,820)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2025	01/23/2026	51		22667		20,306		1,237		39,048			(19,069)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/13/2025	02/13/2026	23		21854		19,165		2,264		31,291			(16,901)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/06/2025	02/06/2026	220		22144		94,416		9,338		159,499			(85,078)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/06/2025	02/06/2026	41		21926		23,085		2,283		38,587			(20,802)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/13/2025	02/13/2026	23		22317		13,960		1,649		23,503			(12,311)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/13/2025	02/13/2026	259		21766		150,765		17,810		237,821			(132,955)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2025	01/23/2026	202		21622		108,592		6,618		181,924			(101,974)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	216		2379.4057160000002		19,693		1,190					(18,502)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	274		2320.58698		18,720		415					(18,305)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/29/2025	01/29/2026	219		2442.91165		11,640		895					(10,745)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	216		2465.0458050000002		12,487		755					(11,732)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	216		2247.4736870000002		7,765		469		4,129			(7,296)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/29/2025	01/29/2026	438		2383.5511799999999		32,590		2,507					(30,083)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	1,450		2107.9329509999998		62,310		13,352		119,040			(48,958)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/21/2025	02/20/2026	228		2267.795517		9,970		1,381		18,460			(8,589)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	1,233		2239.5853590000002		69,255		1,535		143,974			(67,720)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/21/2025	02/20/2026	228		2263.4048189999999		8,130		1,126		14,850			(7,004)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/21/2025	02/20/2026	1,093		2232.6699330000001		59,616		8,257		107,995			(51,359)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	228		2235.206893		9,850		218		19,847			(9,632)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	338		2147.2369020000001		12,061		2,585		24,135			(9,477)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	168		2938.16635		8,925		1,888		13,383			(7,037)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	172		3201.4973399999999		6,820		1,312		135			(5,508)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	172		2948.74755		9,215		1,772		17,854			(7,443)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	335		3257.33772		14,750		3,120		9			(11,630)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	1,039		3072.3973000001		112,499		23,798		104,499			(88,701)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	998		2974.89408		118,697		22,826		189,225			(95,871)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	275		3131.7732599999999		15,832		3,045		9,748			(12,787)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	2,840		394.67908		15,180		3,545		65,946			(11,635)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	8,778		390.41856000001		61,540		14,371		240,593			(47,169)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	32,789		385.77071999999998		302,260		70,583		1,049,377			(231,677)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	09/26/2024	09/25/2026	11,008		390.22937999999999	136,310			49,993		309,011			(68,342)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/05/2024	12/04/2026	10,069		388.08461999999997	120,900			55,966		305,053			(60,616)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/25/2027	6,455		388.09464000003		74,000		45,601		198,599			(28,399)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	04/25/2024	04/24/2026	6,244		368.36	69,230			10,790		307,146			(34,854)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	05/02/2024	05/01/2026	5,152		368.40123	58,140			9,623		253,162			(29,270)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/12/2024	12/11/2026	16,292		386.30331000001	202,860			95,857		520,059			(101,709)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/06/2024	11/06/2026	11,460		382.40424000002	146,960			62,292		406,148			(73,581)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/31/2024	10/30/2026	11,703		384.12549000001	143,550			59,550		395,712			(71,972)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	5,632		407.13492000002		28,060		6,013		6,952			(22,047)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	20,815		425.91948000002		193,800		41,529		10,247			(152,271)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	3,182		440.04066		11,830		2,503		60			(9,328)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	21,049		426.14893999998		194,360		41,115		9,388			(153,245)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	24,965		439.63207999997		95,880		20,282		522			(75,598)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	24,733		439.39535999998		96,960		20,777		581			(76,183)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	1,224		409.17671999999		15,250		3,268		7,388			(11,982)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/26/2024	06/26/2026	1,590		379.73482000001	57,060			13,776		57,734			(28,569)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2027	1,224		416.34302000002		37,500		22,737		19,295			(14,763)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/31/2024	07/31/2026	1,292		389.26164	44,650			12,923		37,010			(22,356)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	11/07/2024	11/06/2026	4,919		689.75166000002	110,400			46,859		9,918			(55,352)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/16/2024	05/15/2026	5,901		631.88469999995	132,000			24,397		30,576			(66,455)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2026	422		712.39167999999995		12,630		3,158		25,803			(9,473)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/10/2026	1,180		691.50900000000001		31,040		8,442		83,084			(22,598)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	280		708.95235000000002		8,840		1,870		18,064			(6,970)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	3,357		744.63		163,250		25,115		154,763			(138,135)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	4,013		749.84280000000001		192,000		527		143,437			(191,473)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/15/2025	01/15/2026	2,902		757.46177999999998		144,540		5,559		85,744			(138,981)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/05/2025	02/05/2026	3,942		762.54204000000004		193,200		18,577		114,274			(174,623)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2026	7,307		715.23839999999996		328,640		82,160		545,741			(246,480)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	5,463		711.0942		261,300		55,275		423,868			(206,025)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2026	5,157		712.47749999999996		253,080		58,403		395,757			(194,677)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	1,683		771.66755999999998		85,410		5,162		33,376			(80,248)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/10/2026	5,900		656.93354999999997		318,800		86,707		770,903			(232,093)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/05/2025	02/05/2027	657		754.17082000000005		44,950		24,664		45,346			(20,286)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/23/2024	10/23/2026	1,695		781.42015000000004	105,170			42,559		78,177			(52,657)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2024	12/04/2026	1,373		800.24895000000004	97,790			45,206		55,416			(48,962)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/20/2024	06/18/2026	1,066		741.16233999999997	74,064			17,115		66,308			(37,185)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/11/2024	09/11/2026	4,197		743.14225999999996	270,320			93,815		274,769			(135,345)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/11/2024	12/11/2026	1,251		793.26271999999994	91,800			43,319		55,116			(45,963)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/18/2024	12/18/2026	266		749.94816000000003	18,060			8,696		18,129			(9,042)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/30/2024	10/30/2026	1,556		777.22847999999999	102,360			42,404		76,038			(51,250)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/26/2024	12/24/2026	4,560		762.41875000000005	316,750			155,543		275,819			(159,029)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/06/2024	11/06/2026	2,176		785.33714999999995	147,050			62,330		98,413			(73,626)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	09/05/2024	09/04/2026	5,821		746.08699999999999	367,220			124,088		366,486			(184,114)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/14/2024	08/14/2026	3,381		737.22167999999999	223,750			69,059		227,870			(112,028)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/25/2027	2,369		714.63		149,770		92,166		231,990			(57,604)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	12/31/2026	2,408		740.87159999999994		165,960		83,094		180,372			(82,866)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2027	1,681		711.0942		105,720		64,099		168,259			(41,621)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/09/2024	10/09/2026	649		762.83460000000002	46,500			17,924		35,848			(23,282)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/13/2024	11/13/2026	1,649		780.4665	120,640			52,294		79,572			(60,403)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2024	05/22/2026	557		706.37787000000003	38,600			7,476		49,581			(19,353)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/15/2025	01/15/2027	3,429		757.46177999999998		230,880		120,032		225,065			(110,848)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/26/2024	11/25/2026	1,389		777.65480000000002	102,410			46,141		66,821			(51,346)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/28/2024	08/28/2026	2,530		750.71507999999994	172,140			56,435		154,618			(86,188)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/09/2027	2,950		665.74689999999998		188,600		119,948		401,899			(68,652)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2027	940		739.41759000000 2		63,210		36,504		74,775			(26,706)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2027	2,951		713.81503999999 5		179,550		112,311		291,935			(67,239)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/21/2024	08/21/2026	2,123		743.72424000000 1	151,040			48,068		134,699			(75,624)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/10/2026	61		6702.4808800000 1		12,520		3,405		32,028			(9,115)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/20/2025	02/20/2026	80		7467.5349999999 9		21,180		2,909		9,146			(18,271)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/10/2026	535		6412.2159600000 5		235,550		64,064		569,713			(171,486)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/20/2025	02/20/2026	94		7594.7375000000 2		32,690		4,490		6,276			(28,200)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2026	623		6897.7112399999 6		222,740		55,685		326,005			(167,055)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/12/2024	06/12/2026	279		6942.3298000000 4	164,400			36,533		136,377			(82,313)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/02/2024	10/02/2026	236		7288.53532	119,850			45,047		91,306			(60,007)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/20/2024	06/18/2026	28		7176.5792000000 1	16,580			3,831		11,780			(8,324)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/26/2024	06/26/2026	96		7002.9753199999 9	62,650			15,125		48,562			(31,368)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2027	174		6904.5883199999 9		87,480		54,720		125,729			(32,760)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/09/2027	183		6643.10851		85,800		54,568		180,650			(31,232)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2024	05/22/2026	57		6809.1560799999 9	33,720			6,531		37,562			(16,906)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/05/2024	06/05/2026	199		6976.4546399999 9	99,400			21,134		89,878			(49,768)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/20/2025	02/19/2027	80		7602.22		40,920		23,270		26,870			(17,650)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/26/2024	12/24/2026	404		7506.8590999999 7	218,700			107,395		134,955			(109,801)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/30/2024	05/29/2026	87		6961.9902000000 2	44,400			9,026		50,908			(22,261)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/31/2024	07/31/2026	85		7277.4481500000 2	37,260			10,784		26,325			(18,656)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/17/2024	07/17/2026	193		7323.2239600000 3	111,300			30,077		79,288			(55,726)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/10/2024	07/10/2026	199		7397.1257599999 9	115,650			30,142		45,702			(57,904)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/21/2024	08/21/2026	69		7055.99406	41,650			13,255		34,764			(20,854)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	4,755		952.65219999999 9		72,000		15,231		116,310			(56,769)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2026	7,092		951.06798000000 3		145,520		5,597		138,963			(139,923)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	3,075		949.601		49,010		9,425		90,404			(39,585)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/02/2025	04/02/2026	6,542		945.09601999999 5		133,300		33,325		218,072			(99,975)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	01/02/2026	7,836		956.72231999999 7		162,750		447		165,495			(162,303)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	01/02/2026	1,672		976.83360000000 5		21,120		58		3,123			(21,062)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2026	1,346		974.63696000000 4		20,670		1,988		8,476			(18,683)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	1,156		964.19242999999 4		21,890		485		22,324			(21,405)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	827		974.60319000000 4		14,000		846		4,712			(13,154)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	5,992		956.53251		119,700		2,653		160,563			(117,047)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	8,683		964.94408999999 6		183,960		11,118		110,214			(172,842)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	9,721		941.33356000000003		195,960		41,453		331,280			(154,507)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2026	6,007		965.75328000000002		127,020		17,448		97,404			(109,572)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	9,863		942.05700000000002		190,650		36,663		355,709			(153,987)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2025	04/10/2026	1,081		929.85920999999996		18,700		5,086		57,378			(13,614)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2026	1,877		964.39625999999998		27,900		1,073		14,957			(26,827)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2025	04/10/2026	11,892		926.13604999999995		227,700		61,929		672,545			(165,771)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	3,809		958.64031		56,160		12,960		94,936			(43,200)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2026	7,996		963.00013999999999		168,630		12,972		141,027			(155,658)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	10,580		947.26179000000002		208,000		48,000		364,367			(160,000)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2026	2,589		982.18751999999995		37,250		5,117		15,232			(32,133)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2026	5,487		962.11692000000005		113,950		10,957		81,551			(102,993)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2026	1,454		969.75464999999997		26,180		2,014		17,635			(24,166)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/02/2025	04/02/2026	3,482		956.45989999999995		53,460		13,365		83,641			(40,095)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2026	4,563		980.28872999999999	136,350			63,031		74,211			(68,269)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/25/2027	2,962		947.26179000000002		82,880		51,003		121,944			(31,877)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2027	4,555		964.04308000000003		128,040		70,255		121,140			(57,785)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2027	2,816		951.06798000000003		80,730		41,971		87,937			(38,759)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/02/2025	04/02/2027	2,005		946.04300999999998		56,240		35,179		79,408			(21,061)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2026	3,891		976.80222000000003	114,380			42,991		73,227			(57,268)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/11/2024	09/11/2026	5,851		971.36766	172,026			59,702		113,400			(86,131)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/06/2024	11/06/2026	4,753		955.39520000000005	153,180			64,928		134,915			(76,695)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/05/2024	06/05/2026	9,603		951.26778000000002	274,988			58,468		251,808			(137,683)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	12/31/2026	2,090		959.59536000000003		57,600		28,840		63,049			(28,760)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/04/2026	2,166		968.55047999999999	64,218			21,700		46,906			(32,197)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/01/2024	05/01/2026	7,052		933.89846	193,182			31,843		310,814			(96,856)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2027	4,673		963.00013999999999		136,800		73,748		138,629			(63,052)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/22/2027	2,998		963.97817999999995		89,030		47,205		81,012			(41,825)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/19/2027	3,418		970.58687999999995		92,400		52,546		87,502			(39,854)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/25/2024	09/25/2026	7,769		980.43	224,960			82,393		134,177			(112,634)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/24/2026	6,119		962.41132000000005	178,770			87,787		172,375			(89,754)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/09/2024	10/09/2026	6,594		970.27	189,440			73,021		142,857			(94,850)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/08/2027	2,102		956.53251		62,000		31,812		75,072			(30,188)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	2,430		933.78779999999995		77,280		46,856		111,886			(30,424)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/20/2024	11/20/2026	4,342		964.07820000000004	132,720			58,805		115,995			(66,451)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2027	4,030		940.17100000000 5		114,000		68,025		175,988			(45,975)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2026	6,955		959.26963999999 98	220,430			91,317		207,221			(110,366)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2026	5,044		975.31719999999 96	140,140			60,747		104,364			(70,166)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2025	04/09/2027	4,541		924.27446999999 95		129,360		82,272		271,677			(47,088)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/25/2026	3,886		975.90311999999 94	114,760			51,705		76,702			(57,538)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	2,400		1.056		66,960		18,363		134,545			(48,597)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	1,200		1.01499999999 999		25,680		7,042		42,949			(18,638)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	201		3224.4058		8,520		1,966		219			(6,554)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	267		3236.3701999999 98		10,480		2,418		144			(8,062)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	836		3152.6194		56,750		13,096		26,889			(43,654)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	1,762		3126.2082		139,428		21,834		211,182			(117,594)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	161		3204.2627000000 02		8,565		1,186		11,899			(7,379)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	1,500		3252.28712		125,952		14,879		127,092			(111,073)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	163		3254.93442		11,895		1,863		15,311			(10,032)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	219		3287.4988899999 998		13,951		1,648		13,212			(12,303)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	161		3222.8741		9,120		1,263		12,320			(7,857)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	1,128		3126.7152000000 001		73,465		10,175		107,763			(63,290)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	228		3181.3765800000 001		13,272		2,078		19,605			(11,194)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	5,217		389.89746000000 002		29,600		1,789		144,978			(27,811)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	5,158		391.98491999999 999		33,400		7,065		134,416			(26,335)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	32,866		384.91352000000 001		253,260		15,307		1,075,637			(237,953)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	1,826		379.92957999999 999		18,620		1,125		68,806			(17,495)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	2,063		390.82175999999 998		14,400		3,046		56,035			(11,354)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	30,434		387.72		254,880		53,917		916,642			(200,963)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	3,652		383.38		30,800		1,862		125,078			(28,938)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	9,801		385.78140000000 002		125,020		75,801		329,178			(49,219)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/22/2027	10,694		382.61324000000 002		130,790		69,347		388,034			(61,443)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	30,848		435.19553999999 999		125,000		24,038		2,236			(100,962)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	27,146		424.25486999999 998		224,400		43,154		11,068			(181,246)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/17/2024	07/17/2026	1,296		385.3143	46,910			12,677		41,391			(23,487)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/01/2026	6,091		617.60640000000 001	131,340			21,739		49,355			(66,123)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	5,086		668.26606000000 004	88,605			30,065		14,902			(44,608)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	91		5461.9965000000 002		9,750		1,152		15,916			(8,598)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	91		5357.4870000000 001		13,400		1,583		21,613			(11,817)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	163		5542.55188		17,550		3,086		26,360			(14,464)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	683		4977.26		100,300		2,223		220,565			(98,077)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/27/2025	01/27/2026	347		5157.3193000000001		49,500		3,536		100,045			(45,964)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	326		5498.3881199999996		34,920		6,140		53,075			(28,780)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	100		4982.2372599999999		8,350		185		16,473			(8,165)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	709		5456.4960000000001		120,510		14,236		195,123			(106,274)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	12		42749		8,850		1,532		14,397			(7,318)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	37		46361		14,400		2,492					(11,908)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	12		43007		11,850		2,051		21,339			(9,799)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	144		45974		70,060		12,126		1			(57,934)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	02/05/2025	02/05/2026	29		48912		6,110		588					(5,523)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	02/05/2025	02/05/2026	13		44604		10,740		1,033		1,774			(9,707)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	12		48683		1,100		190					(910)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	02/05/2025	02/05/2026	18		44784		11,440		1,100		279			(10,340)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	19		42792		14,000		2,423		23,021			(11,577)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	02/05/2025	02/05/2026	118		47790		48,760		4,688					(44,072)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	29		44035		18,960		420		38,156			(18,540)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	27		46053		18,720		2,211		27,463			(16,509)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	47		44367		35,000		6,154		58,972			(28,846)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	176		43388		172,500		30,330		276,790			(142,170)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/30/2025	01/30/2026	38		46363		42,160		3,359		60,784			(38,801)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	12		44329		9,600		213		21,729			(9,387)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	153		42274		168,320		3,730		280,971			(164,590)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/30/2025	01/30/2026	152		44927		202,640		16,144		298,469			(186,496)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	134		45337		136,800		16,160		200,455			(120,640)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/03/2025	01/02/2026	33		21902		17,780		49		33,581			(17,731)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/20/2025	03/20/2026	25		20917		10,950		2,346		22,946			(8,604)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/27/2025	03/27/2026	66		20610		32,110		7,498		62,177			(24,612)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/27/2025	03/27/2026	253		19977		136,000		31,758		237,885			(104,242)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	38		21786		14,720		326		29,495			(14,394)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/03/2025	01/02/2026	23		22414		11,550		32		23,991			(11,518)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/20/2025	03/20/2026	46		20386		20,700		4,436		39,329			(16,264)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/20/2025	03/20/2026	280		20012		115,500		24,750		205,505			(90,750)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/10/2025	01/09/2026	245		21327		116,790		2,588		218,698			(114,202)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/03/2025	01/02/2026	239		21220		130,560		362		219,218			(130,198)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	600		1.008		19,020		3,344		33,593			(15,676)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	02/06/2025	02/06/2026	1,300		0.9789999999999998		32,240		3,189		46,845			(29,051)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	2,200		1.0069999999999999		60,500		10,637		98,664			(49,863)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	03/20/2025	03/20/2026	2,500		1.0349999999999999		61,000		13,071		106,430			(47,929)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	03/20/2025	03/20/2026	500		1.014		10,000		2,143		17,040			(7,857)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	RBC-	01/24/2025	01/23/2026	1,300		0.9779999999999998		44,200		2,694		70,690			(41,506)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	524		2188.9794160000001		42,790		7,406		55,004			(35,384)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	238		2180.5764239999999		8,350		1,445		21,932			(6,905)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	333		2142.76296		9,730		1,684		21,557			(8,046)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	03/05/2025	03/05/2026	571		2296.1175640000001		25,680		4,445		3,743			(21,235)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	1,597		2134.749249		58,410		10,270		116,794			(48,140)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/24/2025	01/23/2026	260		2379.2778779999999		10,020		611		15,936			(9,409)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/24/2025	01/23/2026	867		2273.1219299999998		58,800		3,583		97,972			(55,217)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/24/2025	01/23/2026	217		2365.43145		7,900		481		12,826			(7,419)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	242		2198.8123919999998		10,100		1,776		22,689			(8,324)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	242		2159.547885		14,400		2,532		31,522			(11,868)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/23/2025	01/23/2026	183		3599.70516		5,940		359					(5,581)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3503.1849200000001		5,650		217					(5,433)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/23/2025	01/23/2026	549		3448.8978400000001		40,500		2,448					(38,052)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/23/2025	01/23/2026	153		3242.3573799999999		8,800		532					(8,268)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/15/2025	01/15/2026	500		3346.2781		42,080		1,618					(40,462)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	04/02/2025	04/02/2026	1,140		3145.6723999999999		85,680		21,420		51,754			(64,260)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	04/02/2025	04/02/2026	235		3235.1228000000001		10,920		2,730		364			(8,190)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3202.18		8,400		323					(8,077)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	04/02/2025	04/02/2026	268		3205.306		14,720		3,680		1,926			(11,040)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	04/02/2025	04/02/2026	201		2978.69832		9,720		2,430		17,212			(7,290)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3448.7478599999999		7,700		296					(7,404)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	404		3053.5472100000002		25,560		4,494		43,807			(21,066)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/27/2025	03/27/2026	168		3016.8900800000001		12,850		3,001		21,670			(9,849)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/27/2025	03/27/2026	236		3064.4001600000001		12,040		2,812		20,192			(9,228)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/06/2025	03/06/2026	1,449		3062.4496800000002		81,700		14,365		139,023			(67,335)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	03/27/2025	03/27/2026	1,987		3016.8900800000001		119,180		27,830		196,717			(91,350)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	RBC-	01/16/2025	01/16/2026	4,193		385.80770999999999		27,200		1,121		134,156			(26,079)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	RBC-	01/16/2025	01/16/2026	21,750		376.64906999999999		238,210		9,816		894,765			(228,394)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	RBC-	01/16/2025	01/16/2026	3,145		380.84678000000002		27,360		1,127		116,187			(26,233)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	07/02/2024	07/02/2026	10,646		375.74	119,200			29,759		450,992			(59,682)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	08/01/2024	07/31/2026	13,647		381.42104	155,480			45,064		503,192			(77,954)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	08/29/2024	08/28/2026	8,575		384.82	99,990			32,826		288,769			(50,132)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	11/21/2024	11/20/2026	14,840		382.55363999999997	185,250			82,192		536,547			(92,879)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	06/13/2024	06/12/2026	8,510		375.25797999999998	98,880			22,004		364,267			(49,576)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	10/09/2024	10/09/2026	11,936		386.15075999999999	136,160			52,484		388,850			(68,173)				D/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	05/08/2024	05/08/2026	7,810		370.55739999999997	89,610			15,633		370,115			(44,928)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	08/08/2024	08/07/2026	14,510		379.43905999998	164,450			49,245		563,289			(82,451)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	06/05/2024	06/05/2026	7,449		375.15818000000002	85,960			18,277		319,463			(43,039)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	05/01/2024	05/01/2026	5,436		367.89	59,000			9,725		271,904			(29,581)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	RBC-	01/16/2025	01/15/2027	6,027		378.55712		77,510		40,352		241,651			(37,158)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	SG-	05/22/2024	05/22/2026	2,380		382.00220000000002	81,180			15,723		77,394			(40,702)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	SG-	12/18/2024	12/18/2026	1,262		406.50119999999998	33,800			16,274		24,551			(16,923)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	03/13/2025	03/13/2026	5,452		272.10356999999999		20,850		4,067		37,108			(16,783)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	02/13/2025	02/13/2026	7,769		270.31		35,490		4,193		68,925			(31,298)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	02/27/2025	02/27/2026	5,662		265.98971999999998		18,300		2,866		34,261			(15,434)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	01/10/2025	01/09/2026	6,849		245.47969000000001		23,460		520		39,053			(22,940)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	04/03/2025	04/02/2026	3,491		286.13357999999999		12,900		3,234		22,548			(9,666)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	SG-	01/03/2025	01/02/2026	4,107		241.78557000000001		13,000		36		20,989			(12,964)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	TB-	04/10/2025	04/10/2026	20		38445		14,880		4,047		21,382			(10,833)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	TB-	04/10/2025	04/10/2026	38		41494		53,550		14,564		160,544			(38,986)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	TB-	04/10/2025	04/10/2026	13		38762		10,900		2,965		16,827			(7,935)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	TB-	04/10/2025	04/10/2026	164		41217		252,200		68,593		740,631			(183,607)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	TB-	04/10/2025	04/10/2026	13		39435		30,900		8,404		79,248			(22,496)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	02/21/2025	02/20/2026	150		43906		119,600		16,565		182,512			(103,035)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	02/21/2025	02/20/2026	23		44427		21,600		2,992		35,433			(18,608)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	02/21/2025	02/20/2026	14		44514		17,700		2,452		30,908			(15,248)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	02/27/2025	02/27/2026	2,290		2193.1514999999999		122,500		19,183		241,331			(103,317)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	03/13/2025	03/13/2026	2,107		2041.53856		100,800		19,662		207,026			(81,138)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	03/13/2025	03/13/2026	401		2079.41867		14,960		2,918		32,384			(12,042)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	02/27/2025	02/27/2026	374		2231.6653799999999		15,440		2,418		31,413			(13,022)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/05/2025	02/05/2026	5,941		394.88279999999997		31,050		2,986		139,729			(28,064)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/26/2025	02/26/2026	3,606		390.2013		27,440		4,222		101,493			(23,218)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/05/2025	02/05/2026	33,063		384.43002000000001		321,280		30,892		1,121,896			(290,388)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/26/2025	02/26/2026	4,121		394.86041999999998		23,680		3,643		96,930			(20,037)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/05/2025	02/05/2026	1,550		387.14		12,960		1,246		48,405			(11,714)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/05/2025	02/05/2026	3,616		388.68856		27,720		2,665		107,366			(25,055)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/26/2025	02/26/2026	41,467		387.09521999999998		375,130		57,712		1,295,174			(317,418)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/02/2024	10/02/2026	11,554		389.10050999999999	139,950			52,601		343,937			(70,071)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/27/2024	11/27/2026	10,879		385.67394000000002	131,040			59,400		361,711			(65,700)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	05/30/2024	05/29/2026	5,382		371.64	59,600			12,116		249,405			(29,882)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	09/12/2024	09/11/2026	8,263		387.27	97,280			33,807		259,378			(48,774)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/13/2024	11/13/2026	9,678		382.32	112,110			48,596		351,789			(56,132)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/26/2024	11/25/2026	10,902		384.87473999997	129,780			58,472		370,518			(65,068)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/24/2024	10/23/2026	8,515		387.14247	101,640			41,187		270,013			(50,960)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	07/10/2024	07/10/2026	11,571		379.49948000001	135,960			35,435		447,739			(68,073)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	05/15/2024	05/15/2026	11,432		373.07655	130,720			24,061		483,085			(65,540)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/14/2024	11/13/2026	9,692		382.15177	111,000			48,181		353,844			(55,652)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	08/22/2024	08/21/2026	9,386		383.14647000002	110,880			35,335		330,991			(55,592)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/10/2024	10/09/2026	11,935		386.18081999998	135,240			52,201		388,480			(67,806)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/26/2025	02/26/2027	14,166		387.48347999999		170,500		98,464		452,371			(72,036)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	02/05/2025	02/05/2027	9,299		386.75286		108,720		59,654		302,199			(49,066)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/16/2024	10/16/2026	11,840		388.51	139,840			55,245		359,871			(70,016)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	08/07/2024	08/07/2026	14,841		377.33	170,240			50,909		606,695			(85,237)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	08/28/2024	08/28/2026	8,841		384.18543	105,060			34,444		303,110			(52,602)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/26/2024	06/26/2026	11,715		375.21440999999	133,760			32,293		502,210			(66,972)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	09/11/2024	09/11/2026	8,290		386.02	97,600			33,872		270,081			(48,867)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/17/2024	10/16/2026	11,594		388.14	136,350			53,941		356,390			(68,362)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	UBS AG-	03/27/2025	03/25/2027	4,849		705.89106000004		91,500		56,385		20,997			(35,115)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/27/2024	06/26/2026	7,044		621.78264000001	176,280			42,617		83,772			(88,382)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/21/2024	06/18/2026	6,638		621.52329999995	176,490			40,953		75,482			(88,976)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	11		44758		9,750		750		48			(9,000)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	29		48201		8,710		670					(8,040)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	11		43462		14,500		1,115		13,463			(13,385)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	141		47665		57,960		4,458					(53,502)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/15/2025	01/15/2026	83		45685		45,360		1,745					(43,615)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	11		50034		1,050		81					(969)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/15/2025	01/15/2026	14		42962		9,600		369		14,976			(9,231)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/15/2025	01/15/2026	16		46204		6,510		250					(6,260)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/27/2025	02/27/2026	14		45574		16,440		2,574		27,912			(13,866)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	11		46851		12,450		1,231		15,360			(11,219)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	36		46090		38,240		3,782		54,678			(34,458)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/27/2025	02/27/2026	49		44493		52,710		8,254		87,745			(44,456)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/27/2025	02/27/2026	199		43931		224,460		35,149		363,504			(189,311)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	127		44703		173,850		17,194		261,623			(156,656)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	01/30/2025	01/30/2026	4,500		0.99299999999999999	156,150			12,441		255,063			(143,709)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	4,500		1.002	142,200			16,798		219,821			(125,402)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	01/10/2025	01/09/2026	2,200		1.01	58,740			1,302		102,233			(57,438)				0/0

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RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	01/30/2025	01/30/2026	600		1.028		9,420		750		15,975			(8,670)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	04/03/2025	04/02/2026	4,100		1.0109999999999999		103,320		25,901		192,290			(77,419)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	04/03/2025	04/02/2026	900		1.016		22,860		5,731		43,753			(17,129)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	03/13/2025	03/13/2026	4,100		1.0109999999999999		130,790		25,511		229,864			(105,279)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	500		0.99		17,950		2,120		27,733			(15,830)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/05/2025	02/05/2026	345		2531.6404830000001		14,080		1,354					(12,726)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/02/2025	04/02/2026	831		2178.3126600000001		51,340		12,835		123,638			(38,505)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/26/2025	02/26/2026	368		2306.7986139999998		22,720		3,495		297			(19,225)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/02/2025	01/02/2026	358		2432.5181200000002		17,520		48					(17,472)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/02/2025	01/02/2026	224		2211.5829880000001		32,050		88		9,483			(31,962)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/12/2025	02/12/2026	222		2217.5379039999998		7,300		842		11,916			(6,458)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/02/2025	01/02/2026	224		2265.14302		8,000		22					(7,978)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/02/2025	01/02/2026	224		2278.5330279999998		6,500		18					(6,482)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/02/2025	04/02/2026	244		2063.7722760000001		7,400		1,850		15,361			(5,550)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/12/2025	02/12/2026	266		2262.6556639999998		8,220		948		4,281			(7,272)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/05/2025	02/05/2026	432		2434.3587809999998		30,500		2,933					(27,567)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/02/2025	04/02/2026	538		2225.3560320000001		25,080		6,270		54,933			(18,810)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/12/2025	02/12/2026	266		2382.2177280000001		16,920		1,952					(14,968)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/26/2025	02/26/2026	230		2328.5403540000002		12,500		1,923		6			(10,577)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/05/2025	02/05/2026	302		2325.4959239999998		8,890		855					(8,035)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	02/12/2025	02/12/2026	222		2443.1267039999998		9,850		1,137					(8,713)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	1,322		2277.5448839999998		68,400		189		131,950			(68,211)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	263		2266.2097050000002		7,560		893		11,823			(6,667)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	04/11/2025	04/10/2026	323		1908.57033		12,420		3,406		24,290			(9,014)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	03/27/2025	03/27/2026	1,743		2090.4853640000001		82,440		19,251		156,139			(63,189)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	220		2384.1630209999998		10,100		28		19,617			(10,072)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	397		2375.0891369999999		17,820		49		36,278			(17,771)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	03/27/2025	03/27/2026	242		2150.3905770000001		9,750		2,277		20,249			(7,473)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	1,665		2305.0068500000002		88,160		10,415		143,712			(77,745)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	03/27/2025	03/27/2026	387		2137.9963950000001		13,760		3,213		27,649			(10,547)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	WF-	04/11/2025	04/10/2026	1,505		1888.1080750000001		63,560		17,431		121,652			(46,129)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	03/05/2025	03/05/2026	166		3014.07		8,200		1,419		14,899			(6,781)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/10/2025	04/10/2026	186		2888.44668		6,350		1,727		17,329			(4,623)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/10/2025	01/09/2026	161		3431.1132899999998		5,050		112					(4,938)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	619		3412.0310399999998		41,400		3,185					(38,215)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	03/05/2025	03/05/2026	829		3152.71722		70,000		12,115		9,323			(57,885)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	248		3515.4259200000001		9,680		745					(8,935)				D/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/10/2025	04/10/2026	298		2748.8563199999999		45,920		12,489		133,227			(33,431)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	03/05/2025	03/05/2026	232		3228.0689699999998		13,930		2,411		1			(11,519)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/10/2025	01/09/2026	161		3403.2180600000002		5,900		131					(5,769)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	03/05/2025	03/05/2026	166		3050.23884		10,000		1,731		17,501			(8,269)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/10/2025	04/10/2026	186		2611.95039		43,300		11,777		108,517			(31,523)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/10/2025	01/09/2026	678		3266.8413799999998		51,660		1,145					(50,515)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/10/2025	04/10/2026	186		2636.1102599999999		8,300		2,257		12,873			(6,043)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	04/10/2025	04/10/2026	1,304		2730.06531		213,850		58,163		607,120			(155,688)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	WF-	01/10/2025	01/09/2026	161		3124.2657600000002		8,500		188		2,224			(8,312)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	2,709		405.65393999998		18,480		2,183		3,613			(16,297)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	2,228		410.7663		7,830		774		847			(7,056)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	5,777		400.12065000001		23,230		64		6,278			(23,166)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	03/06/2025	03/06/2026	3,671		409.02861999999		28,800		5,064		5,170			(23,736)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	17,239		436.5145		78,400		9,262		34			(69,138)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	03/06/2025	03/06/2026	24,717		438.85788000002		105,040		18,469		250			(86,571)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/05/2025	02/05/2026	26,260		420.21006		257,580		24,767		7,728			(232,813)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/13/2025	02/13/2026	27,090		422.70846		280,500		33,136		6,577			(247,364)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	25,423		430.09712000002		113,220		8,709		61			(104,511)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/20/2025	02/20/2026	24,598		436.20668999998		114,000		15,659		143			(98,341)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	1,246		433.30680000001		4,400		338		1			(4,062)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2026	19,192		417.65960999999		186,340		14,334		7,452			(172,006)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	12,559		420.02715000001		92,500		256		1			(92,244)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/05/2025	02/05/2026	26,755		433.93450000001		111,240		10,696		40			(100,544)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	32,150		431.17478999997		112,640		312		3			(112,328)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	03/06/2025	03/06/2026	24,717		428.23376000002		206,040		36,227		4,642			(169,813)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/20/2025	02/20/2026	19,187		425.23038000003		173,940		23,893		3,601			(150,047)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	26,987		433.78859999997		117,720		11,643		54			(106,077)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	25,997		420.05599999998		263,550		26,065		8,535			(237,485)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	WF-	03/06/2025	03/06/2026	2,937		409.02861999999		26,880		4,726		13,088			(22,154)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	WF-	01/03/2025	01/02/2026	2,261		400.12065000001		31,950		89		19,733			(31,862)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	WF-	02/06/2025	02/06/2026	2,971		404.70780000002		20,040		1,982		14,571			(18,058)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	WF-	02/20/2025	02/19/2027	1,230		423.60426000001		30,600		17,402		14,987			(13,198)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	WF-	01/29/2025	01/29/2027	1,745		402.01242000002		62,930		33,925		43,042			(29,005)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	WF-	10/30/2024	10/30/2026	1,250		418.29539999997	28,300			11,724		11,854			(14,169)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	01/24/2025	01/22/2027	5,667		454.72955000002		125,120		66,616		33,804			(58,504)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	12/27/2024	12/24/2026	6,044		674.23051999996	140,040			69,053		36,343			(70,600)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	WF-	06/13/2024	06/12/2026	7,617		625.82764999999995	168,000			37,385		68,740			(84,231)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/25/2025	11/25/2026	5,496		970.94975999999997		135,000		121,648		144,471			(13,352)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	06/25/2025	06/25/2026	9,631		941.14031999999997		205,660		98,875		409,071			(106,785)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	06/25/2025	06/25/2026	635		951.53444000000002		10,620		5,106		22,070			(5,514)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/04/2025	09/04/2026	1,344		980.29327999999998		18,070		12,212		24,528			(5,858)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/10/2025	09/10/2026	514		981.8424		8,100		5,608		9,737			(2,492)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/29/2025	10/29/2026	2,528		1010.78238		34,500		28,529		29,966			(5,971)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/15/2025	10/15/2026	5,922		969.06150000000002		150,220		118,443		162,536			(31,777)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/08/2025	10/08/2026	8,832		983.06219999999996		174,870		134,515		163,889			(40,355)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/29/2025	10/29/2026	8,796		990.92417999999998		190,530		157,554		169,163			(32,976)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/16/2025	04/16/2026	7,874		924.46825000000001		162,790		46,959		430,254			(115,831)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/19/2025	11/19/2026	1,440		983.55268000000001		22,680		20,063		30,788			(2,617)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/15/2025	10/15/2026	2,655		993.53274999999996		38,740		30,545		42,138			(8,195)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/19/2025	11/19/2026	10,591		966.05866000000003		247,200		218,677		322,290			(28,523)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/13/2025	08/13/2026	7,566		959.77660000000003		159,870		98,382		218,912			(61,488)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/12/2025	11/12/2026	1,114		1001.3381000000001		16,390		14,184		15,528			(2,206)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/05/2025	11/05/2026	1,632		998.73468000000003		22,720		19,225		25,415			(3,495)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/17/2025	09/17/2026	1,128		992.07320000000004		16,170		11,506		18,206			(4,664)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/12/2025	11/12/2026	9,321		985.55345999999997		196,880		170,377		188,047			(26,503)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/09/2025	07/09/2026	737		958.94993999999997		10,500		5,452		21,847			(5,048)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/05/2025	11/05/2026	4,591		979.09388000000001		100,800		85,292		111,114			(15,508)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/16/2025	04/16/2026	2,373		945.79499999999996		28,820		8,313		86,663			(20,507)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	07/09/2025	07/09/2026	6,529		957.05852000000004		97,340		50,542		201,509			(46,798)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/04/2025	09/04/2026	6,304		962.96		128,100		86,573		171,361			(41,527)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/13/2025	08/13/2026	1,658		971.31700000000001		26,720		16,443		37,060			(10,277)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/10/2025	09/10/2026	8,436		968.25959999999998		181,220		125,460		217,733			(55,760)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/08/2025	10/08/2026	812		1005.6275000000001		9,280		7,138		8,435			(2,142)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/17/2025	09/17/2026	8,306		980.35580000000004		157,140		111,811		177,625			(45,329)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/15/2025	10/15/2027	5,003		975.91345000000001		147,000		131,473		175,595			(15,527)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	02/07/2024	02/06/2026	4,939		957.38001999999994	124,550			6,159		121,578			(62,446)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	04/16/2025	04/16/2027	5,069		925.39549999999997		137,710		88,784		319,157			(48,926)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/06/2024	03/06/2026	4,502		962.04114000000004	108,360			9,526		97,363			(54,329)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/17/2025	09/17/2027	5,947		975.47355000000005		169,360		144,967		211,327			(24,393)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/04/2025	09/03/2027	3,100		966.81183999999996		80,400		67,368		113,330			(13,032)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2027	5,611		979.09388000000001		163,900		151,310		198,798			(12,590)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/24/2027	3,969		970.94975999999997		126,750		120,482		146,807			(6,268)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2027	6,581		966.05866000000003		201,600		189,985		272,970			(11,615)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/25/2025	06/25/2027	4,763		943.03016000000002		130,950		97,000		247,051			(33,950)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2027	5,581		944.76428999999996		151,580		115,192		282,676			(36,388)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/03/2024	04/02/2026	5,017		953.14197000000001	143,520			17,965		150,705			(72,056)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/24/2024	01/23/2026	3,807		943.64890000000003	106,200			3,209		133,365			(53,246)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/29/2025	10/29/2027	7,583		993.90291000000002		211,500		193,222		220,766			(18,278)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2027	3,835		958.81489999999997		110,630		89,384		158,452			(21,246)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2026	8,018		955.16387999999995	220,400			29,972		284,706			(110,503)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2027	6,700		983.06219999999996		182,820		161,754		200,403			(21,066)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/24/2024	04/24/2026	2,874		947.52	68,580			10,645		103,545			(34,384)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2027	7,801		981.60730000000001		236,390		220,501		258,124			(15,889)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2027	2,263		972.1404		61,600		52,136		79,940			(9,464)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/06/2028	508		979.13779999999997		17,400		16,063		20,962			(1,337)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/17/2025	12/17/2026	17		52483		4,720		4,538		3,569			(182)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	11		49857		3,900		2,850		3,107			(1,050)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	17		47724		7,520		6,508		6,564			(1,012)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	137		49724		71,680		55,138		56,118			(16,542)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/01/2025	07/01/2026	103		48055		35,880		17,841		20,854			(18,039)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	17		50621		4,720		3,540		3,069			(1,180)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	33		46172		7,980		3,069		22,489			(4,911)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	119		44623		68,500		26,346		242,630			(42,154)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	11		46255		8,700		6,525		10,763			(2,175)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	46		50180		13,650		9,975		9,984			(3,675)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	24		49971		9,350		7,013		7,113			(2,338)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	119		50014		58,850		52,060		72,477			(6,790)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	11		46306		7,650		5,590		10,021			(2,060)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	13		46395		9,300		6,975		11,479			(2,325)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2026	76		51474		28,080		23,760		14,804			(4,320)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/15/2025	10/15/2026	130		49121		83,400		65,758		88,925			(17,642)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	30		50522		11,900		10,527		13,724			(1,373)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/17/2025	12/17/2026	109		50999		63,440		61,000		52,698			(2,440)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	11		51352		2,850		2,521		2,942			(329)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/08/2025	10/08/2026	11		46509		7,700		5,923		9,084			(1,777)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/15/2025	10/15/2026	37		50000		15,300		12,063		13,910			(3,237)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	07/01/2025	07/01/2026	11		43783		15,500		7,707		23,645			(7,793)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/15/2025	10/15/2026	11		45698		9,750		7,688		12,130			(2,063)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/22/2025	10/22/2026	13		46311		9,300		7,512		10,764			(1,788)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/22/2025	10/22/2026	13		46544		10,560		8,529		12,446			(2,031)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	89		50185		93,310		80,749		44,625			(12,561)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	09/24/2025	09/24/2026	132		48981		75,030		54,830		74,911			(20,200)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/21/2025	05/21/2026	12		42195		8,050		3,096		13,668			(4,954)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	07/01/2025	07/01/2026	27		49033		5,040		2,506		1,292			(2,534)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	12/17/2025	12/17/2026	10		47934		8,100		7,788		7,812			(312)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/05/2025	11/05/2026	23		51711		7,700		6,515		3,851			(1,185)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	19		52984		5,760		4,985		1,535			(775)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/15/2025	10/15/2026	11		46207		12,000		9,462		15,606			(2,538)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/19/2025	11/19/2026	11		45078		11,650		10,306		14,000			(1,344)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/22/2025	10/22/2026	122		49479		72,390		58,469		73,234			(13,921)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/01/2025	10/01/2026	162		48624		129,000		96,750		127,751			(32,250)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/22/2025	10/22/2026	32		51156		7,950		6,421		6,011			(1,529)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/08/2025	10/08/2026	28		50843		8,190		6,300		4,850			(1,890)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/21/2025	05/21/2026	12		45963		3,200		1,231		9,960			(1,969)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	09/24/2025	09/24/2026	11		45522		12,900		9,427		16,697			(3,473)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/05/2025	11/05/2026	11		51806		3,350		2,835		1,642			(515)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/15/2025	10/15/2026	11		51064		2,650		2,089		1,860			(561)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	12/11/2025	12/11/2026	14		50116		18,410		17,398		15,596			(1,012)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	12/11/2025	12/11/2026	18		49386		24,030		22,710		20,972			(1,320)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	12/11/2025	12/11/2026	142		48704		188,370		178,020		167,413			(10,350)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2025	04/24/2026	31		19656		10,620		3,297		19,221			(7,323)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2025	04/24/2026	36		19503		15,050		4,672		27,084			(10,378)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2025	04/24/2026	271		19138		116,480		36,160		202,588			(80,320)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	4,400		25517		41,580		35,983		41,989			(5,597)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	05/15/2025	05/15/2026	4,400		21336		56,320		20,733		290,855			(35,587)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	09/17/2025	09/17/2026	600		24224		5,346		3,804		7,672			(1,542)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	09/17/2025	09/17/2026	500		24224		3,790		2,697		5,423			(1,093)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	07/01/2025	07/01/2026	500		22478		4,355		2,166		9,344			(2,189)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	08/13/2025	08/13/2026	4,800		23849		60,096		36,982		139,131			(23,114)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	06/25/2025	06/25/2026	4,500		22238		54,000		25,962		131,900			(28,038)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	500		25517		2,840		2,458		2,812			(382)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	07/09/2025	07/09/2026	4,000		22865		55,280		28,703		123,318			(26,577)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	11/26/2025	11/25/2026	3,200		25237		32,320		29,284		42,729			(3,036)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	07/16/2025	07/16/2026	500		22908		3,845		2,070		13,845			(1,775)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	09/10/2025	09/10/2026	800		23849		7,560		5,234		10,828			(2,326)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	05/07/2025	05/07/2026	4,800		19868		47,040		16,283		261,523			(30,757)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	04/30/2025	04/30/2026	3,400		19571		15,980		5,224		87,878			(10,756)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	500		25137		3,625		2,788		3,693			(837)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/14/2025	08/14/2026	700		23832		5,320		3,288		15,270			(2,032)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	1,000		18693		8,000		2,462		36,924			(5,538)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2026	3,700		23849		47,656		32,993		66,800			(14,663)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	3,200		25137		36,352		27,963		38,826			(8,389)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	11/06/2025	11/06/2026	4,200		25130		40,656		34,513		49,978			(6,143)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	1,200		21319		12,840		4,692		76,434			(8,148)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/14/2025	08/14/2026	4,900		23832		61,250		37,861		150,778			(23,389)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2025	10/16/2026	4,700		24657		46,765		37,001		86,578			(9,764)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2026	3,400		21722		39,440		16,686		148,973			(22,754)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	600		23849		4,512		2,777		12,879			(1,735)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/17/2025	09/17/2026	4,400		24224		53,636		38,164		74,947			(15,472)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	4,400		21319		54,560		19,935		303,926			(34,625)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	700		24504		3,997		2,921		3,987			(1,076)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/29/2025	10/29/2026	800		26120		5,800		4,796		3,545			(1,004)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2025	05/22/2026	3,900		21112		43,290		16,769		130,459			(26,521)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/26/2025	06/26/2026	4,500		22447		54,000		26,110		163,883			(27,890)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2025	05/15/2026	1,300		21336		14,300		5,264		79,525			(9,036)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/02/2025	10/02/2026	2,800		24893		36,064		27,147		32,722			(8,917)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/29/2025	10/29/2026	4,400		26120		44,440		36,748		28,110			(7,692)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2025	10/16/2026	500		24657		3,610		2,856		7,009			(754)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/26/2025	06/26/2026	700		22447		6,090		2,945		20,110			(3,145)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	600		22865		5,346		2,776		12,919			(2,570)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	3,400		24504		34,000		24,846		35,681			(9,154)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/11/2025	06/11/2026	4,200		21861		48,300		21,363		168,723			(26,937)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2025	09/18/2026	600		24455		5,298		3,784		8,068			(1,514)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	4,000		22829		55,240		28,834		132,136			(26,406)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/30/2025	05/29/2026	800		21341		6,640		2,722		20,625			(3,918)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2025	08/28/2026	2,700		23703		25,461		16,718		28,348			(8,743)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	12/04/2025	12/04/2026	4,300		25582		42,312		39,173		39,654			(3,139)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	600		21319		4,620		1,688		31,583			(2,932)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	3,800		21080		41,800		16,077		99,763			(25,723)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/25/2025	06/25/2026	600		22238		5,220		2,510		13,420			(2,710)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2026	900		21722		7,560		3,198		30,893			(4,362)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/24/2026	3,100		23220		37,975		21,283		68,040			(16,692)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2025	09/18/2026	4,300		24455		51,901		37,072		78,822			(14,829)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/30/2025	05/29/2026	3,900		21341		44,070		18,067		129,237			(26,003)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	700		23315		6,454		3,848		13,089			(2,606)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	800		21080		7,440		2,862		17,841			(4,578)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2025	07/02/2026	600		22642		5,406		2,703		9,813			(2,703)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	500		25517		2,840		2,458		2,812			(382)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/11/2025	06/11/2026	800		21861		6,640		2,937		25,711			(3,703)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2026	4,200		25620		41,244		34,899		38,369			(6,345)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2025	07/02/2026	3,500		22642		37,030		18,515		66,642			(18,515)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	4,200		22908		38,556		20,761		133,413			(17,795)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2026	600		19868		4,980		1,724		29,643			(3,256)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	600		25137		5,010		3,854		5,314			(1,156)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2025	09/11/2026	3,700		23993		47,212		32,815		64,845			(14,397)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/01/2025	07/01/2026	600		22478		5,226		2,599		11,213			(2,627)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2026	700		25620		4,942		4,182		4,641			(760)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2026	500		19571		3,550		1,161		17,224			(2,389)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	800		22908		7,344		3,954		25,412			(3,390)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	06/05/2025	06/05/2026	3,500		21547		40,250		17,139		124,315			(23,111)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2025	12/11/2026	4,500		25687		46,035		43,506		41,163			(2,529)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/01/2025	07/01/2026	3,600		22478		36,684		18,241		78,585			(18,443)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	4,000		23315		50,800		30,285		98,519			(20,515)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	4,400		18693		35,200		10,831		162,463			(24,369)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2025	07/31/2026	3,500		23218		43,155		25,016		58,754			(18,139)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	05/02/2025	04/30/2026	700		0.9779999999999 9998		17,640		5,831		25,188			(11,809)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	05/02/2025	04/30/2026	3,800		0.9719999999999 9998		157,320		52,003		236,296			(105,317)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	08/07/2025	08/07/2026	2,700		1.008		88,290		52,877		120,723			(35,413)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	04/17/2025	04/17/2026	3,200		1.012		106,880		31,383		188,084			(75,497)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	12/11/2025	12/11/2026	3,400		0.9939999999999 9999		106,420		100,573		95,975			(5,847)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2026	236		2530.957512		9,420		9,213		7,542			(207)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/25/2026	203		2645.9954670000002		13,300		11,985		8,884			(1,315)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/03/2025	12/03/2026	199		2494.5510479999998		7,600		7,015		6,888			(585)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2026	275		2762.1996140000001		13,090		12,802		7,646			(288)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	268		1736.762428		8,300		2,394		11,871			(5,906)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	644		2040.509505		35,880		10,350		200,681			(25,530)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	376		2005.103404		25,620		7,390		130,216			(18,230)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	344		2488.6929329999998		20,160		12,406		16,644			(7,754)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/17/2025	12/17/2026	201		2629.3712249999999		15,500		14,904		11,727			(596)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	698		1923.110328		71,890		20,738		298,413			(51,153)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	258		2307.1044870000001		11,580		7,126		17,811			(4,454)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	213		2528.681838		14,100		12,473		18,194			(1,627)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	213		2354.9376820000002		9,300		8,227		12,852			(1,073)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/03/2025	12/03/2026	239		2632.7185279999999		20,340		18,775		12,205			(1,565)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/17/2025	12/17/2026	201		2753.9859750000001		8,250		7,933		5,484			(317)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	430		2425.8353940000002		34,700		21,354		36,896			(13,346)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	215		2316.4167149999998		7,050		4,338		10,781			(2,712)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/25/2026	243		2547.356307		25,260		22,762		19,558			(2,498)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/25/2026	203		2653.3934039999999		12,850		11,579		8,460			(1,271)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	298		2420.6787140000001		32,620		28,856		44,189			(3,764)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2026	197		2668.1781000000001		15,150		14,817		9,638			(333)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	298		2523.98605		20,230		17,896		26,159			(2,334)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	268		1865.3424789999999		8,800		2,538		16,323			(6,262)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	12/26/2025	12/24/2026	1,381		2579.9632099999999		89,600		88,853		80,125			(747)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2025	11/25/2026	1,368		2501.0326960000002		96,560		87,491		95,246			(9,069)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	158		3200.7963599999998		8,300		7,342		10,643			(958)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	157		3486.2829000000002		6,850		3,557		321			(3,293)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	158		3124.96308		7,350		6,502		8,836			(848)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	319		3444.2179900000001		13,200		7,108		1,867			(6,092)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	754		2928.0019200000002		81,060		24,942		219,197			(56,118)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	224		3360.3033700000001		12,460		7,428		7,030			(5,032)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2026	281		3113.9472000000001		17,680		5,780		32,983			(11,900)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	213		3595.3841600000001		8,120		5,488		1,011			(2,632)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2026	526		2917.1867999999999		74,850		24,470		163,548			(50,380)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	197		3294.3348000000001		12,240		4,472		1,683			(7,768)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	497		3466.0660200000002		27,040		15,080		2,708			(11,960)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/29/2025	05/29/2026	398		3295.4124400000001		20,280		8,246		6,151			(12,034)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	179		2593.6915199999999		11,300		3,477		15,817			(7,823)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	319		3391.6202699999999		15,100		9,002		6,969			(6,098)				0/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	155		3514.3399199999999		6,600		3,681		385			(2,919)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	565		3374.8492000000001		42,480		22,057		7,584			(20,423)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	152		3198.4485		13,100		8,853		13,275			(4,247)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	186		3513.8144600000001		7,920		4,874		1,136			(3,046)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	153		3261.3422399999999		8,250		6,188		8,337			(2,063)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	158		3355.62264		12,800		11,323		16,296			(1,477)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2026	175		2746.0907999999999		9,600		3,138		14,819			(6,462)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	637		3318.6311900000001		48,600		26,169		22,350			(22,431)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	153		3608.4328799999998		5,500		4,125		1,365			(1,375)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	152		3309.98414		8,350		5,643		6,842			(2,707)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	526		3316.6270800000002		57,970		35,674		29,185			(22,296)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	188		3511.7534599999999		7,200		3,738		214			(3,462)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	257		2847.1283199999998		28,910		8,339		92,885			(20,571)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	214		3588.7862399999999		8,470		6,353		2,286			(2,118)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	885		3199.7751899999998		84,510		30,879		51,504			(53,631)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	10/01/2025	10/01/2026	763		3444.7108800000001		60,000		45,000		26,636			(15,000)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	1,139		2887.95712		108,190		31,209		365,347			(76,981)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	488		3513.37266		28,160		19,031		5,712			(9,129)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	179		3145.30368		7,500		2,308		14,103			(5,192)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	191		3130.25099		11,520		6,203		16,666			(5,317)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	155		3520.7764400000001		6,350		3,541		341			(2,809)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	213		3588.8232400000002		8,400		5,677		1,097			(2,723)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/13/2025	08/13/2026	155		3200.2541999999999		9,900		6,092		11,472			(3,808)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	575		3263.2209800000001		52,020		31,012		46,624			(21,008)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	164		3349.2403800000002		7,850		2,868		305			(4,982)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	05/29/2025	05/29/2026	730		3205.0446400000001		57,420		23,347		49,267			(34,073)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	184		2969.61472		12,050		3,476		44,087			(8,574)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	475		3254.5115999999998		58,500		51,750		76,729			(6,750)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	159		3422.2402999999999		7,350		3,958		1,299			(3,392)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2026	175		3128.2051999999999		10,300		3,367		18,251			(6,933)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2025	09/11/2026	181		3474.9929999999999		10,620		7,381		9,086			(3,239)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	156		3276.01152		14,600		7,621		15,960			(6,979)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2025	11/25/2026	182		3319.9387200000001		18,540		16,799		18,105			(1,741)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2025	11/25/2026	1,275		3293.59		111,720		101,227		109,255			(10,493)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	156		3272.8122899999998		10,400		5,429		11,290			(4,971)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	1,500		3183.2338500000001		131,040		68,400		145,555			(62,640)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2025	09/11/2026	211		3514.8209999999999		10,360		7,201		8,637			(3,159)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2025	09/11/2026	1,537		3275.8530000001		151,980		105,634		142,857			(46,346)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2025	11/25/2026	152		3438.5079599999999		7,600		6,886		7,012			(714)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/24/2026	1,523		401.43504999999999		8,340		4,674		27,628			(3,666)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2025	07/17/2026	1,275		397.89015000001		7,600		4,113		26,785			(3,487)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	48,744		417.25447000000003		471,240		407,804		451,885			(63,436)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	3,105		393.41627999999997		16,680		6,415		76,602			(10,265)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2026	7,201		427.4316		34,200		27,623		35,051			(6,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2025	07/31/2026	3,312		396.06277		22,880		13,263		75,125			(9,617)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/24/2026	25,892		392.76814999999999		236,640		132,622		660,277			(104,018)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	5,345		395.65030000002		38,640		20,169		122,163			(18,471)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	1,294		382.98185999998		12,950		4,981		44,787			(7,969)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2025	05/01/2026	18,852		382.96057999999999		196,370		64,737		652,986			(131,633)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	5,325		421.41300000001		29,480		26,078		39,821			(3,402)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/17/2025	04/17/2026	4,927		388.53732000002		34,960		10,265		146,812			(24,695)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2026	43,207		416.6		388,800		314,031		402,204			(74,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2025	05/01/2026	3,616		392.25385999999997		21,980		7,246		92,820			(14,734)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	4,156		389.29613000001		28,960		8,911		124,912			(20,049)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2025	07/17/2026	28,826		392.40201000002		238,430		129,040		744,121			(109,390)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	2,633		420.31686000002		20,460		20,460		20,460							0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/05/2025	09/04/2026	27,420		402.47		240,870		164,139		438,763			(76,731)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	29,779		391.32839999999999		276,120		144,129		796,047			(131,991)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	3,351		427.83744000002		16,520		16,520		16,520							0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2025	09/25/2026	2,215		416.89458000002		10,440		7,658		19,655			(2,782)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2025	05/15/2026	1,292		392.89634999998		7,500		2,761		32,440			(4,739)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2025	07/31/2026	43,309		392.53		368,900		213,840		1,116,700			(155,060)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2025	09/25/2026	4,184		417.30090999999		19,210		14,091		36,278			(5,119)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	1,559		394.3218		7,860		2,418		39,359			(5,442)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	1,267		391.57216		12,850		7,166		33,666			(5,684)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	4,301		425.20616000001		26,640		23,054		25,315			(3,586)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2026	9,198		406.12644999998		117,040		103,535		146,181			(13,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	4,560		394.33526999998		39,780		22,185		109,927			(17,595)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2025	05/01/2026	4,390		388.38166000000001		33,830		11,153		128,958			(22,677)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/24/2026	1,269		391.19234999999998		12,600		7,062		34,172			(5,538)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	1,818		386.97658999999999		14,560		4,480		58,731			(10,080)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	4,779		420.60255000000001		38,600		33,404		36,887			(5,196)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2025	07/17/2026	4,337		394.75407000000001		31,280		16,929		102,829			(14,351)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/17/2025	04/17/2026	31,897		386.22		259,530		76,205		1,022,161			(183,325)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2025	05/15/2026	32,292		387.09		266,250		98,015		989,092			(168,235)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/24/2026	4,569		393.95		39,060		21,891		111,714			(17,169)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	1,527		399.57929999999999		8,700		4,541		29,776			(4,159)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	37,098		417.39219000000003		337,900		337,900		337,902							0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2025	05/15/2026	4,908		389.02544999999998		36,100		13,290		141,241			(22,810)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	36,887		388.13636000000002		275,480		84,763		1,149,943			(190,717)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	4,658		389.55167999999998		31,860		12,254		131,821			(19,606)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/05/2025	09/04/2026	3,211		404.48235		25,220		17,186		46,778			(8,034)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	04/17/2025	04/17/2026	1,297		393.55817999999999		6,650		1,953		32,390			(4,697)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2025	09/25/2026	50,944		406.73633000000001		442,980		324,933		761,202			(118,047)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	09/05/2025	09/04/2026	1,235		408.90951999999999		7,400		5,043		14,402			(2,357)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	25,840		393.15107999999998		240,720		134,248		650,071			(106,472)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	1,520		401.83514000000002		8,460		4,718		27,071			(3,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	33,639		386.07353999999998		284,700		109,500		1,063,947			(175,200)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2025	07/30/2027	9,426		392.13747000000001		112,850		89,133		262,639			(23,717)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2025	04/30/2027	11,105		385.67111999999997		134,590		89,480		363,738			(45,110)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2025	05/14/2027	13,175		387.47708999999998		147,900		101,173		411,238			(46,727)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/28/2024	03/27/2026	6,696		373.70332999999999	74,000			8,688		296,132			(37,307)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	09/05/2025	09/03/2027	9,634		401.26258999999999		123,240		103,692		192,070			(19,548)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2027	10,513		417.67298		136,400		127,232		133,307			(9,168)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2027	6,721		416.6		84,280		76,187		87,864			(8,093)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2025	07/23/2027	11,930		392.76814999999999		148,520		115,878		326,004			(32,642)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2025	09/24/2027	19,935		405.92367000000002		249,480		216,239		371,404			(33,241)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/09/2027	7,127		391.32839999999999		89,320		67,972		202,265			(21,348)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	02/22/2024	02/20/2026	5,502		363.51	59,800			4,124		298,843			(30,106)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/04/2024	01/02/2026	5,251		361.44819000001001	57,570			79		295,978			(28,984)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/24/2024	04/24/2026	5,959		368.79084	66,880			10,381		292,721			(33,532)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/14/2024	03/13/2026	10,559		368.61130000000003	119,730			11,725		520,126			(60,278)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	04/17/2025	04/16/2027	11,151		385.06133999999997		131,150		85,021		389,345			(46,129)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	04/23/2025	04/23/2027	8,313		386.97658999999999		92,160		60,302		283,835			(31,858)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	05/21/2025	05/21/2027	9,315		386.46		106,560		73,817		299,381			(32,743)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	04/17/2024	04/17/2026	5,398		370.16946000002	60,600			8,824		257,721			(30,383)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/05/2024	01/05/2026	5,254		361.29834	57,570			317		296,889			(28,904)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	12/31/2025	12/30/2027	11,010		417.39219000003		138,460		138,460		138,460							0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	01/11/2024	01/09/2026	6,067		363.00263999999	65,340			722		332,510			(32,941)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	07/17/2025	07/16/2027	7,908		392.01		93,000		71,666		220,430			(21,334)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	02/07/2024	02/06/2026	6,577		364.52510999998	73,200			3,620		350,573			(36,701)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2024	03/13/2026	10,784		370.14821999998	122,800			11,976		514,306			(61,569)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	07/23/2025	07/23/2027	11,907		393.15107999998		150,400		117,184		321,893			(33,216)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	11/19/2025	11/19/2027	3,389		406.12644999998		54,180		51,059		64,343			(3,121)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML -	04/18/2024	04/17/2026	5,674		370.1	62,580			9,150		271,318			(31,506)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/08/2025	05/08/2026	4,462		401.78640000001		28,800		10,048		15,115			(18,752)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/21/2026	3,645		411.08850000001		22,350		14,245		10,802			(8,105)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/26/2025	06/26/2026	3,710		402.72264000001		25,050		12,112		16,116			(12,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/21/2026	23,086		441.53949999998		95,000		60,549		26,009			(34,451)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/21/2026	18,712		428.37150000003		172,480		109,932		71,693			(62,548)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/08/2025	05/08/2026	26,525		429.62099999998		127,330		44,426		26,986			(82,904)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/18/2025	06/18/2026	35,688		420.85050000001		316,800		146,618		156,194			(170,182)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/26/2025	06/26/2026	14,097		436.28286000003		47,310		22,875		14,421			(24,435)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/30/2025	04/30/2026	21,571		432.76236		73,950		24,176		11,295			(49,774)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/08/2025	05/08/2026	26,029		422.35980000001		195,300		68,140		67,651			(127,160)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/18/2025	06/18/2026	1,239		440.21850000001		2,900		1,342		604			(1,558)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/26/2025	06/26/2026	31,904		419.70492000002		304,440		147,202		174,945			(157,238)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/30/2025	04/30/2026	19,835		419.04948000002		167,200		54,662		68,117			(112,538)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/18/2025	06/18/2026	10,161		431.745		45,920		21,252		14,443			(24,668)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BAML -	05/08/2025	05/08/2026	3,471		401.78640000001		38,640		13,482		36,207			(25,158)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BAML -	06/26/2025	06/26/2026	3,710		404.74434000002		41,850		20,235		39,668			(21,615)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/21/2026	3,159		412.32299999998		37,310		23,780		28,263			(13,530)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	06/20/2025	06/17/2027	2,004		679.11857999995		35,040		25,748		21,382			(9,292)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/18/2024	04/17/2026	7,104		613.56470999999	145,160			21,223		71,665			(73,081)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/08/2025	05/07/2027	4,501		679.68669999997		80,190		54,084		40,906			(26,106)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/01/2024	01/30/2026	7,601		618.68033000003	134,070			5,363		9,343			(67,497)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/23/2024	02/23/2026	9,180		619.82308	196,500			14,325		26,075			(98,655)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/14/2024	03/13/2026	5,310		611.71040000000005	133,690			13,092		41,467			(67,306)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	09/25/2025	09/24/2027	4,144		679.91909999999996		81,500		70,641		59,068			(10,859)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/30/2025	05/28/2027	2,977		666.41246000000001		75,780		53,516		39,966			(22,264)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/20/2027	2,116		683.79381000000001		47,970		39,272		25,120			(8,698)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	05/22/2025	05/21/2027	5,331		647.69132999999999		169,280		117,426		102,213			(51,854)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/17/2025	04/16/2027	5,361		663.98249999999996		112,000		72,607		63,366			(39,393)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/29/2024	02/27/2026	1,107		621.44460000000004	21,660			1,703		3,227			(10,905)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/06/2025	11/05/2027	8,077		671.52509999999995		146,880		135,783		155,291			(11,097)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	10/30/2025	10/29/2027	7,216		677.96595000000002		113,090		103,459		107,605			(9,631)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	04/25/2024	04/24/2026	2,200		577.61036999999999	93,600			14,589		77,535			(47,123)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/07/2024	03/06/2026	6,776		625.23869999999999	132,460			11,693		17,316			(66,687)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	03/21/2024	03/20/2026	11,230		627.74906999999996	239,940			25,814		33,190			(120,797)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	12/29/2025	12/29/2026	2,760		408.16640000000001		10,450		10,393		9,414			(57)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	09/18/2025	09/18/2026	2,384		335.28438		12,320		8,800		18,965			(3,520)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	06/26/2025	06/26/2026	3,586		307.08677999999998		16,170		7,818		28,935			(8,352)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	09/25/2025	09/25/2026	3,191		344.75		15,840		11,619		23,713			(4,221)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	08/14/2025	08/14/2026	2,278		306.94274999999999		10,850		6,707		18,689			(4,143)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	11/06/2025	11/06/2026	1,639		362.04322999999999		6,420		5,450		6,837			(970)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	07/24/2025	07/24/2026	2,256		311.51107999999999		7,420		4,158		12,918			(3,262)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	11/26/2025	11/25/2026	2,610		380.43815999999998		12,600		11,417		13,306			(1,183)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2025	04/24/2026	4,544		310.22649000000001		15,400		4,781		29,689			(10,619)				0/0
SPFDYN1 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/27/2024	03/27/2026	137		716.00199999999995	8,920			1,046		9,167			(4,491)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	492		202.30752000000001		2,460		2,129		2,047			(331)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/14/2025	05/14/2026	490		204.25		2,130		778		951			(1,352)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	10/08/2025	10/08/2026	489		204.6		2,300		1,769		1,443			(531)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/21/2025	05/21/2026	2,436		205.29		10,800		4,154		3,862			(6,646)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/11/2025	06/11/2026	488		208.15808000000001		1,480		655		456			(825)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/19/2025	11/19/2027	495		201.84795		3,260		3,072		3,158			(188)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/14/2025	05/14/2027	2,448		204.04575		15,350		10,486		11,024			(4,864)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/04/2025	06/04/2027	1,949		205.81559999999999		11,840		8,429		7,192			(3,411)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	09/10/2025	09/10/2026	70		7149.89295000000004		17,950		12,427		21,397			(5,523)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/23/2025	04/23/2026	31		5139.52991999999999		6,360		1,957		14,499			(4,403)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/07/2025	05/07/2026	15		6685.61633999999996		3,080		1,066		6,797			(2,014)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/29/2025	05/29/2026	30		6692.03127000000004		7,100		2,887		13,849			(4,213)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/04/2025	06/04/2026	266		6748.15509000000002		94,680		40,057		185,289			(54,623)				0/0

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XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/29/2025	05/29/2026	388		6712.12745999999997		132,600		53,914		278,557			(78,686)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2026	182		6586.71669000000002		63,240		21,891		150,069			(41,349)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	10/15/2025	10/15/2026	527		7403.09		202,410		159,593		173,213			(42,818)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2026	447		7106.95064999999998		177,280		122,732		211,709			(54,548)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2026	530		7368.51115000000003		200,460		146,490		177,048			(53,970)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2026	489		5103.83874000001001		165,120		50,806		419,343			(114,314)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/01/2025	07/01/2026	392		6879.46		140,400		69,814		235,053			(70,586)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/01/2025	07/01/2027	73		6920.73675999999998		35,050		26,251		56,101			(8,799)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2027	91		6593.31		43,920		29,581		89,692			(14,339)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2027	98		7028.22310000002002		57,050		48,285		71,677			(8,765)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/15/2025	10/15/2027	122		7373.47764000001001		66,960		59,887		66,843			(7,073)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2027	178		6727.89036000003003		89,520		63,732		159,504			(25,788)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	14		6971.21425	7,000			683		7,106			(3,510)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2024	03/27/2026	43		6909.11085	22,890			2,684		22,018			(11,524)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/24/2025	09/24/2027	571		7236.01044999999998		338,520		293,013		350,664			(45,507)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/23/2025	04/23/2027	229		5134.43117999999996		104,400		68,311		225,777			(36,089)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/29/2025	05/28/2027	134		6705.42872999999996		64,800		45,574		121,646			(19,226)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BMO	12/31/2025	12/31/2026	819		999.00927000000001		10,560		10,560		10,560							D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BMO	12/23/2025	12/23/2026	5,601		983.72234000000003		100,100		97,900		84,896			(2,200)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BMO	12/23/2025	12/23/2026	611		997.45326		7,560		7,394		6,311			(166)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BMO	12/31/2025	12/31/2026	4,400		983.29231000000004		84,280		84,280		84,280							D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BMO	12/31/2025	12/30/2027	4,093		981.32768999999996		111,200		111,200		111,200							D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BMO	12/23/2025	12/23/2027	2,851		988.62624000000005		66,360		65,632		57,161			(728)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	08/27/2025	08/27/2026	26		50350		5,040		3,295		2,321			(1,745)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	06/04/2025	06/04/2026	111		45228		55,930		23,663		184,793			(32,267)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/16/2025	04/16/2026	30		42922		20,640		5,954		89,289			(14,686)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/16/2025	04/16/2026	18		43557		8,960		2,585		41,021			(6,375)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	06/04/2025	06/04/2026	12		42131		12,350		5,225		16,215			(7,125)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	06/04/2025	06/04/2026	31		46374		9,620		4,070		22,586			(5,550)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	05/14/2025	05/14/2026	133		44784		66,640		24,349		230,162			(42,291)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/16/2025	04/16/2026	15		39074		12,360		3,565		20,188			(8,795)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	05/14/2025	05/14/2026	26		45878		8,360		3,055		20,306			(5,305)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	05/14/2025	05/14/2026	21		42135		19,080		6,972		31,923			(12,108)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	06/04/2025	06/04/2026	14		42343		10,920		4,620		19,858			(6,300)				D/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	11		51079		1,700		1,112		387			(588)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	13		45383		9,240		6,042		14,189			(3,198)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	14		45710		4,560		1,666		12,947			(2,894)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/04/2025	06/04/2026	14		45525		7,140		3,021		18,841			(4,119)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	04/16/2025	04/16/2026	154		41851		164,090		47,334		616,812			(116,756)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	106		45719		102,720		69,998		133,037			(32,722)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	29		46400		26,520		18,072		30,059			(8,448)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	12/18/2025	12/18/2026	144		25495		102,240		98,589		105,154			(3,651)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2025	10/09/2026	231		25073		161,240		124,474		163,699			(36,766)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2025	10/09/2026	36		25199		20,880		16,119		21,185			(4,761)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	218		23856		108,160		66,857		123,364			(41,303)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	290		23258		182,910		116,580		233,371			(66,330)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2025	10/09/2026	20		26278		7,650		5,906		7,515			(1,744)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	242		23993		139,200		96,752		160,445			(42,448)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	34		24547		16,480		10,187		19,877			(6,293)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/25/2025	09/25/2026	45		25349		25,190		18,477		28,108			(6,713)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	12/18/2025	12/18/2026	44		25595		24,090		23,230		24,632			(860)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	29		25024		15,120		10,509		18,097			(4,611)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	42		25048		16,600		11,538		19,720			(5,062)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	43		24161		23,200		14,787		31,086			(8,413)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	34		24428		26,320		16,269		35,157			(10,051)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/25/2025	09/25/2026	246		24544		155,400		113,988		172,658			(41,412)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2025	07/17/2026	800		23078		7,280		3,940		16,929			(3,340)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/13/2025	11/13/2026	500		24993		3,200		2,778		3,950			(422)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	900		23143		8,730		5,564		7,921			(3,166)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/01/2025	10/01/2026	2,800		24801		33,600		25,200		27,325			(8,400)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	500		25607		3,300		3,046		2,292			(254)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	4,200		25607		40,740		37,606		30,014			(3,134)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/23/2025	10/23/2026	500		25097		3,750		3,039		1,591			(711)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	500		25776		3,800		3,581		2,515			(219)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	500		25250		5,100		5,100		5,100							D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/01/2025	05/01/2026	3,500		19787		19,250		6,346		83,847			(12,904)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/08/2026	4,700		20064		46,060		16,070		198,454			(29,990)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	06/20/2025	06/18/2026	4,300		21626		55,040		25,685		90,453			(29,355)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	500		24745		4,000		3,154		5,582			(846)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	09/25/2025	09/25/2026	3,500		24397		33,950		24,903		36,456			(9,047)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/18/2025	12/18/2026	4,500		25019		45,000		43,393		43,229			(1,607)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	4,600		24648		44,620		42,904		47,912			(1,716)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	06/20/2025	06/18/2026	700		21626		7,070		3,299		10,916			(3,771)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/01/2025	10/01/2026	500		24801		4,350		3,263		3,169			(1,088)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/29/2025	05/29/2026	800		21364		6,560		2,667		15,399			(3,893)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/19/2025	11/19/2026	3,500		24641		30,800		27,246		41,304			(3,554)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	4,400		25776		42,680		40,218		29,392			(2,462)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/07/2025	08/07/2026	3,900		23390		47,190		28,262		84,446			(18,928)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	5,000		23250		67,000		42,519		61,308			(24,481)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/20/2025	11/20/2026	3,500		24054		31,150		27,641		41,334			(3,509)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	04/16/2025	04/16/2026	4,100		18258		43,460		12,537		342,212			(30,923)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/25/2025	11/25/2026	600		25018		4,440		4,001		4,785			(439)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/07/2025	08/07/2026	700		23390		6,370		3,815		12,296			(2,555)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	4,900		23143		68,600		43,723		70,477			(24,877)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	2,100		25250		21,420		21,420		21,420							D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/30/2025	07/30/2026	900		23345		8,550		4,933		11,518			(3,617)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/23/2025	07/23/2026	3,200		23162		38,720		21,594		51,189			(17,126)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/13/2025	11/13/2026	4,300		24993		39,990		34,717		49,101			(5,273)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	500		25588		3,650		3,570		2,571			(80)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	4,800		24745		48,480		38,225		66,256			(10,255)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	04/16/2025	04/16/2026	800		18258		6,720		1,938		55,957			(4,782)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2025	07/17/2026	4,100		23078		37,310		20,193		86,761			(17,118)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	600		25607		4,560		4,209		3,235			(351)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2025	10/09/2026	500		25098		4,250		3,281		3,918			(969)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/23/2025	07/23/2026	600		23162		3,900		2,175		4,470			(1,725)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/30/2025	10/30/2026	4,300		25735		42,140		34,962		31,918			(7,178)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/29/2025	05/29/2026	4,000		21364		43,600		17,727		100,372			(25,873)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	07/30/2025	07/30/2026	3,400		23345		42,840		24,715		55,563			(18,125)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/25/2025	11/25/2026	3,200		25018		30,080		27,105		33,448			(2,975)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	2,800		23566		25,480		16,660		29,179			(8,820)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	600		25588		4,380		4,284		3,085			(96)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	800		23250		7,280		4,620		5,738			(2,660)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	04/24/2025	04/24/2026	900		19214		7,470		2,319		38,668			(5,151)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/20/2025	11/20/2026	500		24054		3,000		2,662		3,899			(338)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/08/2026	700		20064		6,020		2,100		26,543			(3,920)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	700		23566		4,480		2,929		5,007			(1,551)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	500		24879		3,650		2,948		2,188			(702)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	04/17/2025	04/17/2026	4,100		18258		44,280		13,002		276,427			(31,278)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	04/24/2025	04/24/2026	4,400		19214		36,520		11,337		189,046			(25,183)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	500		24648		3,800		3,654		4,007			(146)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	05/01/2025	05/01/2026	500		19787		3,800		1,253		16,483			(2,547)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/23/2025	10/23/2026	4,100		25097		48,790		39,541		26,985			(9,249)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/09/2025	10/09/2026	3,100		25098		32,860		25,367		31,781			(7,493)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/26/2025	12/24/2026	4,500		25644		48,150		47,749		35,018			(401)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	3,100		23652		39,060		26,617		45,569			(12,443)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	4,400		25588		46,640		45,615		34,614			(1,025)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	11/19/2025	11/19/2026	600		24641		3,540		3,132		4,672			(408)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	4,200		24879		48,300		39,012		35,378			(9,288)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/12/2025	11/12/2026	204		2641.9591660000001		12,950		11,207		8,022			(1,743)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	242		2732.3879000000002		11,400		8,769		2,614			(2,631)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	288		2288.0167919999999		10,680		3,902		31,127			(6,778)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/29/2025	10/29/2026	241		2686.0742049999999		14,640		12,106		5,676			(2,534)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	282		2623.092384		21,140		16,262		8,378			(4,878)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	480		2215.0836519999998		29,500		10,779		85,671			(18,721)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/29/2025	10/29/2026	604		2594.1364199999998		55,200		45,646		28,540			(9,554)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	397		2635.6626839999999		37,000		29,173		11,645			(7,827)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	198		2466.8391660000002		12,300		9,698		9,903			(2,602)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	198		2749.051614		11,100		8,752		2,120			(2,348)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	336		2285.932988		12,460		4,553		36,969			(7,907)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/29/2025	10/29/2026	201		2459.9569499999998		7,650		6,326		6,908			(1,324)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/12/2025	11/12/2026	408		2565.9844589999998		36,500		31,587		26,490			(4,913)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/15/2025	10/15/2026	278		2766.6898919999999		14,280		11,259		2,513			(3,021)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	240		2015.038468		9,300		3,398		15,786			(5,902)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	1,702		2494.152165		111,720		88,394		112,277			(23,326)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	06/26/2025	06/26/2026	276		2241.615456		10,680		5,164		17,489			(5,516)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2025	07/17/2026	1,509		2253.681		98,260		53,179		138,923			(45,081)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	484		2344.5929759999999		21,450		13,671		30,239			(7,779)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	1,652		2426.3730599999999		103,600		72,008		114,869			(31,592)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	261		2356.5569999998		10,020		6,194		15,542			(3,826)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	352		2353.6893599999999		20,080		12,798		28,760			(7,282)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2025	07/17/2026	222		2314.5303869999998		7,900		4,276		11,246			(3,624)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	284		2474.4160449999999		17,920		14,178		18,131			(3,742)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	06/26/2025	06/26/2026	1,749		2178.6243239999999		104,120		50,344		163,698			(53,776)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	1,522		2312.8744799999999		88,900		54,952		129,028			(33,948)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	08/21/2025	08/21/2026	1,407		2235.4363680000001		89,920		57,312		119,428			(32,608)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	07/17/2025	07/17/2026	311		2341.574559000001		10,500		5,683		15,207			(4,817)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	372		2532.92038		16,470		11,448		18,056			(5,022)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	248		2511.126609999998		9,000		6,255		9,925			(2,745)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	203		2568.162615000002		8,250		6,527		8,030			(1,723)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	340		3523.927769999998		14,630		11,817		8,705			(2,813)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/18/2025	06/18/2026	661		3214.023020000001		50,400		23,326		52,444			(27,074)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/05/2025	11/05/2026	154		3165.737099999998		15,500		13,115		14,257			(2,385)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	155		3226.222209999999		15,950		12,883		7,761			(3,067)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/18/2025	06/18/2026	232		3289.611519999999		12,390		5,734		7,853			(6,656)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/18/2025	06/18/2026	298		3280.5409		16,650		7,706		11,379			(8,944)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/17/2025	09/17/2026	184		3204.210869999999		10,620		7,557		9,861			(3,063)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	151		3267.069		10,000		9,615		9,146			(385)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	303		3655.484840000001		9,000		9,000		9,000							D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	155		3177.683259999998		18,250		14,740		12,825			(3,510)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/17/2025	09/17/2026	398		3563.500570000002		19,240		13,690		3,572			(5,550)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/05/2025	11/05/2026	525		3492.66905		19,720		16,686		20,448			(3,034)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/18/2025	06/18/2026	198		3014.46938		12,060		5,581		19,489			(6,479)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	151		3601.050749999999		7,200		6,923		5,098			(277)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/22/2025	10/22/2026	680		3381.546850000002		44,660		36,072		46,501			(8,588)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	151		3318.360560000001		7,700		7,700		7,700							D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/17/2025	09/17/2026	490		3416.518419999999		42,080		29,942		17,669			(12,138)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	212		3587.82375		10,710		10,298		7,688			(412)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	756		3439.02		74,500		71,635		60,028			(2,865)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	151		3619.128299999999		5,500		5,500		5,500							D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	09/18/2025	09/18/2026	1,209		3298.96333		102,000		72,857		99,522			(29,143)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/25/2025	06/25/2026	44,853		391.997610000001		385,440		185,308		1,160,683			(200,132)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	09/10/2025	09/10/2026	4,922		409.610880000001		35,600		24,646		59,918			(10,954)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/05/2025	06/05/2026	1,795		396.589319999999		9,730		4,143		38,756			(5,587)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/05/2025	06/05/2026	4,359		395.029479999998		26,180		11,148		100,334			(15,032)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/08/2026	3,099		396.12606		13,800		4,815		67,784			(8,985)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	09/10/2025	09/10/2026	35,437		405.54728		322,560		223,311		531,410			(99,249)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2026	33,264		393.426179999999		284,270		142,135		818,299			(142,135)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2026	3,809		396.576739999997		27,000		13,500		82,863			(13,500)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/05/2025	06/05/2026	31,542		389.180079999998		273,060		116,276		899,456			(156,784)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/08/2026	3,874		389.54331999999		27,000		9,420		108,894			(17,580)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	09/10/2025	09/10/2026	4,676		412.86176		26,410		18,284		47,442			(8,126)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/08/2026	30,732		386.44556		258,230		90,097		956,186			(168,133)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/25/2025	06/25/2026	2,039		400.23779999999		10,480		5,038		37,704			(5,442)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/25/2025	06/25/2026	1,529		391.99761000000		13,140		6,317		39,569			(6,823)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO-	06/25/2025	06/25/2026	3,823		397.09868		24,150		11,611		81,132			(12,539)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2027	8,379		393.42617999999		99,990		75,027		218,775			(24,963)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	06/25/2025	06/25/2027	7,136		390.82044000000		89,320		66,163		200,653			(23,157)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	06/05/2025	06/04/2027	6,667		388.40016000000		82,940		59,129		200,267			(23,811)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	04/10/2024	04/10/2026	7,536		371.19842999999	84,000			11,423		352,075			(42,115)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	05/08/2025	05/07/2027	5,423		388.38166000000		57,120		38,525		162,707			(18,595)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO-	09/10/2025	09/10/2027	6,398		405.14091999999		81,380		68,877		116,135			(12,503)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/24/2025	07/24/2026	3,669		407.99238000000		1,500		841		13,140			(659)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2026	2,462		406.1		19,900		9,950		25,677			(9,950)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	6,319		411.01857000000		41,860		29,095		21,746			(12,765)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/23/2025	10/23/2026	6,342		409.12011999999		48,620		39,404		32,158			(9,216)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/06/2025	11/06/2026	6,922		404.10548999999		19,880		16,876		41,524			(3,004)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/18/2025	09/18/2026	3,925		406.8347		28,160		20,114		18,335			(8,046)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/30/2025	10/30/2026	7,653		404.25689999999		19,530		16,203		39,767			(3,327)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	6,374		405.8605		33,540		26,537		23,748			(7,003)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	5,127		408.34129000000		32,550		20,120		15,615			(12,430)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	3,658		409.5		25,200		17,172		14,026			(8,028)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/26/2025	12/24/2026	7,562		409.11014		49,910		49,494		42,353			(416)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/04/2025	06/04/2026	23,211		424.01405999999		183,300		77,550		55,952			(105,750)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/23/2025	10/23/2026	20,979		440.27555999999		76,540		62,031		37,155			(14,509)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	1,463		449.90163999999		2,700		2,077		821			(623)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	18,592		439.01898		65,360		65,360		65,360							0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	30,344		420.54430000000		234,240		85,588		85,942			(148,652)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	18,436		429.13143000000		166,440		105,625		54,166			(60,815)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	30,154		439.71620000000		92,250		72,989		53,259			(19,261)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	13,200		423.00940000000		128,520		125,695		118,543			(2,825)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/04/2025	06/04/2026	26,668		435.3535		99,360		42,037		13,926			(57,323)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/26/2025	12/24/2026	25,126		436.98538000000		107,120		106,227		90,181			(893)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	1,233		440.87633		3,000		2,827		2,954			(173)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	1,213		449.33069999999		2,950		1,872		368			(1,078)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/24/2025	07/24/2026	19,324		420.66548999999		233,050		130,610		99,770			(102,440)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/06/2025	08/06/2026	25,466		439.01925		84,240		50,220		22,237			(34,020)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	25,455		422.98379999999997		242,320		223,680		213,506			(18,640)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	25,422		436.10059999999999		111,280		108,834		96,180			(2,446)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2026	12,558		437.36970000000002		39,780		19,890		8,216			(19,890)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	23,168		425.06099999999998		211,850		144,363		103,440			(67,487)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	32,797		438.92232000000001		113,900		105,138		89,028			(8,762)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/14/2025	05/14/2026	1,741		432.20375000000001		6,090		2,225		949			(3,865)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/23/2025	10/23/2026	16,832		424.69783999999999		160,080		129,735		105,628			(30,345)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/31/2025	12/31/2026	11,743		422.66818000000001		113,760		113,760		113,759							D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	21,672		425.86479000000003		211,820		138,498		89,685			(73,322)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/06/2025	08/06/2026	22,038		424.72559999999999		204,300		121,794		87,327			(82,506)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	22,803		442.73502000000002		88,360		56,075		15,622			(32,285)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/24/2025	07/24/2026	21,281		439.06193999999999		85,260		47,783		15,425			(37,477)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	17,335		439.87817999999999		77,390		47,837		15,236			(29,553)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	16,916		421.76859999999999		164,220		129,932		125,672			(34,288)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2026	31,273		425.59280000000001		226,060		113,030		84,340			(113,030)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/29/2025	10/29/2026	24,290		433.70875000000001		83,300		68,883		79,787			(14,417)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/18/2025	09/18/2026	16,926		423.14069999999998		152,490		108,921		99,538			(43,569)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	28,331		425.40816000000001		242,440		233,115		215,047			(9,325)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/06/2025	11/06/2026	19,035		418.66784999999999		185,570		157,531		186,297			(28,039)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/30/2025	10/30/2026	22,465		422.00869999999998		171,080		141,940		156,722			(29,140)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	1,233		447.77136000000002		1,800		1,696		1,623			(104)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	20,957		420.59683000000001		192,100		181,017		205,805			(11,083)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/14/2025	08/14/2026	21,730		424.72408999999999		203,810		125,981		91,275			(77,829)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/29/2025	10/29/2026	1,239		442.18119999999999		2,300		1,902		1,942			(398)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/27/2025	08/27/2026	21,915		441.88092		78,300		51,196		18,080			(27,104)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	20,729		440.62200000000001		69,700		47,496		20,483			(22,204)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/10/2025	12/10/2026	35,997		435.60365999999999		128,480		121,068		131,479			(7,412)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	17,068		426.52480000000003		150,500		115,769		86,329			(34,731)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	12,929		423.45769000000001		126,140		125,089		113,406			(1,051)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/29/2025	10/29/2026	22,555		420.79835000000003		179,270		148,243		187,810			(31,028)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	20,395		432.20375000000001		71,340		26,067		11,122			(45,273)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/17/2025	12/17/2026	1,221		448.33679999999998		2,200		2,115		1,618			(85)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	23,946		434.91910000000001		79,540		65,992		62,639			(13,548)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	24,549		442.28724999999997		73,730		51,246		23,687			(22,484)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/08/2025	10/08/2026	18,044		441.69923999999997		60,680		46,677		23,962			(14,003)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/06/2025	08/06/2026	1,224		447.18705		2,300		1,371		383			(929)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	20,174		427.88720000000 001		177,620		123,456		78,055			(54,164)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	24,776		439.85435000000 001		79,790		56,993		32,739			(22,797)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/17/2025	12/17/2026	36,391		441.37632000000 002		110,260		106,019		87,597			(4,241)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/06/2025	11/06/2026	22,496		434.44373999999 999		82,810		70,298		73,734			(12,513)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	4,648		408.40118999999 999		47,690		26,727		37,991			(20,963)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	2,462		404.88170000000 002		28,300		14,150		10,437			(14,150)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	09/18/2025	09/18/2026	3,925		406.42705000000 001		36,480		26,057		35,475			(10,423)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2025	10/16/2026	1,961		407.9		21,120		16,710		19,888			(4,410)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	2,926		409.09050000000 002		32,040		21,833		25,972			(10,207)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	3,703		405.06380000000 001		47,850		39,700		49,441			(8,150)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	2,683		409.93		27,500		27,271		26,563			(229)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	6,348		408.75085999999 999		78,780		48,696		63,138			(30,084)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BMO-	10/23/2025	10/23/2026	9,026		409.94		88,060		71,367		75,740			(16,693)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	11/06/2025	11/06/2026	3,214		402.08294000000 001		55,770		47,343		59,128			(8,427)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	2,917		411.43		36,240		25,189		27,189			(11,051)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2027	1,244		414.91559999999 998		32,050		21,894		23,208			(10,156)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2027	1,221		421.31376		28,700		28,149		26,708			(551)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/12/2025	06/11/2027	4,471		669.7251		104,490		75,497		51,649			(28,993)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/18/2025	12/17/2027	5,142		693.91488000000 004		72,850		71,549		62,379			(1,301)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/26/2025	11/26/2027	4,423		700.79660000000 001		66,420		63,318		42,862			(3,102)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/25/2027	3,167		678.49820999999 997		57,000		42,280		30,964			(14,720)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/02/2026	6,769		623.65918999999 997	123,580			15,533		27,778			(62,302)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2027	2,815		640.04920000000 004		99,110		74,366		65,338			(24,744)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/04/2025	12/03/2027	7,649		684.37044000000 003		128,340		123,580		107,541			(4,760)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/23/2027	6,612		689.64300000000 003		106,000		105,561		88,388			(439)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	11/13/2025	11/13/2026	2,873		379.42417		11,000		9,549		12,966			(1,451)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/13/2026	87		5909.3309099999 997		7,000		6,077		7,077			(923)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	544		5699.18		83,390		69,186		89,227			(14,204)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	559		5361.2234099999 996		83,130		34,081		126,794			(49,049)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/16/2026	88		5685.9220599999 999		9,550		7,556		10,562			(1,994)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	293		5440.2999900000 004		42,128		30,091		57,235			(12,037)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	353		5622.9833600000 002		50,200		40,684		55,740			(9,516)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	94		5302.1955500000 004		12,715		8,665		18,694			(4,050)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	516		5244.0471600000 001		78,300		36,656		127,807			(41,644)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	113		5357.6962199999 998		10,740		3,747		18,120			(6,993)				D/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/16/2026	708		5629.4019600000001		123,200		97,477		137,987			(25,723)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/10/2026	552		5389.32557		91,140		47,573		129,667			(43,567)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	373		5360.5551999999998		51,800		29,031		78,352			(22,769)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	470		5366.0133500000002		63,300		43,135		97,738			(20,165)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	496		5291.2262700000001		71,006		34,333		120,793			(36,673)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/13/2026	940		5708.3332600000003		162,540		141,106		167,400			(21,434)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	96		5359.1859199999999		8,335		3,902		13,744			(4,433)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	454		5225.4727199999998		67,680		23,614		111,080			(44,066)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	94		5302.1955500000004		7,725		5,264		10,785			(2,461)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	88		5818.8627800000004		8,250		6,845		8,701			(1,405)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	488		5273.41723		78,728		47,150		117,136			(31,578)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	11		47711		8,765		6,261		10,289			(2,504)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	13		46696		12,660		9,043		14,698			(3,617)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	104		46512		114,768		81,977		134,270			(32,791)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	4,200		0.9869999999999999		144,018		105,640		161,792			(38,378)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	1,400		1.016		51,660		35,907		61,656			(15,753)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	3,500		0.997		117,950		97,860		117,268			(20,090)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	1,100		1.006		34,100		28,292		33,703			(5,808)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	4,800		1.0029999999999999		154,560		107,428		178,444			(47,132)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	1,800		1.008		57,960		46,973		58,512			(10,987)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	3,267		304.08783		11,800		3,465		20,405			(8,335)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/05/2028	300,000		905.75	55,530			22,346		54,810			(11,112)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	800,000		907.64	121,040			42,138		85,200			(24,221)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2022	12/14/2027	200,000		916.95	37,200			14,521		20,540			(7,444)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/01/2023	11/01/2028	500,000		899.17	91,600			51,948		76,300			(18,320)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2027	100,000		914.85	18,630			7,201		10,250			(3,728)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/07/2023	06/07/2028	100,000		922.4	18,640			9,070		16,230			(3,728)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2022	04/13/2027	100,000		967.64	9,570			2,450		4,420			(1,915)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/23/2028	100,000		910.82	18,400			7,899		16,960			(3,682)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2027	200,000		901.63	31,020			11,513		22,060			(6,207)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2028	100,000		912.18	18,330			10,184		14,990			(3,666)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2027	200,000		902.16	30,200			11,093		21,360			(6,043)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2022	03/30/2027	500,000		979.01	47,950			11,909		18,400			(9,595)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	100,000		924.74	11,530			3,395		8,700			(2,307)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2022	11/22/2027	200,000		913.39	36,940			13,974		21,720			(7,392)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2027	200,000		926.76	33,100			9,872		20,360			(6,624)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2026	100,000		1010.76	12,160			1,107		10			(2,433)				D/0

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2022	05/18/2027	300,000		940.27	34,710			9,553		22,050			(6,946)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2027	200,000		920.22	29,940			10,193		18,880			(5,991)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	300,000		928.69	55,680			27,306		46,980			(11,136)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2028	100,000		918.3	18,650			8,359		16,740			(3,730)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2027	100,000		908.31	15,030			5,290		10,200			(3,008)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2028	300,000		921.16	56,160			26,034		50,460			(11,232)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2022	07/07/2027	200,000		930.82	31,780			9,618		19,700			(6,359)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2028	200,000		925.23	37,320			15,570		31,860			(7,468)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2027	200,000		912.63	36,800			14,506		21,100			(7,364)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2027	400,000		911.53	60,320			20,768		40,280			(12,071)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/28/2028	200,000		943.25	37,620			22,510		23,560			(7,524)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2022	06/02/2027	400,000		949.31	45,920			13,016		26,520			(9,189)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/28/2023	06/28/2028	200,000		929.56	37,280			18,569		30,120			(7,456)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2022	04/20/2027	100,000		964.36	11,440			2,973		5,650			(2,289)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2022	06/08/2027	200,000		944.5	23,080			6,618		14,000			(4,619)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/29/2027	200,000		909.23	39,840			15,879		22,100			(7,972)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2022	05/11/2027	200,000		940.23	23,060			6,258		14,820			(4,615)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2028	200,000		919.17	36,760			15,619		31,820			(7,356)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2027	500,000		936.05	79,000			25,987		42,650			(15,809)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	300,000		923.26	56,730			26,515		49,110			(11,346)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2022	04/27/2027	100,000		951.97	11,740			3,096		6,470			(2,349)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/07/2023	09/07/2028	100,000		924.06	18,420			9,891		14,140			(3,684)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2022	11/30/2027	200,000		918.18	37,040			14,174		19,500			(7,412)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2027	400,000		900.94	62,200			22,370		44,160			(12,447)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2028	200,000		917.86	37,500			17,959		34,220			(7,500)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2027	200,000		968.37	19,220			4,847		8,700			(3,846)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2027	200,000		954.34	22,920			6,132		12,580			(4,587)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	100,000		934.02	18,550			9,382		14,730			(3,710)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	300,000		923.24	55,920			32,786		40,110			(11,184)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2022	07/13/2027	200,000		925.12	31,860			9,747		20,700			(6,376)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/10/2023	05/10/2028	200,000		925.12	37,940			17,879		32,460			(7,588)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/08/2027	200,000		927.34	30,020			10,122		18,000			(6,007)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2028	100,000		918.52	18,660			7,714		16,420			(3,734)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2022	08/17/2027	200,000		944.5	31,620			10,280		16,080			(6,327)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2027	200,000		907.41	31,720			11,530		20,140			(6,347)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2027	100,000		914.46	15,880			5,955		9,880			(3,178)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	100,000		923.43	18,410			9,735		14,450			(3,682)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/19/2028	100,000		922.83	18,600			8,551		16,560			(3,720)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2027	300,000		923.67	34,560			10,042		26,430			(6,916)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2030	100,000		937.15	27,190			19,230		20,900			(3,884)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2023	02/08/2030	100,000		920.28	27,100			15,899		24,710			(3,871)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2022	12/28/2029	300,000		909.23	81,000			46,209		56,340			(11,576)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2022	09/21/2029	100,000		911.53	20,920			11,127		16,610			(2,989)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2030	100,000		915.75	27,300			15,718		26,200			(3,900)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/26/2023	04/26/2030	100,000		921.16	27,450			16,932		25,090			(3,921)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2022	11/09/2029	600,000		901.63	130,200			71,750		103,860			(18,600)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2030	100,000		920.08	26,800			18,723		22,140			(3,829)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2022	12/21/2029	100,000		912.63	27,200			15,436		18,800			(3,886)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2030	200,000		923.24	54,320			38,268		43,120			(7,760)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/26/2023	07/26/2030	200,000		941.31	54,220			35,376		44,780			(7,746)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2022	11/02/2029	100,000		902.16	21,280			11,669		17,070			(3,040)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2022	08/24/2029	200,000		936.05	44,160			23,005		31,180			(6,309)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2022	11/16/2029	200,000		914.46	44,700			24,756		32,860			(6,386)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/25/2023	10/25/2030	100,000		893.49	26,290			18,089		23,400			(3,756)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2023	02/01/2030	600,000		925.23	164,520			96,072		146,940			(23,503)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2022	10/26/2029	200,000		907.41	44,100			24,061		32,960			(6,300)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2029	200,000		923.67	36,100			17,817		29,840			(5,157)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/17/2023	05/17/2030	200,000		919.65	55,420			34,640		49,400			(7,917)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2022	06/29/2029	300,000		926.76	68,100			33,983		51,270			(9,729)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2022	04/06/2029	200,000		968.37	27,280			12,716		18,500			(3,897)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2029	200,000		924.74	36,340			18,035		29,540			(5,191)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/13/2023	09/13/2030	300,000		923.95	82,470			55,389		66,180			(11,781)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2022	10/05/2029	100,000		908.31	20,960			11,263		16,760			(2,994)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2022	10/19/2029	300,000		900.94	65,730			35,682		52,080			(9,390)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2022	07/27/2029	200,000		931.85	44,080			22,480		32,020			(6,297)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/20/2023	09/20/2030	200,000		915.81	53,960			36,389		44,720			(7,709)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/27/2030	200,000		943.25	60,980			43,479		43,940			(8,715)				D/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2023	01/25/2030	100,000		918.52	27,390			15,919		24,770			(3,913)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/09/2023	08/09/2030	400,000		929.43	109,600			72,109		90,960			(15,657)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2023	02/15/2030	400,000		919.17	107,440			63,329		97,800			(15,349)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/22/2023	03/22/2030	300,000		914.65	81,900			49,396		75,750			(11,700)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/15/2023	11/15/2030	100,000		917.65	26,680			18,577		22,270			(3,811)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2022	12/07/2029	200,000		914.85	54,680			30,732		37,140			(7,811)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2030	200,000		919.95	53,980			35,663		46,620			(7,711)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2023	02/22/2030	400,000		910.82	108,000			63,980		101,200			(15,435)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/27/2023	09/27/2030	100,000		903.97	26,450			17,909		23,400			(3,779)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2022	10/12/2029	500,000		900.49	104,550			56,469		89,150			(14,936)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2029	100,000		929.94	22,130			11,225		16,760			(3,161)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/05/2023	04/05/2030	100,000		925.69	27,650			16,828		24,780			(3,950)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2030	100,000		923.26	27,710			17,168		24,750			(3,959)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2030	200,000		928.69	54,340			34,561		47,920			(7,763)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2022	09/14/2029	100,000		920.22	20,890			11,054		16,320			(2,984)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2022	08/10/2029	500,000		942.97	112,000			57,732		77,650			(16,000)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/30/2023	08/30/2030	100,000		930.32	27,140			18,079		22,380			(3,877)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2022	09/07/2029	200,000		927.34	41,920			22,076		31,820			(5,991)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2029	500,000		907.64	104,850			56,057		85,850			(14,979)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/24/2023	05/24/2030	300,000		917.86	82,260			51,642		75,990			(11,751)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2022	05/04/2029	200,000		954.34	36,100			17,223		26,000			(5,157)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2030	100,000		934.02	27,190			17,591		23,230			(3,884)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/19/2023	04/18/2030	100,000		922.83	27,220			16,711		24,860			(3,890)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/29/2023	11/29/2030	100,000		922.87	27,020			18,962		21,410			(3,860)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/29/2023	03/29/2030	200,000		918.3	54,600			33,081		50,260			(7,800)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2029	100,000		946.38	18,130			8,799		13,560			(2,590)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2023	01/04/2030	200,000		905.75	54,160			31,046		53,440			(7,740)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	108		922.33669999999995	3,250			357		6,038			(1,086)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	107		932.46429999999998	3,550			1,118		5,810			(1,187)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	331		904.84424999999999	9,930			36		23,981			(3,313)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	218		912.09040000000005	7,060			142		14,115			(2,360)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/30/2026	540		924.30476999999996	16,995			451		28,464			(5,680)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	162		4920.5339800000002		14,320		4,205		25,414			(10,115)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	94		5420.9984800000002		5,100		2,956		7,819			(2,144)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	444		5415.9605499999998		66,480		28,309		97,465			(38,171)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	94		5313.40128		12,100		6,050		18,805			(6,050)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	93		5296.4927500000003		11,800		6,386		16,763			(5,414)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	93		5226.7995000000001		9,700		4,317		13,698			(5,383)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	790		4994.5640800000001		108,030		31,721		219,955			(76,309)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	549		5440.3113599999997		96,000		61,187		131,180			(34,813)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	508		5329.3574399999998		73,440		36,720		116,073			(36,720)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	496		5617.5809499999996		77,840		58,594		87,811			(19,246)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	112		5420.1671999999999		10,500		5,683		15,465			(4,817)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	602		5335.8797599999998		90,880		52,680		142,366			(38,200)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	521		5475.2313599999998		95,410		84,663		113,351			(10,747)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	101		5266.0077799999999		7,100		2,085		17,054			(5,015)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	541		5376.9024600000002		79,460		35,364		121,466			(44,096)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	484		5344.8870999999999		76,180		41,229		112,571			(34,951)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	25		45024		24,541		14,698		34,615			(9,843)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	15		46027		25,088		22,262		29,299			(2,826)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	46		39455		47,448		13,932		82,681			(33,516)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	37		41296		32,085		9,960		57,273			(22,125)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	22		47869		19,880		14,965		22,834			(4,915)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	148		47695		173,740		150,829		178,330			(22,911)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	146		44662		152,490		82,529		196,489			(69,961)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	132		46683		157,990		121,965		180,934			(36,025)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	18		45411		16,992		9,850		23,529			(7,142)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	35		44214		26,205		11,663		39,219			(14,542)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/11/2025	09/11/2026	154		46154		180,837		125,692		207,489			(55,145)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	40		46353		27,972		17,828		37,343			(10,144)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/28/2025	08/28/2026	112		46367		124,695		81,874		150,183			(42,821)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	11		50009		5,075		3,820		6,134			(1,255)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	131		44440		153,352		88,894		201,944			(64,458)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	20		46343		17,739		10,624		27,975			(7,115)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	19		49070		14,859		12,614		16,416			(2,245)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	39		42899		33,456		11,673		57,862			(21,783)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	22		47647		20,020		14,685		24,416			(5,335)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	118		46985		137,940		103,834		155,863			(34,106)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	21		44359		20,925		9,765		36,909			(11,160)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	29		45409		19,695		11,038		25,432			(8,657)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	15		49295		14,826		14,297		14,075			(530)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	139		42110		138,504		53,651		212,308			(84,853)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	88		48144		102,060		98,415		97,947			(3,645)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	154		43474		168,304		81,378		233,444			(86,926)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	14		47220		7,560		4,382		11,958			(3,178)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	15		41938		10,296		3,196		19,367			(7,100)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	11		49492		9,490		8,056		10,520			(1,434)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	114		44739		120,717		67,655		152,917			(53,062)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	117		44484		125,996		62,998		163,925			(62,998)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	32		50067		25,305		21,968		25,568			(3,337)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	111		46735		118,300		95,875		128,766			(22,425)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	199		39455		185,328		54,418		321,185			(130,910)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	13		45946		18,012		9,402		24,884			(8,610)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	149		43000		145,215		53,458		225,276			(91,757)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	140		41242		143,013		47,147		237,430			(95,866)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	128		46223		155,229		113,863		182,006			(41,366)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	11		46664		5,480		2,966		7,611			(2,514)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	107		42207		109,305		51,009		157,323			(58,296)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	14		44185		16,074		5,917		28,631			(10,157)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	13		49007		13,410		12,931		12,753			(479)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	14		44651		11,904		4,382		21,648			(7,522)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	142		39973		150,936		46,857		243,285			(104,079)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	64		48554		43,080		36,571		47,419			(6,509)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	123		44320		130,734		78,297		176,634			(52,437)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	15		40904		10,524		3,090		20,964			(7,434)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	131		41203		134,082		46,781		204,305			(87,301)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/28/2025	08/28/2026	22		46321		25,070		16,461		30,167			(8,609)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	11		46442		9,200		4,600		13,014			(4,600)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	15		42858		12,612		4,400		21,715			(8,212)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	25		41813		20,660		6,811		35,767			(13,849)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	15		48074		24,829		21,555		25,344			(3,274)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	109		45009		118,678		75,641		149,550			(43,037)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	116		46530		132,659		117,717		155,474			(14,942)				0/0

SCHEDULE DB - PART A - SECTION 1

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/11/2025	09/11/2026	39		47168		32,202		22,382		37,799			(9,820)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/28/2025	08/28/2026	18		47782		17,632		11,577		22,767			(6,055)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	31		46303		25,480		13,300		35,035			(12,180)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	26		42906		27,368		10,601		44,788			(16,767)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	21		49574		16,680		15,443		15,822			(1,237)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	150		47612		195,048		180,580		188,004			(14,468)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/11/2025	09/11/2026	15		48460		11,193		7,780		13,762			(3,413)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	14		43242		12,954		5,311		20,025			(7,643)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	135		43139		142,680		63,500		201,859			(79,180)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	125		42651		101,230		41,502		149,114			(59,729)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	15		48604		12,908		10,461		14,435			(2,447)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	26		48491		17,952		13,859		21,385			(4,093)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	108		44606		140,112		73,135		180,993			(66,977)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	26		44849		21,516		8,821		38,762			(12,695)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	13		47831		15,414		11,306		19,103			(4,108)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	34		46041		30,780		16,658		42,246			(14,122)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	33		43853		23,100		10,780		37,101			(12,320)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	23		44428		35,110		16,976		53,946			(18,134)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	290		22402		158,795		76,780		219,643			(82,015)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	49		23008		29,436		14,233		42,706			(15,203)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	500		1.048		8,250		7,955		7,960			(295)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	2,700		0.99		105,570		61,196		138,397			(44,374)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2025	12/29/2026	2,200		1.0129999999999999		59,840		59,511		56,203			(329)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	3,500		1.004		112,700		50,158		163,577			(62,542)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	3,000		0.995		98,700		51,519		128,168			(47,181)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	3,000		0.9719999999999998		92,400		28,685		138,413			(63,715)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	5,000		0.9889999999999999		172,000		149,319		182,131			(22,681)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	2,700		0.99		86,670		83,575		389,466			(3,095)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	1,200		1.004		18,840		10,196		24,182			(8,644)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	2,700		0.99		100,170		42,655		145,169			(57,515)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	900		1.032		21,150		9,413		32,331			(11,737)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	1,900		0.9859999999999999		70,680		35,340		94,552			(35,340)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	1,700		0.997		53,550		47,518		62,049			(6,032)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	3,200		0.9729999999999998		120,640		111,691		116,567			(8,949)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	500		1.04		14,050		12,197		14,843			(1,853)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	3,900		1		123,240		66,699		162,837			(56,541)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	700		1.042		11,200		5,846		15,102			(5,354)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	1,900		0.9849999999999999		60,610		33,968		76,796			(26,642)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	3,800		0.97		125,400		79,925		150,105			(45,475)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2025	09/18/2026	1,900		0.9909999999999999		67,640		48,314		74,638			(19,326)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	500		0.998		10,400		9,229		11,840			(1,171)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	1,800		0.9939999999999999		57,060		38,883		69,062			(18,177)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	500		1.028		12,400		3,849		21,632			(8,551)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	248		2517.9926610000002		8,958		7,604		9,622			(1,354)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	372		2527.6679450000001		7,650		6,494		8,222			(1,156)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	1,213		2374.3076850000002		60,146		40,986		68,817			(19,160)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	209		2441.2569450000001		8,865		6,041		10,181			(2,824)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	268		3194.69661		11,688		4,527		18,275			(7,161)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	160		3268.1747		8,865		5,309		11,188			(3,556)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	153		3416.46792		8,970		6,752		8,625			(2,218)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	1,178		3233.1133199999999		94,620		78,503		100,578			(16,117)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,274		3012.7390999999998		85,424		33,090		127,162			(52,334)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2025	08/14/2026	188		3328.2338599999998		14,814		9,157		16,256			(5,657)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	196		3177.1687999999999		13,086		5,824		18,192			(7,262)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	233		3229.48488		9,947		4,078		15,038			(5,869)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/16/2025	10/16/2026	1,772		3239.1564800000001		147,288		116,536		158,385			(30,752)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	252		3261.0141899999999		17,112		10,907		19,649			(6,205)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	1,366		3040.3979399999998		105,780		43,367		154,043			(62,413)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	175		3010.2847099999999		10,700		3,527		19,408			(7,173)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	214		3475.4856		8,197		6,170		7,791			(2,027)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	1,037		3292.7585600000002		77,316		62,660		76,349			(14,656)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	1,390		3091.3655399999998		107,930		52,186		138,759			(55,744)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/11/2025	12/11/2026	295		3541.1414500000001		17,800		16,822		13,909			(978)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2025	08/14/2026	1,567		3216.5481599999998		129,600		80,110		144,602			(49,490)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	1,168		3108.8969099999999		115,144		73,388		131,122			(41,756)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	154		3263.9224800000002		10,645		8,218		10,918			(2,427)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	183		3446.90164		9,642		7,814		9,273			(1,828)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	247		3357.5978399999999		15,312		11,232		16,091			(4,080)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	1,268		3260.55744		102,582		75,246		108,533			(27,336)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	1,474		3183.0012400000001		123,281		69,092		138,245			(54,189)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	229		3239.2858000000001		7,714		2,840		10,858			(4,874)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/16/2025	10/16/2026	155		3252.02304		13,165		10,416		14,148			(2,749)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	219		3218.0844200000001		12,649		7,089		14,213			(5,560)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	1,244		3076.3547899999999		82,878		36,885		112,868			(45,993)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	547		2796.53341		30,255		8,884		55,230			(21,371)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	1,403		3291.8750399999999		110,676		83,311		109,460			(27,365)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	1,326		3311.7432399999998		110,352		102,167		102,716			(8,185)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	235		3042.5682000000002		17,115		6,630		25,864			(10,485)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/11/2025	12/11/2026	1,414		3374.7791000000002		104,208		98,482		87,743			(5,726)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	158		3345.1623500000001		6,665		3,333		7,336			(3,333)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2025	08/14/2026	157		3245.2673399999999		11,750		7,263		13,096			(4,487)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	225		3224.9559300000001		15,680		13,914		19,108			(1,766)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	220		2834.1745500000002		9,114		2,499		17,091			(6,615)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	1,001		3290.1764600000001		77,154		52,576		73,991			(24,578)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	327		3195.4986199999998		21,140		9,408		29,450			(11,732)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	1,355		3318.2184600000001		113,535		109,480		106,198			(4,055)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	209		2918.6299899999999		10,824		3,568		18,264			(7,256)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	182		2922.7753499999999		8,785		2,580		18,374			(6,205)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	1,374		3080.3774400000002		93,786		34,526		132,455			(59,260)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	252		3273.6906300000001		13,256		8,449		15,268			(4,807)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	192		3152.5700499999998		18,168		10,881		22,418			(7,287)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	155		3449.29954		8,590		7,127		9,192			(1,463)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	1,260		3296.4640800000002		102,582		79,191		104,697			(23,391)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	188		3361.6065199998		8,898		4,987		9,639			(3,911)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	1,184		3161.9434000000001		91,982		55,088		113,717			(36,894)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	152		3466.5794799999999		7,000		5,673		6,715			(1,327)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/16/2025	10/16/2026	218		3425.7215999999999		10,829		8,568		11,495			(2,261)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	1,072		3154.91615		74,052		37,026		86,467			(37,026)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	247		3338.1897600000002		15,472		11,349		16,296			(4,123)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	217		3362.1797200000001		11,249		9,333		12,036			(1,916)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	226		3184.1993400000001		13,531		6,542		17,635			(6,989)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	252		3253.21002		17,488		8,744		19,891			(8,744)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	2,223		2730.6680500000002		136,335		40,032		233,983			(96,303)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/11/2025	12/11/2026	206		3493.6093500000002		15,813		14,944		12,557			(869)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	151		3461.04468		8,225		7,931		7,588			(294)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	1,501		2855.6173699999999		103,200		34,022		168,289			(69,178)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	997		3150.3185699999999		71,052		63,049		84,509			(8,003)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	200		3103.4269199999999		15,954		6,541		23,757			(9,413)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	152		3389.0795600000001		7,220		4,920		6,741			(2,300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	7,191		428.04719999998		33,600		27,231		29,857			(6,369)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	4,654		390.64780000002		30,420		11,784		127,412			(18,636)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	43,145		417.2		390,600		316,558		367,503			(74,042)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	35,637		418.1		321,840		290,010		301,364			(31,830)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	2,390		422.09249999999997		16,500		15,231		15,187			(1,269)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	98,317		414.33600000001		973,420		845,057		1,012,904			(128,363)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	3,081		398.41757999999		13,920		4,818		61,598			(9,102)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	9,856		417.66399999999		81,180		70,475		84,275			(10,705)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	1,922		428.68599999998		7,840		6,483		7,721			(1,357)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	3,844		418.69720000001		29,920		24,742		30,145			(5,178)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	3,103		394.12882000002		15,960		6,182		74,748			(9,778)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	4,661		388.92354		31,680		9,138		134,602			(22,542)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	6,482		422.74743999998		39,690		31,294		37,004			(8,396)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	1,200		414.84172999998		11,600		9,146		11,275			(2,454)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	32,106		386.60622000001		251,720		72,612		999,943			(179,108)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	23,131		389.08		191,700		77,944		667,589			(113,756)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	4,112		394.52712000002		24,320		9,888		97,552			(14,432)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	2,153		419.35430000002		18,180		16,382		16,921			(1,798)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	21,747		416.2475		209,300		193,200		195,596			(16,100)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	31,687		416.09		286,440		225,847		276,631			(60,593)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	3,595		391.79676000001		25,480		8,820		94,100			(16,660)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	33,352		386.78		276,060		106,935		1,036,983			(169,125)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	5,262		427.71629999999		26,840		24,185		24,279			(2,655)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	1,295		384.67511999999		11,400		3,288		42,773			(8,112)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	30,812		388.68108000001		264,000		91,385		898,860			(172,615)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	1,542		396.08344		8,160		3,318		34,370			(4,842)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	6,692		424.59750000003		39,760		36,702		36,232			(3,058)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	1,913		416.42759999998		18,960		17,085		17,671			(1,875)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	8,654		422.24		54,360		47,192		56,051			(7,168)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	1,554		394.33062000001		7,260		2,094		36,760			(5,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	42,287		416.61619999999		371,360		307,086		375,262			(64,274)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	2,311		390.62837999999		17,640		6,106		63,079			(11,534)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	1,440		421.49916999999		9,540		7,522		8,943			(2,018)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/25/2025	11/24/2027	6,697		419.35430000002		79,800		75,854		75,333			(3,946)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/21/2027	9,308		387.16678000002		106,200		73,669		293,533			(32,531)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/12/2027	20,913		414.75200000001		274,920		256,793		280,525			(18,127)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2027	11,134		385.44756000000 001		132,010		85,109		378,766			(46,901)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2027	12,723		414.42563999999 999		171,190		153,108		166,935			(18,082)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2027	5,135		390.62837999999 999		56,600		38,122		146,716			(18,478)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/29/2025	05/28/2027	9,510		388.69092000000 001		113,220		79,627		287,922			(33,593)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/22/2027	6,951		417.61720000000 003		86,710		78,492		82,226			(8,218)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2027	5,258		415.41250000000 002		70,620		67,908		67,050			(2,712)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2027	10,091		416.2		128,520		117,413		126,948			(11,107)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	3,251		305.74446		11,510		6,229		19,630			(5,281)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	5,270		303.60000000000 002		18,016		7,386		32,148			(10,630)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	2,353		292.70064000000 002		8,127		2,679		13,645			(5,448)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	1,550		384.80721999999 997		7,008		6,488		7,172			(520)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	1,867		372.22604999999 999		10,738		9,529		12,775			(1,210)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	3,382		353.72563000000 002		15,648		11,779		22,772			(3,869)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	2,264		308.32225		8,463		4,232		14,419			(4,232)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	4,152		311.86752000000 001		14,924		8,938		24,975			(5,986)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,650		295.22913999999 997		7,850		3,041		12,556			(4,809)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	1,584		376.89605		7,974		6,462		9,881			(1,512)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/16/2025	10/16/2026	2,270		390.8997		11,466		9,072		11,373			(2,394)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	3,358		292.18104		12,770		4,701		21,354			(8,069)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	2,007		396.57715000000 002		9,896		9,543		9,105			(353)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/11/2025	09/11/2026	2,987		333.75572		10,810		7,514		17,526			(3,296)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	4,572		304.66899999999 998		17,010		8,879		28,923			(8,131)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	1,368		366.16086000000 001		6,395		4,937		8,555			(1,458)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	1,891		367.90922		8,155		6,766		10,388			(1,389)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2026	439		671.99846000000 002		14,190		4,639		32,557			(9,551)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2026	2,926		682.93637999999 999		128,200		41,912		310,456			(86,288)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2026	3,517		704.40279999999 996		169,750		71,817		310,618			(97,933)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/30/2025	04/30/2027	1,170		670.63121999999 998		78,960		52,423		155,798			(26,537)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/20/2024	03/20/2026	138		721.36940000000 004	9,150			980		9,435			(4,588)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/17/2024	04/17/2026	875		685.93461000000 002	54,720			7,967		93,807			(27,435)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2027	703		723.59439999999 995		40,350		28,727		67,296			(11,623)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/10/2024	04/10/2026	849		710.79933000000 005	54,540			7,417		74,222			(27,345)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/22/2024	02/22/2029	100,000		946.29	19,530			12,299		18,590			(3,910)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/15/2023	03/15/2028	200,000		913.02	37,360			16,459		34,580			(7,472)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/04/2029	200,000		933.1	41,580			25,067		43,600			(8,325)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2022	03/23/2027	100,000		975.96	9,590			2,345		3,790			(1,919)				D/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2024	04/10/2029	100,000		956.12	19,360			12,684		19,650			(3,874)				D/0

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BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2022	03/02/2027	100,000		986.95	9,550			2,225		2,960			(1,911)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2022	03/16/2027	100,000		976.38	9,440			2,272		3,790			(1,889)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/28/2024	02/28/2029	100,000		952.02	19,550			12,362		18,510			(3,910)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2024	04/17/2029	100,000		938.1	19,370			12,765		20,320			(3,876)				0/0
BESGUVCX - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2024	04/24/2029	100,000		940	19,330			12,812		20,090			(3,868)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/01/2023	03/01/2030	400,000		904.56	106,440			63,322		102,880			(15,206)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2030	100,000		904.45	26,580			15,886		26,160			(3,797)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/14/2031	100,000		949.17	28,460			20,830		27,500			(4,066)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2031	200,000		958.39	56,960			42,670		55,020			(8,150)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2024	04/24/2031	200,000		940	55,960			42,485		57,800			(7,997)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2024	01/24/2031	100,000		945.54	30,200			21,855		29,610			(4,314)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/23/2022	03/23/2029	200,000		975.96	27,580			12,705		17,640			(3,940)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/22/2024	02/21/2031	200,000		946.29	56,740			41,732		55,420			(8,115)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2024	01/10/2031	200,000		940.07	60,560			43,494		62,020			(8,651)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/07/2024	02/07/2031	200,000		951.67	62,360			45,470		58,560			(8,909)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/04/2024	01/03/2031	200,000		933.1	60,620			43,422		62,960			(8,670)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/15/2023	03/15/2030	300,000		913.02	81,990			49,226		76,920			(11,713)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/18/2024	01/17/2031	200,000		939.89	60,440			43,625		61,360			(8,644)				0/0
BESGUVCX - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2024	03/13/2031	200,000		957.84	57,000			42,337		56,080			(8,146)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2024	03/27/2026	6,856		961.26517000000 001	183,480			21,511		133,138			(92,373)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2024	03/20/2026	2,397		953.90200000000 004	70,840			7,590		66,137			(35,517)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2025	06/26/2030	200,000		262.30399999999 997		37,360		33,511		39,860			(3,849)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/13/2021	05/13/2026	1,000,000		279.3426	88,900			6,434		100			(17,790)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/10/2021	06/10/2026	200,000		285.01830000000 001	17,840			1,565		20			(3,570)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/05/2029	900,000		260.43490000000 003	187,380			113,065		190,710			(37,517)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/03/2022	03/03/2027	900,000		278.23739999999 998	88,380			20,641		22,050			(17,686)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2025	08/21/2030	100,000		264.70299999999 997		18,680		17,329		19,060			(1,351)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/10/2022	03/10/2027	1,800,000		275.32440000000 003	175,500			41,662		50,940			(35,119)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/18/2024	04/18/2029	500,000		257.976	97,150			64,145		102,650			(19,462)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/07/2024	03/07/2029	200,000		264.17450000000 002	39,040			24,877		37,120			(7,821)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/06/2021	05/06/2026	700,000		281.49829999999 997	59,220			4,058		70			(11,850)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/23/2024	02/23/2029	400,000		261.76190000000 003	78,440			49,439		77,280			(15,705)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/17/2025	04/17/2030	300,000		257.6662		55,890		48,068		66,570			(7,822)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/04/2024	04/04/2029	1,000,000		262.5326	197,000			128,558		194,600			(39,465)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/24/2022	02/24/2027	1,400,000		275.40260000000 1	135,520			31,131		38,080			(27,119)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/14/2021	10/14/2026	600,000		285.4325	53,640			8,411		60			(10,734)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/20/2021	05/20/2026	200,000		280.77890000000 2	17,780			1,355		20			(3,558)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/17/2025	07/17/2030	400,000		262.03050000000 2		74,400		67,592		81,160			(6,808)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/09/2023	03/09/2028	1,600,000		253.6327	296,800			129,779		264,320			(59,360)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/18/2021	03/18/2026	500,000		276.08569999999 997	42,200			1,758		50			(8,445)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/31/2025	07/31/2030	100,000		263.00409999999 999		18,600		17,041		19,810			(1,559)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2024	04/11/2029	500,000		260.06180000000 1	97,250			63,837		100,300			(19,482)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2024	01/11/2029	300,000		261.84039999999 999	62,550			37,969		62,370			(12,531)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/22/2025	05/22/2030	100,000		257.67270000000 2		17,470		15,335		20,580			(2,135)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/25/2021	03/25/2026	400,000		276.95999999999 998	33,800			1,538		40			(6,764)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2025	07/10/2030	100,000		263.26620000000 3		18,630		16,854		19,820			(1,776)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/29/2021	04/29/2026	400,000		280.5027	33,720			2,181		40			(6,748)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/04/2021	03/04/2026	100,000		275.4452	8,470			288		10			(1,695)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2025	10/30/2030	200,000		269.50310000000 2		35,100		33,908		32,060			(1,192)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/25/2024	04/25/2029	300,000		258.46300000000 2	58,110			38,591		60,660			(11,641)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/02/2023	03/02/2028	700,000		253.59620000000 1	129,920			56,311		112,700			(25,984)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/28/2024	03/28/2029	1,700,000		264.79219999999 998	335,750			217,933		317,390			(67,298)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/22/2021	04/22/2026	600,000		280.1497	50,760			3,089		60			(10,158)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/01/2024	02/01/2029	500,000		264.0145	104,700			64,727		100,850			(20,963)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/14/2025	08/14/2030	300,000		265.97250000000 3		56,100		51,827		55,950			(4,273)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/11/2021	03/11/2026	300,000		277.98009999999 999	25,410			961		30			(5,085)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/07/2030	200,000		265.19709999999 998		37,420		34,426		37,860			(2,994)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2025	09/18/2030	100,000		269.67430000000 2		18,780		17,710		17,110			(1,070)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/25/2024	01/25/2029	900,000		261.97750000000 2	187,470			115,176		185,940			(37,535)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/08/2024	02/08/2029	1,300,000		261.84930000000 3	270,140			168,041		266,630			(54,087)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/20/2025	06/20/2030	100,000		260.53149999999 999		18,560		16,605		20,910			(1,955)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2030	200,000		260.13409999999 999		35,060		31,045		39,920			(4,015)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/08/2021	04/08/2026	100,000		278.87029999999 999	8,440			449		10			(1,689)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/19/2024	01/19/2029	500,000		260.94220000000 1	104,100			63,613		105,350			(20,843)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2025	09/05/2030	500,000		269.18369999999 999		94,150		88,211		86,500			(5,939)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/16/2023	03/16/2028	2,400,000		256.34820000000 2	457,200			201,669		378,480			(91,440)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2025	07/02/2030	600,000		263.53620000000 1		111,960		100,795		118,560			(11,165)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/17/2022	03/17/2027	1,300,000		274.71080000000 1	125,710			30,325		37,830			(25,156)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/28/2025	08/28/2030	100,000		268.0677		18,740		17,456		17,730			(1,284)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/12/2021	08/12/2026	400,000		289.30259999999998	36,000			4,401		40			(7,204)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/14/2024	03/14/2029	500,000		262.26459999999997	98,250			62,984		96,500			(19,682)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/29/2021	07/29/2026	1,600,000		290.28250000000003	144,640			16,573		160			(28,944)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/21/2024	03/21/2029	500,000		263.93639999999999	98,250			63,361		93,500			(19,682)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/29/2024	02/28/2029	700,000		261.86290000000002	136,010			86,145		130,340			(27,247)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/04/2021	06/04/2026	100,000		283.26190000000003	8,890			751		10			(1,779)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/15/2029	300,000		261.57729999999998	59,100			37,010		58,170			(11,839)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2025	06/12/2030	300,000		261.28680000000003		55,770		49,597		62,010			(6,173)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/16/2025	10/16/2030	500,000		270.4375		93,950		90,038		84,000			(3,912)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/06/2021	05/05/2028	200,000		281.49829999999997	25,400			8,503		8,060			(3,630)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/03/2022	03/02/2029	400,000		278.23739999999998	58,880			26,650		28,360			(8,415)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/09/2023	03/08/2030	600,000		253.6327	162,780			97,324		151,260			(23,263)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/02/2023	03/01/2030	500,000		253.59620000000001	135,550			80,672		123,450			(19,372)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/17/2025	04/16/2032	100,000		257.6662		26,530		23,879		29,130			(2,651)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/04/2032	900,000		260.13409999999999		224,280		205,934		244,350			(18,346)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/18/2021	03/17/2028	100,000		276.08569999999997	12,650			3,992		4,530			(1,808)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/11/2025	12/10/2032	100,000		270.75439999999998		25,140		24,943		22,610			(197)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/04/2024	04/04/2031	800,000		262.5326	228,160			171,567		227,040			(32,633)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/14/2031	800,000		261.57729999999998	229,520			168,249		227,600			(32,840)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/24/2025	07/23/2032	400,000		263.03960000000001		105,880		99,250		110,160			(6,630)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/24/2022	02/23/2029	600,000		275.40260000000001	87,060			39,167		45,000			(12,442)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2025	09/03/2032	100,000		269.18369999999999		26,900		25,688		24,970			(1,212)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2025	08/20/2032	100,000		264.70299999999997		26,620		25,245		26,690			(1,375)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/16/2023	03/15/2030	1,500,000		256.34820000000002	419,550			251,993		369,000			(59,959)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/31/2025	07/30/2032	500,000		263.00409999999999		132,500		124,566		137,550			(7,934)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/19/2024	01/17/2031	800,000		260.94220000000001	242,720			175,261		244,000			(34,729)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2025	07/02/2032	200,000		263.53620000000001		53,180		49,393		55,020			(3,787)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/24/2025	04/23/2032	200,000		258.46530000000001		52,720		47,541		58,820			(5,179)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2024	04/10/2031	900,000		260.06180000000001	254,070			191,723		261,090			(36,353)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/14/2025	08/13/2032	300,000		265.97250000000003		79,980		75,629		78,750			(4,351)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/20/2025	06/17/2032	100,000		260.53149999999999		26,410		24,422		28,580			(1,988)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/14/2021	10/13/2028	300,000		285.4325	40,380			16,063		9,990			(5,771)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/10/2021	06/09/2028	100,000		285.01830000000001	13,730			4,785		4,130			(1,962)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/10/2025	07/09/2032	100,000		263.26620000000003		26,530		24,723		27,510			(1,807)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/25/2024	04/25/2031	200,000		258.46300000000002	56,140			42,677		58,220			(8,029)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/30/2025	05/28/2032	200,000		259.85329999999999		49,780		45,625		54,460			(4,155)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/28/2024	03/28/2031	1,000,000		264.79219999999998	290,600			217,808		280,000			(41,579)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/08/2024	02/07/2031	500,000		261.84930000000003	151,400			110,524		150,450			(21,654)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/01/2024	01/31/2031	900,000		264.0145	275,310			200,225		267,930			(39,376)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/25/2024	01/24/2031	700,000		261.97750000000002	212,450			153,926		211,610			(30,386)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/28/2025	08/27/2032	100,000		268.0677		26,720		25,413		25,460			(1,307)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2025	06/25/2032	100,000		262.30399999999997		26,620		24,661		27,600			(1,959)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/11/2021	03/10/2028	100,000		277.98099999999999	11,060			3,460		4,330			(1,581)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/08/2025	05/07/2032	300,000		258.77629999999999		77,310		70,139		85,620			(7,171)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/29/2021	07/28/2028	100,000		290.28250000000003	16,840			6,191		4,680			(2,407)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/17/2022	03/16/2029	200,000		274.71080000000001	28,900			13,239		15,440			(4,130)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/03/2031	600,000		260.43490000000003	182,520			130,791		183,900			(26,115)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/21/2024	03/21/2031	400,000		263.93639999999999	114,440			85,426		110,840			(16,368)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/06/2032	200,000		265.19709999999998		53,360		50,311		53,220			(3,049)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/23/2024	02/21/2031	1,000,000		261.76190000000003	285,400			209,994		283,300			(40,835)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/18/2025	12/17/2032	100,000		269.85770000000002		25,160		25,032		22,920			(128)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/02/2025	04/30/2032	100,000		259.34350000000001		26,580		24,070		29,240			(2,510)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2024	01/10/2031	900,000		261.84039999999999	273,870			197,002		273,060			(39,186)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/29/2024	02/28/2031	700,000		261.86290000000002	200,200			147,797		194,110			(28,634)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/10/2022	03/09/2029	300,000		275.32440000000003	43,830			19,959		22,830			(6,264)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/07/2024	03/07/2031	1,000,000		264.17450000000002	283,300			209,922		273,900			(40,519)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/25/2021	03/24/2028	100,000		276.95999999998	12,690			4,040		4,370			(1,814)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/18/2024	04/18/2031	900,000		257.976	253,710			192,171		265,050			(36,287)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/22/2025	05/21/2032	400,000		257.67270000000002		100,400		91,637		112,520			(8,763)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/14/2024	03/14/2031	200,000		262.26459999999997	57,240			42,571		56,640			(8,187)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/17/2022	02/16/2029	200,000		276.62520000000001	26,000			11,626		12,940			(3,716)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/17/2025	07/16/2032	100,000		262.03050000000002		26,460		24,731		28,010			(1,729)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/08/2025	05/08/2026	10,820		263.69305000000003		43,400		15,142		83,997			(28,258)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/11/2025	09/11/2026	16,249		272.68915500000003		89,760		62,388		56,553			(27,372)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/06/2025	11/06/2026	38,744		271.38404400000002		194,480		165,094		172,723			(29,386)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/24/2025	04/24/2026	18,571		265.96079400000002		58,560		18,179		109,882			(40,381)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/05/2025	09/04/2026	40,121		272.683088		192,240		131,000		137,520			(61,240)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2025	09/18/2026	181,330		268.32592899999997		1,276,290		911,636		1,023,716			(364,654)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2026	83,419		258.83343000000002		564,200		240,250		1,004,409			(323,950)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2025	11/13/2026	27,519		274.282488		112,480		97,647		91,471			(14,833)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/02/2025	10/02/2026	20,738		275.97188599999998		81,200		61,123		51,050			(20,077)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/17/2025	04/17/2026	20,971		263.59252300000003		76,140		22,357		164,468			(53,783)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/28/2025	08/28/2026	159,288		268.33576799999997		986,370		647,644		873,409			(338,726)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	20,512		267.81238400000001		79,920		38,643		96,464			(41,277)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	173,755		261.28680000000003		1,066,900		474,829		1,725,148			(592,071)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	139,804		261.53119299999997		612,000		179,701		1,345,392			(432,299)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/11/2025	12/11/2026	159,185		270.75439999998		1,017,160		961,272		793,298			(55,888)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	145,486		262.041696		919,200		444,448		1,254,224			(474,752)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	15,737		262.61575199999999		81,180		37,884		139,611			(43,296)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/10/2026	25,829		264.31926499999997		146,880		76,668		199,121			(70,212)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	14,608		264.036112		64,600		27,508		112,258			(37,092)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	126,900		267.88608099999999		909,720		754,768		784,649			(154,952)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	109,392		258.447248		783,750		365,750		1,358,230			(418,000)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2025	10/09/2026	21,204		274.19507399999998		86,640		66,884		65,946			(19,756)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2026	100,176		262.21851900000001		686,400		343,200		927,890			(343,200)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	11,160		263.75110000000001		49,300		20,212		87,686			(29,088)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	22,620		273.71941500000003		104,310		74,507		70,796			(29,803)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/25/2026	15,308		270.78543100000002		76,670		56,239		67,812			(20,431)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2025	10/16/2026	22,926		274.7645		103,540		81,922		67,808			(21,618)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/25/2026	121,341		267.30352199999999		799,500		586,446		762,291			(213,054)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/11/2026	152,145		270.79360000003		972,320		675,816		657,009			(296,504)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	153,850		255.19400400000001		1,276,800		422,053		2,374,321			(854,747)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/14/2026	61,285		265.44055500000002		399,350		246,851		439,018			(152,499)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2025	11/20/2026	150,321		266.76249999999		946,360		839,668		1,046,865			(106,595)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	129,224		259.49916100000002		724,780		225,000		1,465,507			(499,780)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/14/2026	22,183		268.36625299999997		115,050		71,116		118,829			(43,934)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/31/2026	78,326		261.163071		556,200		322,413		802,455			(233,787)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2025	10/09/2026	110,111		267.743425		757,760		584,974		674,212			(172,786)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2025	12/04/2026	94,966		268.72774500000003		699,040		647,188		565,059			(51,852)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2026	20,491		267.225707		93,960		46,980		116,431			(46,980)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/21/2026	10,578		268.40910000002		48,720		31,052		56,990			(17,668)				0/0

SCHEDULE DB - PART A - SECTION 1

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/21/2026	189,646		264.96800000000 002		1,159,620		739,098		1,427,771			(420,522)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/24/2026	172,978		262.51352100000 003		1,114,750		624,750		1,582,072			(490,000)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2025	10/16/2026	131,639		270.97837500000 003		808,120		639,392		591,702			(168,728)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	13,395		265.20610199999 999		59,500		26,481		92,052			(33,019)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/26/2025	11/25/2026	119,094		271.78254500000 003		780,840		707,501		525,287			(73,339)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2025	11/06/2026	24,587		275.678945		85,140		72,275		68,722			(12,865)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	97,768		258.25874700000 003		619,850		216,266		1,223,604			(403,584)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	16,572		264.66184800000 002		64,930		23,903		116,974			(41,027)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	26,349		260.76477199999 999		123,760		47,940		261,891			(75,820)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/10/2026	99,519		263.00293399998 998		628,800		328,220		865,059			(300,580)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/24/2026	15,207		266.19607500000 001		72,800		40,800		99,070			(32,000)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/17/2026	20,990		265.96095800000 001		93,500		50,603		138,895			(42,897)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2025	11/20/2026	12,745		272.36451299999 999		50,660		44,954		52,591			(5,706)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	33,395		273.81515000000 002		150,300		124,699		113,572			(25,601)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/23/2025	10/23/2026	14,762		275.57272699999 999		65,200		52,841		40,368			(12,359)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2025	12/04/2026	17,367		274.95205399998 998		78,490		72,668		55,998			(5,822)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	140,271		257.41502700000 001		868,800		336,541		1,816,192			(532,259)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	155,701		259.21292799998 998		969,600		356,941		1,813,818			(612,659)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/04/2026	81,729		267.03023000000 002		607,200		413,771		514,735			(193,429)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	9,640		262.97430900000 001		43,500		14,379		79,999			(29,121)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/31/2026	16,730		269.84220699999 997		57,640		33,412		74,345			(24,228)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	157,619		265.72749399998 998		944,680		565,770		1,091,414			(378,910)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2025	12/29/2026	6,270		277.09322500000 002		24,650		24,515		16,869			(135)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/17/2026	171,354		262.81659200000 001		992,290		537,036		1,520,733			(455,254)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/26/2025	11/25/2026	9,557		276.95158300000 003		41,340		37,457		24,128			(3,883)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/11/2025	12/11/2026	19,944		275.89873399999 999		84,240		79,611		58,848			(4,629)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/23/2025	10/23/2026	147,620		270.695334		964,000		781,264		690,610			(182,736)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2025	12/18/2026	14,823		273.09599200000 002		73,200		70,586		59,452			(2,614)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2025	12/29/2026	116,550		271.39952799998 998		729,960		725,949		559,766			(4,011)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2025	12/18/2026	167,125		268.77826900000 002		1,154,560		1,113,326		1,004,589			(41,234)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/29/2026	136,616		259.59344700000 003		848,450		347,841		1,549,603			(500,609)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	18,854		269.70545099998 998		81,500		48,810		86,236			(32,690)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2025	10/02/2026	121,467		271.11132500000 002		711,760		535,775		525,966			(175,985)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/13/2026	227,218		268.09768700000 001		1,533,610		1,331,376		1,398,892			(202,234)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2025	08/28/2026	20,517		272.08871599999998		93,500		61,391		74,287			(32,109)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/29/2027	84,229		269.23359699999997		755,910		691,533		618,629			(64,377)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/13/2027	60,909		265.97250000000003		531,360		429,905		531,372			(101,455)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	34,319		262.79513300000002	269,100			33,823		293,087			(135,665)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2027	32,254		263.27266400000002		282,200		211,747		327,668			(70,453)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2027	40,962		258.51752399999998		351,920		237,353		541,727			(114,567)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	22,914		258.70710800000001	217,200			10,785		276,828			(109,349)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	38,690		258.46530000000001		327,000		214,257		511,763			(112,743)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/06/2027	81,449		265.46229699999998		697,680		557,761		731,753			(139,919)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/30/2027	76,805		262.74109600000003		668,620		528,100		813,587			(140,520)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2025	10/01/2027	70,362		270.57126199999999		606,100		531,170		464,707			(74,930)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/09/2027	59,635		263.26620000000003		513,390		390,684		607,620			(122,706)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2025	12/03/2027	62,449		270.62209999999999		556,010		535,389		427,137			(20,621)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2027	47,283		259.873966		407,130		290,248		582,748			(116,882)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/24/2027	77,285		268.37487800000002		660,330		572,346		589,184			(87,984)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/20/2027	57,045		265.49740000000003		474,140		388,170		514,506			(85,970)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	42,018		263.64615099999997	348,540			30,768		310,275			(175,472)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	56,198		262.10045500000001	435,120			25,843		491,060			(219,363)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	25,642		260.76422600000001		225,120		162,655		300,746			(62,465)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2025	12/17/2027	52,250		269.85770000000002		463,890		455,606		378,445			(8,284)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2027	43,871		259.59344700000003		377,340		266,480		548,505			(110,860)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/10/2027	47,638		270.79360000000003		424,410		359,699		305,506			(64,711)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	35,640		258.59372000000002	323,640			6,705		436,099			(163,161)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2027	35,860		259.084157		308,760		206,124		458,647			(102,636)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/23/2027	44,480		261.46136200000001		415,350		324,064		506,832			(91,286)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	50,428		260.71485200000001	425,040			30,986		508,909			(213,397)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	54,180		263.67246399999999	441,870			47,539		403,666			(222,459)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	48,499		261.60103700000002	392,430			30,853		448,394			(197,568)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	35,118		262.76343300000002	269,560			8,180		283,388			(135,710)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2025	10/08/2027	33,852		267.743425		316,680		280,575		270,821			(36,105)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/17/2027	59,702		268.86527699999999		552,230		473,340		438,873			(78,890)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2025	11/05/2027	23,470		271.115613		178,920		165,403		152,727			(13,517)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/03/2027	36,035		269.18369999999999		319,130		268,509		257,145			(50,621)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2025	10/15/2027	82,089		270.16706299999998		741,480		664,073		562,172			(77,407)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2027	61,223		257.41502700000001		522,980		362,781		843,873			(160,199)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/11/2025	12/10/2027	56,878		269.12987399999997		551,320		536,174		429,919			(15,146)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/26/2025	11/26/2027	24,260		272.05459999999999		217,140		206,999		150,142			(10,141)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2027	44,064		261.77939199999997		390,920		289,968		461,678			(100,952)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2027	56,698		257.40853399999997		484,720		314,232		801,369			(170,488)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	52,604		260.695335	413,740			2,276		534,407			(207,724)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/23/2025	10/22/2027	63,477		270.695334		574,480		520,031		421,268			(54,449)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	43,538		262.88776200000001	329,460			3,640		346,597			(166,095)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/16/2027	51,902		262.03050000000002		443,360		341,655		570,910			(101,705)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	35,842		262.00233500000002	289,520			28,353		319,378			(145,758)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	37,643		254.10636	361,810			52,899		632,107			(182,153)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2027	28,787		260.27096899999998		247,500		181,865		347,938			(65,635)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2025	11/19/2027	43,484		267.56278800000001		365,400		344,821		358,946			(20,579)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2025	12/29/2027	51,267		270.58614299999999		471,210		469,917		356,681			(1,293)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	70,999		264.52740799999998	580,920			68,202		481,381			(292,867)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/12/2027	81,070		268.09768700000001		747,740		698,438		645,072			(49,302)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	50,872		259.21292799999998		435,600		297,979		647,896			(137,621)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	21,280		253.29374000000001	218,900			34,118		368,004			(110,205)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	66,523		259.801738	531,110			72,524		733,818			(267,386)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	19,317		263.48647099999999	161,160			6,446		142,332			(81,136)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	500		0.99099999999999999		11,850		4,134		17,250			(7,716)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	2,200		0.96199999999999997		74,800		26,098		105,918			(48,702)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	1,000		1.018		21,700		7,988		32,259			(13,712)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	4,300		0.99		151,790		55,879		222,192			(95,911)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	378		2527.8288819999998		24,300		16,823		17,799			(7,477)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	378		2599.1693019999998		16,470		11,402		8,678			(5,068)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	184		3560.2997		7,140		4,943		1,109			(2,197)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2025	12/23/2026	327		3562.8150000000001		22,330		21,839		12,712			(491)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	153		3272.8626599999998		8,900		6,162		8,811			(2,738)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	338		3566.9429599999999		13,970		10,209		2,739			(3,761)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	765		3432.9128300000002		56,750		39,288		18,713			(17,462)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2026	149		3358.8178200000002		9,150		8,622		7,269			(528)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2025	12/23/2026	148		3731.19		4,550		4,450		2,044			(100)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2026	803		3523.5646400000001		71,550		67,422		34,891			(4,128)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	707		3462.79864		47,380		34,624		16,182			(12,756)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2026	178		3718.57108000000 2		6,720		6,332		2,194			(388)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	277		3599.48806000000 1		9,810		7,169		1,611			(2,641)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	153		3553.76704000000 2		6,150		4,258		995			(1,892)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	44,788		406.36		394,940		282,100		647,001			(112,840)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	1,290		395.98412000000 2		6,100		1,894		29,022			(4,206)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	1,782		398.66154999999 8		10,640		6,138		35,786			(4,502)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	5,188		387.01188000000 2		38,800		14,177		161,702			(24,623)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	2,774		403.74898000000 2		15,510		9,246		44,233			(6,264)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	4,080		395.27712000000 2		28,800		15,508		93,783			(13,292)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	1,227		406.24759		11,700		8,550		17,875			(3,150)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	5,043		400.17948999999 9		35,200		20,985		94,996			(14,215)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	1,530		398.41424000000 1		8,880		4,782		30,907			(4,098)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	4,676		416.11264		22,610		16,150		39,004			(6,460)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	28,561		392.92428000000 1		230,720		124,234		717,795			(106,486)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	4,098		419.11340000000 1		31,110		25,811		33,225			(5,299)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	50,556		407.47		449,080		328,174		692,782			(120,906)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	36,907		389.39729999999 7		267,410		83,015		1,065,012			(184,395)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	3,927		417.65674999999 9		18,560		13,563		29,925			(4,997)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	38,577		396.61		330,480		197,017		844,785			(133,463)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	5,871		394.86383999998		40,710		18,118		136,501			(22,592)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	40,079		390.94654000000 3		350,110		155,818		1,079,065			(194,292)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	42,669		417.0324		364,620		302,514		391,050			(62,106)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	43,282		392.37723		375,700		216,750		1,111,741			(158,950)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	1,969		410.42360000000 2		13,680		9,771		22,976			(3,909)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	4,388		390.55968000000 1		29,580		9,183		121,630			(20,397)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	1,963		417.65674999999 9		9,280		6,782		14,962			(2,498)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2025	10/30/2026	1,687		429.10219999998		6,720		5,575		7,020			(1,145)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	05/14/2025	05/14/2026	1,557		390.86658		9,180		3,354		42,683			(5,826)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	32,687		385.08452999997		274,680		100,364		1,080,331			(174,316)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	07/30/2025	07/30/2026	3,564		395.91215999997		25,200		14,538		80,152			(10,662)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	4,134		363.54563999999	43,050			2,557		224,403			(21,703)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	04/24/2025	04/23/2027	8,517		388.62238000000 2		93,390		61,191		258,814			(32,199)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	05/14/2025	05/14/2027	13,231		385.47		149,940		102,428		438,358			(47,512)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	08/06/2025	08/06/2027	7,816		397.79982999999		89,900		71,772		180,401			(18,128)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2024	03/06/2026	8,648		368.90994000000 001	99,840			8,777		423,379			(50,057)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2024	03/27/2026	6,712		373.19490000000 002	74,750			8,764		300,215			(37,633)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	09/24/2025	09/24/2027	19,633		406.65505999999 999		252,000		218,123		341,618			(33,877)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	07/30/2025	07/30/2027	9,166		391.98446000000 001		112,680		88,877		252,346			(23,803)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2025	10/29/2027	10,366		416.61619999999 999		129,000		118,014		132,141			(10,986)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	09/18/2025	09/17/2027	11,566		405.95364000000 001		145,700		124,886		205,473			(20,814)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	07/16/2025	07/16/2027	7,650		392.53214000000 003		89,400		68,798		206,837			(20,602)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2025	06/11/2027	5,871		391.33827000000 002		69,920		50,519		163,669			(19,401)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2025	11/13/2026	9,300		407.39413999999 999		56,240		48,824		47,412			(7,416)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2026	3,213		403.43605000000 002		18,460		7,861		9,490			(10,599)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/07/2026	3,422		408.29178000000 002		19,320		11,571		10,297			(7,749)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/15/2025	05/15/2026	1,732		403.74585000000 002		14,280		5,257		6,639			(9,023)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2025	06/12/2026	1,972		404.53275000000 002		14,880		6,622		7,799			(8,258)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2025	06/12/2026	24,646		422.38574999999 997		225,000		100,137		83,487			(124,863)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2026	1,705		449.20733999999 999		3,360		2,068		530			(1,292)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2026	21,919		426.21318000000 002		207,000		127,385		86,359			(79,615)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/25/2025	06/25/2026	32,181		418.91689000000 002		318,500		153,125		167,848			(165,375)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/15/2025	05/15/2026	20,042		434.86540000000 002		71,280		26,240		7,564			(45,040)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2026	23,477		424.07319999999 999		182,400		77,670		61,482			(104,730)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/07/2026	25,177		439.79325		90,640		54,284		23,190			(36,356)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2025	11/13/2026	22,515		422.51308		228,160		198,073		189,872			(30,087)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2025	11/13/2026	24,717		434.77168		121,200		105,218		91,842			(15,982)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	21,195		436.18124999999 998		77,400		34,447		12,573			(42,953)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/25/2025	06/25/2026	14,110		435.47966000000 002		47,310		22,745		11,603			(24,565)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/25/2025	06/25/2026	1,485		437.49950999999 999		4,260		2,048		925			(2,212)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2026	26,443		435.40339999999 998		95,230		40,551		15,167			(54,679)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/07/2026	21,755		425.4744		198,470		118,864		87,777			(79,606)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	17,048		441.81635999999 997		58,100		35,754		13,393			(22,346)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/15/2025	05/15/2026	30,187		422.74090000000 001		245,220		90,273		71,226			(154,947)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	06/05/2025	06/05/2026	3,954		404.65		52,960		22,552		43,565			(30,408)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	11/13/2025	11/13/2026	6,852		408.21138000000 002		66,080		57,366		60,486			(8,714)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	06/12/2025	06/12/2026	3,204		405.34424999999 999		40,040		17,820		32,770			(22,220)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	CITI-	08/07/2025	08/07/2026	3,911		408.70089000000 002		44,640		26,735		35,757			(17,905)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2027	1,980		403.97		66,240		49,067		57,081			(17,173)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2027	1,461		427.44501000000 002		30,660		24,772		21,342			(5,888)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2024	04/10/2026	7,042		617.33672000000 001	147,060			20,081		50,842			(74,037)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/25/2024	01/23/2026	8,068		608.15300000000002	138,890			4,215		20,048			(69,924)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2024	01/09/2026	3,579		583.95699999999999	91,770			1,014		67,505			(46,265)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	1,316		611.85749999999996	21,560			447		789			(10,869)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/15/2025	05/14/2027	3,160		683.73495000000003		57,000		38,992		26,111			(18,008)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/24/2025	04/23/2027	4,688		667.80376000000001		93,240		61,093		52,443			(32,147)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		608.47248000000002	117,950			5,857		30,274			(59,382)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	6,151		612.68299999999999	115,500			6,860		22,558			(58,229)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/05/2026	5,648		603.92891999999995	111,300			612		3,387			(55,880)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2025	04/30/2027	1,504		672.74771999999996		28,440		18,908		15,355			(9,532)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/16/2025	07/16/2030	900,000		756.38		165,960		150,683		163,080			(15,277)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2030	400,000		775.17		74,520		69,375		65,560			(5,145)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2030	600,000		774.74		111,480		102,928		98,400			(8,552)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/03/2025	12/03/2030	400,000		792.75		70,760		69,674		58,440			(1,086)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/25/2025	06/25/2030	200,000		727.54		37,000		33,168		41,460			(3,832)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/10/2025	09/10/2030	300,000		780.3		56,190		52,742		48,030			(3,448)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/01/2025	07/01/2030	800,000		746.6		135,680		122,075		151,760			(13,605)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/23/2025	12/23/2030	5,000,000		798.6		879,000		875,147		714,000			(3,853)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/04/2025	06/04/2030	200,000		710.8		36,120		31,964		43,880			(4,156)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2025	10/08/2030	300,000		825.86		55,830		53,260		40,020			(2,570)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/09/2025	07/09/2030	500,000		756.98		92,400		83,540		90,300			(8,860)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2025	11/12/2030	300,000		811.1		52,980		51,558		40,230			(1,422)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2025	08/20/2030	500,000		766.71		92,750		85,991		86,550			(6,759)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/24/2025	09/24/2030	200,000		802.63		37,260		35,259		29,580			(2,001)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/18/2025	06/18/2030	700,000		709.9		128,800		115,030		157,220			(13,770)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/29/2030	100,000		704.16		17,970		15,843		22,640			(2,127)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2030	200,000		776.26		36,960		33,841		33,060			(3,119)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/11/2025	06/11/2030	200,000		719.25		36,740		32,653		43,620			(4,087)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/04/2025	09/04/2030	300,000		768.38		56,040		52,417		49,260			(3,623)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2030	1,400,000		676.31		256,060		220,703		365,820			(35,357)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/07/2025	05/07/2030	800,000		685.33		146,800		127,656		199,600			(19,144)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2025	09/17/2030	100,000		796.94		18,710		17,634		15,160			(1,076)				D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/31/2025	12/31/2030	200,000		785.53		35,160		35,160		35,160							D/0
SPFDYNI - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2030	200,000		761.81		37,140		34,148		35,360			(2,992)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/16/2025	07/16/2032	1,200,000		756.38		319,800		298,780		315,000			(21,020)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2032	800,000		774.74		215,360		203,564		194,800			(11,796)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/18/2025	06/17/2032	1,300,000		709.9		346,450		319,998		397,930			(26,452)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/03/2025	12/03/2032	1,100,000		792.75		282,150		279,059		240,900			(3,091)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/11/2025	06/11/2032	700,000		719.25		185,990		171,218		209,930			(14,772)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/22/2025	10/22/2032	1,900,000		796.93		482,410		469,198		403,940			(13,212)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/25/2025	11/24/2032	1,100,000		786.91		283,030		279,042		246,070			(3,988)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2025	06/04/2032	2,800,000		710.8		732,200		672,043		839,160			(60,157)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/10/2025	09/10/2032	300,000		780.3		81,690		78,110		71,700			(3,580)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/15/2025	10/15/2032	2,400,000		796.31		623,760		604,969		527,520			(18,791)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/23/2025	07/23/2032	1,000,000		776.84		267,200		250,369		245,100			(16,831)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/23/2025	12/23/2032	500,000		798.6		127,250		126,852		107,650			(398)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2025	11/19/2032	1,000,000		789.29		255,800		251,597		221,500			(4,203)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2025	10/08/2032	2,700,000		825.86		724,680		700,864		564,570			(23,816)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/23/2025	04/23/2032	4,900,000		676.31		1,298,010		1,170,037		1,678,250			(127,973)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/29/2025	10/29/2032	600,000		818.86		160,080		156,134		127,020			(3,946)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/20/2025	08/20/2032	2,200,000		766.71		590,920		560,172		555,940			(30,748)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2025	10/01/2032	1,100,000		815.98		297,660		287,063		238,260			(10,597)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/09/2025	07/09/2032	400,000		756.98		107,040		99,711		104,760			(7,329)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2032	1,400,000		703.45		362,880		330,085		431,760			(32,795)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2032	600,000		802.63		162,240		156,020		135,540			(6,220)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/30/2025	07/30/2032	3,600,000		776.26		963,000		904,979		882,360			(58,021)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/04/2025	09/03/2032	200,000		768.38		54,180		51,678		48,680			(2,502)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/25/2025	06/25/2032	400,000		727.54		107,200		99,273		115,640			(7,927)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2032	1,400,000		795.69		356,300		353,373		304,220			(2,927)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2032	1,800,000		775.17		485,820		461,871		437,580			(23,949)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/17/2025	09/17/2032	2,100,000		796.94		570,780		547,332		482,580			(23,448)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/31/2025	12/31/2032	200,000		785.53		50,880		50,880		50,880							D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2025	12/17/2032	900,000		771.76		229,410		228,153		211,050			(1,257)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/21/2025	05/21/2032	2,200,000		698.03		575,300		524,882		694,760			(50,418)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/05/2025	11/05/2032	3,800,000		807.1		979,640		958,177		805,980			(21,463)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2032	1,100,000		761.81		296,010		278,986		282,700			(17,024)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/29/2025	05/28/2032	1,100,000		704.16		286,770		262,526		337,150			(24,244)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2032	900,000		676.43		240,570		216,193		310,770			(24,377)				D/0
SPFDYNI - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/01/2025	07/01/2032	200,000		746.6		41,140		38,195		54,300			(2,945)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2024	04/03/2029	3,200,000		201.02	572,800			373,074		351,680			(114,623)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2024	03/06/2029	100,000		199.43	19,020			12,096		11,560			(3,806)				0/0
SPLV5UE - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/28/2021	07/28/2028	100,000		203.20699999999999	17,500			6,432		5,600			(2,500)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2025	04/23/2026	977		677.39		4,200		1,292		1,263			(2,908)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2026	486		205.93		2,240		1,465		965			(775)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/07/2025	05/07/2026	974		203.03181000000001		5,420		1,876		2,129			(3,544)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	2,934		203.87653		19,260		12,417		12,277			(6,843)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/01/2025	10/01/2027	488		204.66513		3,270		2,862		2,274			(408)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/14/2025	05/14/2026	45		6625.4395699999995		11,370		4,154		22,226			(7,216)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/11/2025	06/11/2026	44		6752.62104		10,800		4,777		19,958			(6,023)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/29/2025	10/29/2026	66		7452.8289000000004		19,250		15,918		15,370			(3,332)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2025	12/03/2026	213		7504.08176		84,160		77,686		68,276			(6,474)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/22/2025	10/22/2026	526		7377.6662999999999		207,480		167,580		187,790			(39,900)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2026	459		6552.3610799999997		157,200		45,346		413,177			(111,854)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/29/2025	10/29/2026	370		7573.7673000000004		141,680		117,158		99,407			(24,522)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/11/2025	06/11/2026	236		6684.8236399999996		94,080		41,612		182,476			(52,468)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/30/2025	04/30/2026	365		6477.2784000000001		144,000		47,077		346,880			(96,923)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/14/2025	05/14/2026	283		6685.7317400000002		100,700		36,794		212,035			(63,906)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/03/2025	12/03/2027	106		7564.2347200000004		55,920		53,772		50,962			(2,148)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/22/2025	10/22/2027	94		7348.0073400000001		52,990		47,902		53,463			(5,088)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2024	04/10/2026	102		6918.4031299999997	50,400			6,854		57,865			(25,269)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/11/2025	06/11/2027	118		6725.5020800000002		61,200		44,158		106,501			(17,042)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/17/2024	04/17/2026	104		6807.5315099999998	48,370			7,043		72,756			(24,251)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2025	04/30/2027	167		6576.0173999999997		81,070		53,824		167,128			(27,246)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	14		6952.9162999999999	7,500			804		7,022			(3,760)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	168		6565.4789199999996		79,200		51,062		172,473			(28,138)				0/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2027	134		6679.0326100000002		66,690		45,558		122,963			(21,132)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/13/2027	1,100,000		284.2004	96,800			20,007		21,010			(19,371)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2022	05/26/2027	600,000		269.45170000000002	71,160			19,897		29,280			(14,240)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/18/2026	200,000		279.90350000000001	17,020			448		20			(3,406)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/13/2028	700,000		259.99299999999999	130,760			66,204		98,070			(26,152)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2021	02/03/2026	800,000		279.94990000000001	68,400			1,238		80			(13,688)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/11/2028	2,300,000		259.88600000000002	439,300			207,253		341,090			(87,860)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2028	1,000,000		262.91829999999999	226,000			135,352		129,600			(45,200)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/18/2026	800,000		287.90719999999999	70,880			12,474		80			(14,184)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/14/2026	300,000		279.71699999999998	31,800			227		30			(6,363)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2022	06/23/2027	200,000		263.54300000000001	23,360			6,890		11,880			(4,675)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/09/2028	900,000		257.69049999999999	169,830			71,600		139,230			(33,985)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/27/2028	800,000		258.98379999999997	152,240			70,656		120,480			(30,448)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/10/2026	800,000		288.9194	72,080			9,958		80			(14,424)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/29/2028	300,000		256.95659999999998	55,800			27,824		44,190			(11,160)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/19/2027	300,000		267.20620000000002	35,460			9,779		15,780			(7,096)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/05/2027	1,600,000		267.85140000000001	187,840			50,358		82,080			(37,589)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/04/2028	800,000		259.4898	152,560			71,390		119,680			(30,512)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/24/2026	700,000		282.82400000000001	62,160			5,930		70			(12,439)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/09/2026	1,600,000		287.45620000000002	141,600			26,550		160			(28,336)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/13/2028	900,000		260.43540000000002	171,720			78,380		134,280			(34,344)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/28/2027	400,000		269.96730000000002	47,040			12,431		18,920			(9,413)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/16/2026	1,500,000		288.90649999999999	133,050			25,457		150			(26,625)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/20/2027	1,700,000		253.387	271,830			97,912		154,190			(54,396)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2026	400,000		287.2457	35,320			6,332		40			(7,068)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/04/2027	1,600,000		268.08909999999997	187,840			53,507		81,280			(37,630)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2022	01/20/2027	800,000		279.15960000000001	70,160			14,771		16,560			(14,040)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/09/2027	400,000		267.04230000000001	46,800			13,445		21,160			(9,365)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/26/2026	300,000		289.18619999999999	27,000			3,508		30			(5,403)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/07/2028	1,100,000		257.35180000000003	205,920			120,844		139,150			(41,184)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/12/2028	700,000		250.80430000000001	128,800			71,634		106,190			(25,760)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/27/2028	600,000		258.63319999999999	111,600			57,359		84,120			(22,320)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/12/2028	1,300,000		259.56959999999998	246,870			100,291		198,380			(49,401)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/16/2028	800,000		253.5942	148,320			85,335		113,440			(29,664)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/20/2028	1,400,000		259.08730000000003	266,280			109,344		214,900			(53,285)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/06/2027	1,600,000		283.83170000000001	141,120			28,626		30,560			(28,239)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/06/2028	2,400,000		260.71609999999998	460,320			208,342		351,840			(92,064)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/27/2027	2,000,000		277.58089999999999	175,000			37,514		43,000			(35,019)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/25/2028	2,300,000		254.65450000000001	431,710			206,984		374,440			(86,342)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/14/2028	800,000		256.149	147,920			79,998		105,600			(29,584)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/23/2026	1,300,000		287.16359999999997	116,740			16,961		130			(23,361)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2028	1,200,000		254.6421	221,880			111,609		185,640			(44,376)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/02/2028	800,000		250.6173	147,680			83,834		118,880			(29,536)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/07/2026	500,000		284.16030000000 01	44,750			6,845		50			(8,955)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/21/2028	1,300,000		252.22550000000 01	238,810			130,070		188,110			(47,762)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/20/2028	700,000		259.37909999999 999	132,720			61,088		105,840			(26,544)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/24/2022	03/24/2027	1,700,000		274.78199999999 998	163,200			39,995		48,960			(32,658)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/30/2021	12/30/2026	2,400,000		289.1438	212,400			42,270		44,640			(42,503)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/09/2027	1,000,000		262.1062	164,700			55,622		68,400			(32,958)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/14/2027	700,000		263.92169999999 999	116,480			35,698		53,830			(23,309)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/21/2022	04/21/2027	700,000		271.11869999999 999	82,390			21,456		32,270			(16,487)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/13/2027	1,300,000		254.62819999999 999	208,260			74,215		120,380			(41,675)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2028	1,100,000		255.57849999999 999	203,500			109,388		147,950			(40,700)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/31/2028	900,000		257.27	166,950			89,010		120,600			(33,390)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/12/2026	2,000,000		288.03910000000 02	177,400			30,637		200			(35,499)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	09/01/2027	2,100,000		261.4873	345,870			115,290		153,510			(69,212)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/21/2028	900,000		262.2353	170,010			101,074		103,680			(34,002)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/18/2027	1,000,000		268.13639999999 998	166,400			54,189		62,700			(33,298)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/17/2021	06/17/2026	400,000		281.76839999999 999	36,520			3,344		40			(7,308)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/22/2023	11/22/2028	1,500,000		254.09729999999 999	278,250			161,004		209,400			(55,650)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/22/2027	1,500,000		256.53320000000 02	283,500			111,908		134,250			(56,731)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/31/2027	1,900,000		274.97980000000 01	181,830			45,258		54,150			(36,386)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2021	08/19/2026	600,000		289.70949999999 999	54,120			6,824		60			(10,830)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/07/2022	04/07/2027	600,000		272.83670000000 01	56,940			14,391		19,800			(11,394)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/09/2028	900,000		250.6437	166,320			95,053		134,910			(33,264)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/30/2026	800,000		282.7799	71,520			10,665		80			(14,312)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/26/2023	10/26/2028	700,000		247.1883	128,240			72,306		108,780			(25,648)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/01/2022	12/01/2027	900,000		259.46190000000 01	170,280			65,255		72,090			(34,075)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/08/2023	06/08/2028	1,900,000		257.91629999999 998	356,250			173,538		287,280			(71,250)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/10/2023	08/10/2028	700,000		257.28059999999 999	130,340			67,991		98,070			(26,068)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/06/2027	1,100,000		255.45490000000 01	177,650			62,626		97,460			(35,549)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/25/2027	1,300,000		265.96269999999 998	215,670			71,062		82,030			(43,158)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/29/2027	3,000,000		254.79570000000 01	484,500			168,938		273,600			(96,953)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/15/2027	900,000		258.37619999999 998	170,640			66,703		77,040			(34,147)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/16/2028	1,500,000		256.74849999999 998	280,800			119,463		234,300			(56,191)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/28/2022	07/28/2027	1,900,000		269.26749999999 998	317,870			99,857		122,360			(63,609)				0/0

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FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/01/2021	07/01/2026	500,000		283.84800000000 1	44,350			4,401		50			(8,875)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2022	06/16/2027	700,000		261.68970000000 2	80,780			23,517		45,780			(16,165)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/06/2023	01/06/2028	2,800,000		257.93340000000 1	527,520			212,570		439,880			(105,562)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/08/2022	07/08/2027	1,000,000		264.25470000000 1	166,600			50,510		76,900			(33,338)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/23/2028	400,000		257.58769999999 8	76,080			33,850		60,880			(15,216)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/20/2023	07/20/2028	900,000		259.5378	167,580			85,489		126,630			(33,516)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/10/2027	1,000,000		257.50200000000 1	160,900			59,808		80,600			(32,198)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/17/2023	08/17/2028	800,000		254.2088	148,000			77,771		119,120			(29,600)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/15/2021	07/15/2026	100,000		288.04750000000 1	8,900			951		10			(1,781)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/30/2023	11/30/2028	400,000		255.18770000000 1	74,520			43,446		51,720			(14,904)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/10/2027	600,000		276.87759999999 7	52,020			11,550		13,080			(10,410)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2028	2,600,000		254.40209999999 9	485,160			208,534		424,320			(97,085)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2022	02/03/2027	900,000		279.85570000000 1	78,750			17,183		18,270			(15,759)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/03/2027	100,000		254.54810000000 1	15,910			5,853		9,020			(3,184)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/11/2027	1,600,000		267.76960000000 3	267,520			86,093		101,280			(53,533)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2027	600,000		255.44569999999 9	130,800			52,205		110,400			(26,174)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/27/2027	1,500,000		256.22500000000 2	241,350			87,860		119,700			(48,296)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2028	900,000		256.92160000000 1	168,300			83,366		135,450			(33,660)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2021	07/22/2026	1,100,000		289.12560000000 2	100,760			11,159		110			(20,163)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/28/2026	1,100,000		285.44159999999 9	97,900			16,102		110			(19,591)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/17/2027	700,000		257.36950000000 2	114,030			42,824		59,150			(22,819)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/18/2028	2,500,000		258.09949999999 8	473,500			225,204		381,250			(94,700)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/22/2027	1,200,000		256.55739999999 7	194,280			66,997		100,800			(38,877)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/15/2027	900,000		259.49270000000 1	146,610			49,995		66,150			(29,338)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/03/2028	500,000		257.62639999999 9	92,650			47,975		70,650			(18,530)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2027	1,200,000		258.15339999999 8	225,120			85,284		104,880			(45,049)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/04/2027	300,000		269.04930000000 2	50,280			15,988		18,060			(10,062)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/02/2026	800,000		291.86090000000 2	72,160			9,653		80			(14,440)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/16/2026	600,000		289.3039	54,120			7,655		60			(10,830)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2022	05/12/2027	400,000		267.34859999999 8	47,200			12,835		21,040			(9,445)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/19/2028	700,000		248.36840000000 1	127,890			71,618		108,220			(25,578)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/04/2026	1,100,000		288.25839999999 9	97,790			16,459		110			(19,569)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/21/2027	1,100,000		266.1275	183,040			56,799		77,440			(36,628)				0/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/21/2026	1,100,000		283.9101	97,900			15,726		110			(19,591)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/14/2027	300,000		271.64330000000 01	28,530			7,320		10,410			(5,709)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/30/2028	1,800,000		257.98869999999 99	341,460			153,236		271,980			(68,292)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/24/2028	1,000,000		254.41980000000 01	184,700			97,764		143,300			(36,940)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2021	07/09/2026	200,000		287.41770000000 02	17,820			1,846		20			(3,566)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/11/2026	200,000		281.40370000000 01	17,080			384		20			(3,418)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2028	900,000		257.59300000000 02	169,470			81,996		136,980			(33,894)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/05/2028	700,000		249.35069999999 99	128,730			71,101		107,030			(25,746)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/30/2027	700,000		264.24470000000 02	116,830			34,908		51,800			(23,379)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/14/2028	200,000		261.733	37,660			22,245		23,500			(7,532)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/02/2026	1,200,000		285.98540000000 03	106,440			19,549		120			(21,300)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2026	200,000		279.82229999999 98	10,300			34		20			(2,061)				D/0
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/08/2027	400,000		258.45299999999 97	75,640			29,277		34,040			(15,136)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/09/2029	500,000		257.50200000000 01	114,750			63,261		76,050			(16,399)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/20/2022	01/19/2029	600,000		279.15960000000 01	79,020			34,467		37,620			(11,293)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/04/2021	11/03/2028	1,100,000		288.25839999999 99	147,290			59,804		35,640			(21,050)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/06/2030	400,000		255.57849999999 99	107,760			72,135		87,280			(15,406)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/31/2022	03/29/2029	700,000		274.97980000000 01	100,100			46,384		53,200			(14,311)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/29/2022	09/28/2029	800,000		254.79570000000 01	184,160			98,497		129,200			(26,319)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/11/2021	02/11/2028	200,000		281.40370000000 01	25,820			7,795		7,920			(3,690)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/28/2030	100,000		256.95659999999 98	27,200			17,455		23,360			(3,887)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/27/2030	1,400,000		262.91829999999 99	418,460			298,479		294,560			(59,827)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/14/2029	600,000		259.49270000000 01	140,040			74,132		87,720			(20,014)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/30/2030	700,000		257.27	189,280			126,137		153,300			(27,051)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/07/2029	300,000		262.1062	70,830			37,315		42,690			(10,127)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/25/2028	300,000		289.18619999999 99	40,710			15,414		9,900			(5,818)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/05/2022	05/04/2029	800,000		267.85140000000 01	151,200			72,166		95,920			(21,608)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/13/2022	01/12/2029	200,000		284.2004	26,460			11,469		11,560			(3,781)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/20/2030	800,000		252.22550000000 01	213,360			143,939		181,760			(30,492)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2028	400,000		287.2457	53,080			21,980		12,920			(7,583)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2027	200,000		274.31060000000 02	26,200			6,473		5,280			(3,744)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2027	100,000		276.37549999999 99	13,050			3,510		2,550			(1,865)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/17/2030	1,200,000		258.09949999999 98	332,760			208,073		288,000			(47,556)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/21/2029	1,600,000		256.53320000000 02	443,200			251,621		281,280			(63,339)				D/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2030	600,000		249.35069999999 99	159,840			108,709		140,580			(22,843)				D/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/29/2030	400,000		255.18770000000 001	108,560			76,213		84,680			(15,515)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/09/2022	06/08/2029	500,000		267.04230000000 001	94,150			46,227		60,200			(13,455)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/12/2030	800,000		259.99299999999 999	218,480			141,405		181,920			(31,224)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/01/2028	1,100,000		285.98540000000 003	147,290			61,419		36,080			(21,050)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/15/2028	1,300,000		289.3039	176,670			68,344		39,520			(25,248)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/22/2028	200,000		287.16359999999 997	27,080			10,550		6,460			(3,870)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2030	800,000		254.09729999999 999	215,920			150,933		177,840			(30,846)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/20/2027	100,000		276.51	13,170			3,073		2,540			(1,882)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2027	100,000		274.97000000000 003	13,040			3,472		2,500			(1,864)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/08/2030	100,000		257.69049999999 999	27,690			16,252		24,460			(3,957)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/23/2030	700,000		254.41980000000 001	188,160			124,875		159,460			(26,891)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/16/2030	1,200,000		254.2088	323,040			213,505		279,600			(46,167)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/07/2030	1,600,000		257.91629999999 998	438,880			278,038		382,560			(62,722)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/16/2022	06/15/2029	100,000		261.68970000000 002	18,520			9,144		13,120			(2,647)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/02/2021	09/01/2028	100,000		291.86090000000 002	13,620			5,194		3,210			(1,946)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/14/2022	07/13/2029	200,000		263.92169999999 999	47,820			24,135		30,620			(6,834)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/21/2022	04/20/2029	200,000		271.11869999999 999	37,980			17,919		23,060			(5,428)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/10/2029	1,100,000		267.76960000000 003	265,210			136,759		153,450			(37,902)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/11/2030	400,000		259.56959999999 998	111,640			64,300		96,880			(15,955)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/16/2023	11/15/2030	500,000		253.5942	134,750			93,861		112,150			(19,258)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/26/2023	01/25/2030	500,000		259.65300000000 002	139,500			81,111		120,600			(19,936)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/12/2021	11/09/2028	200,000		288.03910000000 002	26,700			10,912		6,200			(3,819)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/27/2030	700,000		251.25550000000 001	186,410			126,268		162,680			(26,640)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/26/2030	1,400,000		258.98379999999 997	391,160			241,374		335,020			(55,902)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/24/2030	2,000,000		254.65450000000 001	548,800			344,665		498,600			(78,431)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/03/2030	1,300,000		259.4898	364,130			225,692		308,490			(52,039)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2030	200,000		248.36840000000 001	52,800			36,199		47,120			(7,546)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/14/2029	600,000		258.37619999999 998	167,160			94,445		103,560			(23,889)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/24/2029	700,000		265.96269999999 998	166,390			86,713		97,020			(23,779)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/11/2030	200,000		250.80430000000 001	53,360			36,437		46,780			(7,626)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2022	01/05/2029	300,000		283.83170000000 001	39,750			17,120		17,430			(5,681)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/27/2029	400,000		269.26749999999 998	97,160			49,569		56,360			(13,885)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/13/2030	400,000		256.149	107,600			72,295		86,240			(15,377)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/29/2030	300,000		257.98869999999 999	83,490			50,604		71,880			(11,932)				0/0

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FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/17/2028	400,000		287.90719999999999	53,280			21,925		13,440			(7,614)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/30/2022	06/29/2029	300,000		264.24470000000002	71,940			35,914		45,090			(10,281)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/12/2030	1,000,000		260.43540000000002	280,600			171,612		238,400			(40,101)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/20/2028	200,000		283.9101	26,740			10,711		6,660			(3,821)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/21/2030	1,000,000		256.92160000000001	273,800			175,026		236,900			(39,145)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/12/2029	200,000		254.62819999999999	45,600			24,639		32,660			(6,517)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	05/31/2030	700,000		257.59300000000002	193,060			121,825		167,860			(27,602)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/05/2029	200,000		255.45490000000001	46,060			24,761		31,860			(6,583)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/09/2030	1,500,000		257.28059999999999	408,000			268,539		338,550			(58,309)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2030	1,200,000		262.2353	367,800			261,233		263,160			(52,563)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/18/2030	500,000		259.08730000000003	139,800			80,934		121,600			(19,987)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/21/2029	500,000		256.55739999999997	115,700			61,565		77,800			(16,535)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/08/2028	300,000		288.9194	40,770			15,666		9,270			(5,829)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/19/2022	05/18/2029	100,000		267.20620000000002	19,070			9,206		12,070			(2,725)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/05/2030	900,000		260.71609999999998	253,980			154,635		212,400			(36,297)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/16/2029	500,000		257.36950000000002	115,400			63,935		78,000			(16,492)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2027	100,000		279.56020000000001	13,030			3,648		2,140			(1,862)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2028	300,000		279.82229999999998	38,880			11,204		12,390			(5,556)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/25/2030	200,000		247.1883	52,980			36,468		47,160			(7,572)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/30/2029	1,100,000		259.46190000000001	305,470			170,915		184,800			(43,656)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/14/2022	04/13/2029	100,000		271.64330000000001	14,130			6,628		8,320			(2,019)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/26/2030	1,000,000		258.63319999999999	271,800			177,404		227,000			(38,844)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/10/2030	800,000		259.88600000000002	224,400			139,701		189,360			(32,070)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/04/2030	800,000		257.93340000000001	221,040			126,754		197,120			(31,602)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/29/2028	300,000		282.7799	40,380			15,842		10,830			(5,771)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/19/2030	1,800,000		259.5378	490,140			318,572		409,500			(70,047)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/15/2030	1,100,000		256.74849999999998	301,400			177,725		269,060			(43,074)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2030	900,000		257.35199999999998	245,880			173,291		189,180			(35,139)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/15/2028	500,000		288.90649999999999	66,900			28,264		15,850			(9,561)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2030	2,100,000		250.6173	562,590			388,791		483,630			(80,401)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/23/2021	12/22/2028	800,000		288.4769	107,120			45,549		25,200			(15,309)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/24/2023	02/22/2030	1,500,000		254.40209999999999	409,350			242,596		375,600			(58,524)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/21/2022	07/20/2029	400,000		266.1275	95,560			48,491		58,760			(13,657)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/22/2030	500,000		257.58800000000002	139,600			84,230		120,100			(19,951)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/13/2030	200,000		261.733	55,060			38,956		40,420			(7,869)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/27/2028	2,500,000		285.44159999999	334,750			135,001		79,000			(47,840)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/19/2029	100,000		253.387	22,750			12,355		16,030			(3,251)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2022	04/27/2029	100,000		269.96730000000	18,960			8,997		11,610			(2,710)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/02/2030	200,000		257.62639999999	53,980			35,381		45,500			(7,714)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/10/2022	02/09/2029	300,000		276.87759999999	39,000			17,332		19,470			(5,574)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/06/2029	400,000		264.25470000001	95,680			48,046		61,240			(13,679)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/27/2022	01/26/2029	1,300,000		277.58089999999	170,690			74,919		83,850			(24,394)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2022	06/06/2029	300,000		268.08909999997	56,730			27,799		35,610			(8,104)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/04/2022	08/03/2029	300,000		269.04930000002	72,540			37,207		40,980			(10,367)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/28/2029	1,600,000		255.44569999999	445,120			254,030		285,440			(63,638)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/26/2022	05/25/2029	500,000		269.45170000002	95,700			46,464		58,550			(13,677)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/23/2029	900,000		258.15339999998	247,320			137,647		157,860			(35,331)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/24/2022	03/23/2029	200,000		274.78199999998	28,640			13,199		15,300			(4,093)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/07/2029	1,000,000		258.45299999997	277,900			156,251		172,500			(39,716)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/13/2027	200,000		275.24	26,300			6,065		5,200			(3,759)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/12/2022	05/11/2029	300,000		267.34859999998	57,060			27,391		36,300			(8,155)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/27/2022	10/26/2029	1,200,000		256.22539999998	275,160			150,185		180,480			(39,324)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/02/2023	02/01/2030	1,100,000		261.26479999998	308,440			180,185		260,810			(44,080)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/20/2023	04/18/2030	1,600,000		259.37909999999	445,120			273,384		383,680			(63,638)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/09/2021	12/08/2028	300,000		287.45620000002	40,050			16,810		9,870			(5,724)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/07/2023	07/05/2030	600,000		254.6421	161,820			104,330		144,480			(23,135)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/09/2023	11/08/2030	200,000		250.6437	53,660			37,230		46,280			(7,669)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/07/2021	10/06/2028	200,000		284.16030000001	26,940			10,643		6,960			(3,850)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/18/2022	08/17/2029	500,000		268.13639999998	119,900			62,156		69,300			(17,135)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/03/2022	11/02/2029	500,000		254.54810000001	113,050			62,014		80,300			(16,156)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/24/2021	06/23/2028	300,000		282.82400000001	41,100			14,548		12,450			(5,874)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/23/2022	06/22/2029	400,000		263.54300000001	95,640			47,483		62,280			(13,668)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/15/2023	06/14/2030	400,000		259.48700000002	109,440			69,632		93,520			(15,640)				0/0
FIDMFYDN - DIGITAL COMBO - 7YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/07/2022	04/06/2029	200,000		272.83670000001	28,260			13,178		16,260			(4,039)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	07/30/2025	07/30/2026	1,048		966.63732000000		16,300		9,404		24,316			(6,896)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	07/30/2025	07/30/2026	6,394		955.16387999995		130,540		75,312		195,304			(55,228)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/31/2024	01/30/2026	6,566		942.3415	186,620			7,434		228,325			(93,566)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/14/2024	02/13/2026	6,321		950.11919999998	173,400			10,242		174,227			(86,938)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/04/2024	01/02/2026	3,751		926.56830000000 002	112,350			155		189,928			(56,562)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/30/2025	07/30/2027	7,966		955.16387999999 995		219,640		173,241		306,146			(46,399)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/30/2025	07/28/2028	105		950.38328000000 001		3,600		3,093		4,819			(507)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2025	09/18/2026	200		24357		120,540		86,100		132,317			(34,440)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	40		25988		22,400		16,862		22,778			(5,538)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2025	10/16/2026	28		25224		16,730		13,237		17,904			(3,493)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	265		25017		164,340		123,706		170,123			(40,634)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2025	09/18/2026	20		24602		11,900		8,500		13,097			(3,400)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	44		25913		23,980		18,051		24,434			(5,929)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2025	10/16/2026	272		24830		164,820		130,407		177,379			(34,413)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	366		2519.9491750000 002		13,950		10,501		14,236			(3,449)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	1,424		2463.4039739999 998		79,450		59,806		82,287			(19,644)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2026	203		2603.5377330000 001		7,950		5,984		7,882			(1,966)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2024	01/09/2026	6,069		362.83247	65,120			716		333,698			(32,649)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	04/24/2025	04/24/2026	4,975		402.05		29,538		9,170		15,875			(20,368)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	05/21/2025	05/21/2026	1,978		437.61489999999 998		6,080		2,338		961			(3,742)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	05/21/2025	05/21/2026	21,511		433.97485		86,130		33,127		17,226			(53,003)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	05/21/2025	05/21/2026	25,714		422.65025000000 003		209,040		80,400		77,129			(128,640)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	04/24/2025	04/24/2026	23,380		432.20375000000 001		80,840		25,096		13,558			(55,744)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	GS-	04/24/2025	04/24/2026	24,126		423.35865000000 001		151,320		46,976		47,302			(104,344)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	GS-	04/24/2025	04/24/2026	1,741		400.03975000000 003		30,450		9,453		25,348			(20,997)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/14/2025	05/14/2026	1,503		929.14847999999 995		31,500		11,510		74,028			(19,990)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2026	10,266		980.87814000000 003		215,130		198,582		179,122			(16,548)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/04/2025	06/04/2026	3,090		949.99940000000 004		42,050		17,790		89,118			(24,260)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/18/2026	12,912		938.79384000000 005		237,160		109,760		515,165			(127,400)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/29/2026	2,781		947.58255999999 994		36,660		14,906		85,681			(21,754)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2026	7,056		950.37867000000 006		141,370		70,297		229,938			(71,073)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2026	2,193		966.25760000000 002		32,970		19,655		44,938			(13,315)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/01/2025	10/01/2026	13,036		977.79123000000 004		275,200		206,400		213,415			(68,800)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2026	11,698		953.84519999999 998		238,560		142,218		327,806			(96,342)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	1,450		980.0829		19,460		12,724		21,559			(6,736)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	1,705		948.55772000000 002		24,800		10,969		53,382			(13,831)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2026	7,110		985.39362000000 006		149,800		120,992		112,726			(28,808)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	1,323		995.45993999999 996		18,070		17,028		15,203			(1,043)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	8,344		976.86235999999 997		177,940		167,674		154,300			(10,266)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	8,877		943.87		172,200		92,723		307,924			(79,477)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/18/2026	1,601		950.97379999999 998		21,600		9,997		48,560			(11,603)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/29/2026	4,707		928.92935999999 997		99,000		40,253		218,411			(58,747)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2026	1,219		1001.1757		17,640		14,248		12,396			(3,392)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	6,433		911.90913		190,200		65,838		406,785			(124,362)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/20/2025	08/20/2026	8,456		957.57146999999998		172,530		109,490		237,865			(63,040)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2026	6,373		977.45		127,720		122,808		142,490			(4,912)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2026	1,220		999.53348000000005		16,320		15,065		13,066			(1,255)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2026	3,765		947.67426		51,450		19,788		136,763			(31,662)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/01/2025	10/01/2026	1,731		987.57893000000001		29,070		21,803		21,505			(7,268)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	1,259		963.51508000000001		18,480		10,306		28,007			(8,174)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	7,147		962.73630000000003		146,970		96,096		169,461			(50,874)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	528		955.19644000000005		7,700		4,146		14,056			(3,554)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	6,817		952.09		133,250		74,313		202,001			(58,938)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	12,256		934.49806999999998		253,000		111,904		523,326			(141,096)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/04/2025	06/04/2026	15,875		935.02404000000001		314,390		133,011		647,678			(181,379)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2026	527		962.74595999999997		7,800		3,879		12,623			(3,921)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	3,109		945.44204999999999		41,760		14,455		101,842			(27,305)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2026	11,832		936.45917999999995		215,600		82,923		544,038			(132,677)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2026	2,570		991.13430000000005		37,000		35,577		41,762			(1,423)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/14/2025	05/14/2026	11,915		931.94712000000004		233,100		85,171		556,499			(147,929)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2024	01/09/2026	4,361		943.83029999999997	105,370			1,158		145,761			(52,830)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2027	4,143		959.84519999999998		121,600		100,583		139,730			(21,017)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2027	2,664		932.62345000000005		75,750		54,656		132,386			(21,094)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2027	6,105		976.86235999999997		175,200		170,153		159,885			(5,047)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/01/2025	10/01/2027	6,518		974.85491999999999		195,840		171,394		171,703			(24,446)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2027	6,168		975.49509999999998		173,400		170,070		190,015			(3,330)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/20/2025	08/20/2027	4,802		958.53		130,640		106,806		170,706			(23,834)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/04/2025	06/04/2027	7,245		935.02404000000001		195,160		138,941		339,447			(56,219)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2027	2,536		944.81386999999995		66,240		50,975		104,646			(15,265)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2027	3,054		950.37867000000006		82,940		62,120		122,825			(20,820)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2027	5,271		933.65540999999996		139,650		96,740		279,120			(42,910)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2027	7,217		983.82371999999998		195,960		188,433		173,468			(7,527)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2027	1,154		952.09		30,800		23,998		43,331			(6,802)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2027	3,447		953.84519999999998		95,370		76,139		124,363			(19,231)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2027	2,037		930.53853000000004		53,770		36,215		103,144			(17,555)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/14/2025	05/14/2027	6,977		931.94712000000004		183,950		125,661		359,319			(58,289)				D/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/28/2027	2,460		931.72734000000003		65,780		46,263		121,421			(19,517)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2027	3,860		988.35275999999999		105,640		95,496		89,263			(10,144)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/17/2027	4,268		935.98307999999997		113,600		83,130		205,054			(30,470)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	24		48836		6,094		3,399		3,086			(2,695)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/10/2025	09/10/2026	123		48675		45,528		31,519		67,137			(14,009)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/23/2025	12/23/2026	81		51930		35,373		34,596		24,548			(777)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	28		51264		3,692		2,627		1,618			(1,065)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	19		44568		9,176		3,176		35,392			(6,000)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	11/25/2025	11/25/2026	19		51965		4,905		4,420		3,696			(485)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	82		48341		28,231		15,744		20,134			(12,487)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	10		47577		10,050		9,470		9,496			(580)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2026	10		51761		4,080		3,766		2,621			(314)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/10/2025	09/10/2026	11		45536		8,730		6,044		12,233			(2,686)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	11/25/2025	11/25/2026	100		50599		50,901		45,867		46,227			(5,034)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	18		39646		13,475		4,146		23,520			(9,329)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	19		41032		15,512		5,370		26,001			(10,142)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	11		44061		10,545		6,084		15,556			(4,461)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/29/2026	28		42174		21,276		8,651		35,165			(12,625)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	13		49106		2,778		1,549		1,153			(1,229)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/30/2025	04/30/2026	12		40141		12,095		3,954		19,736			(8,141)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	13		42656		8,610		2,649		42,571			(5,961)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	22		48329		5,310		3,063		6,857			(2,247)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	89		49240		40,385		28,735		34,635			(11,650)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2026	102		51522		45,276		41,793		29,910			(3,483)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/03/2025	12/03/2026	17		47643		19,344		17,856		18,605			(1,488)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/23/2025	12/23/2026	10		53384		2,075		2,029		1,338			(46)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	10		47433		9,445		8,900		8,958			(545)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	97		46996		52,890		30,513		99,573			(22,377)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	139		51085		87,636		82,580		58,520			(5,056)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/29/2026	104		45213		52,228		21,236		167,057			(30,992)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	15		46202		10,857		7,725		13,340			(3,132)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	19		40497		14,504		5,021		22,089			(9,483)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	124		41745		124,754		38,386		528,484			(86,368)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	163		43375		138,757		48,031		484,830			(90,726)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	14		47574		5,226		3,015		8,859			(2,211)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/10/2025	09/10/2026	11		49995		1,675		1,160		1,795			(515)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/30/2025	04/30/2026	22		43516		14,589		4,769		59,515			(9,820)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	18		43369		8,568		2,636		47,226			(5,932)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/29/2025	05/29/2026	21		46015		6,642		2,701		19,150			(3,941)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	27		52767		7,254		6,836		4,030			(419)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/10/2025	09/10/2026	18		45400		13,592		9,410		18,606			(4,182)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	12		45349		3,735		1,293		13,233			(2,442)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	28		39250		20,141		6,197		32,619			(13,944)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	11		44875		9,995		5,574		14,812			(4,421)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/30/2025	04/30/2026	106		42947		91,289		29,844		343,333			(61,445)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/10/2025	09/10/2026	33		50131		4,560		3,157		4,688			(1,403)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	12/10/2025	12/10/2026	10		52431		3,330		3,138		1,916			(192)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/30/2025	04/30/2026	17		41320		8,463		2,767		15,181			(5,696)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	11		50482		2,350		1,672		1,333			(678)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	11/25/2025	11/25/2026	13		52059		3,114		2,806		2,316			(308)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	11/13/2025	11/13/2026	28		26243		15,428		13,394		15,819			(2,034)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/01/2025	05/01/2026	45		20519		16,893		5,569		31,366			(11,324)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	27		19719		8,565		2,515		18,413			(6,050)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/02/2025	07/02/2026	27		23321		14,352		7,176		20,484			(7,176)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/10/2025	07/10/2026	35		23720		13,216		6,898		18,479			(6,318)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/01/2025	05/01/2026	293		19708		130,210		42,926		216,912			(87,284)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/26/2025	12/24/2026	20		26157		14,195		14,077		13,183			(118)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/02/2025	07/02/2026	212		22370		126,576		63,288		169,305			(63,288)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	81		21661		33,082		12,815		52,845			(20,267)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2025	05/08/2026	25		20886		11,150		3,890		20,234			(7,260)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/17/2025	07/17/2026	39		23840		22,230		12,031		29,985			(10,199)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2025	05/08/2026	90		20405		43,776		15,273		75,603			(28,503)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	279		21155		160,716		62,255		248,692			(98,461)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2025	12/04/2026	215		25377		121,770		112,738		117,820			(9,032)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/02/2025	07/02/2026	27		23955		10,206		5,103		15,162			(5,103)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/26/2025	12/24/2026	20		26542		10,445		10,358		9,647			(87)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	11/13/2025	11/13/2026	40		26293		18,470		16,034		18,928			(2,436)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/17/2025	07/17/2026	43		23932		16,340		8,843		21,802			(7,497)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/11/2025	12/11/2026	269		25687		156,561		147,959		148,491			(8,602)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2025	12/04/2026	20		26631		8,230		7,620		7,692			(610)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/24/2025	07/24/2026	47		23847		20,559		11,522		27,101			(9,037)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/24/2025	07/24/2026	185		23197		108,360		60,729		137,406			(47,631)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/17/2025	07/17/2026	234		23147		134,568		72,829		173,974			(61,739)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2025	05/08/2026	289		20043		127,136		44,358		208,943			(82,778)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	08/28/2025	08/28/2026	38		24652		12,195		8,007		14,961			(4,188)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/11/2025	12/11/2026	23		26740		13,872		13,110		12,723			(762)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	08/28/2025	08/28/2026	262		23775		160,580		105,436		192,200			(55,144)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	11/13/2025	11/13/2026	324		25343		238,464		207,018		248,772			(31,446)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/26/2025	12/24/2026	211		25567		126,144		125,093		118,498			(1,051)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	24		22421		7,935		3,074		13,676			(4,861)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	88		18824		31,200		9,161		58,294			(22,039)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	12/11/2025	12/11/2026	19		25892		15,510		14,658		14,571			(852)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	372		18441		154,020		45,225		275,078			(108,795)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	07/10/2025	07/10/2026	245		22829		148,680		77,608		198,475			(71,072)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	08/28/2025	08/28/2026	21		24604		6,585		4,324		8,051			(2,261)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2026	319		2351.3667300000		18,382		9,141		33,381			(9,242)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2026	319		2423.8855170000		12,180		6,057		16,127			(6,123)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	358		2341.7834039999		25,520		14,723		49,381			(10,797)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	251		1985.6816779999		7,330		2,537		13,323			(4,793)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	06/04/2025	06/04/2026	334		2155.1410139999		30,240		12,794		87,207			(17,446)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	350		2422.3998689999		22,392		12,488		24,385			(9,904)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2026	405		2376.7760199999		22,869		13,633		47,045			(9,236)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2026	782		2173.4424720000		47,552		18,289		178,369			(29,263)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	263		2493.176868		11,292		6,297		8,116			(4,995)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	314		2180.2183150000		12,999		6,999		20,657			(6,000)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2026	315		2405.6527380000		15,078		8,989		29,678			(6,089)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2026	204		2461.3582080000		7,390		5,969		7,577			(1,421)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	359		2456.3644549999		13,560		7,302		15,506			(6,258)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	222		2468.7290400000		9,235		4,795		7,047			(4,440)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	400		2356.1045399999		30,798		15,991		42,798			(14,807)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	08/06/2025	08/06/2026	405		2325.6864420000		30,348		18,092		64,200			(12,256)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	704		2109.0406600000		50,288		17,407		193,224			(32,881)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/01/2025	07/01/2026	228		2157.9832980000		9,125		4,537		14,930			(4,588)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/23/2025	07/23/2026	307		2472.6287069999		14,826		8,268		12,313			(6,558)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	266		2461.9715700000		11,520		5,982		9,309			(5,538)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2026	684		2189.8149199999		37,576		14,452		145,121			(23,124)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2026	286		2561.8718399999		25,767		20,812		15,606			(4,955)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/24/2025	09/24/2026	329		2568.9038999999		25,584		18,696		12,615			(6,888)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	251		2176.6891340000		12,135		4,201		52,290			(7,934)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/24/2025	09/24/2026	287		2641.9533000000		15,659		11,443		5,508			(4,216)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/07/2025	05/07/2026	251		2178.6787949999		11,985		4,149		51,799			(7,836)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	09/24/2025	09/24/2026	411		2666.3031000000		19,770		14,447		6,160			(5,323)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	04/23/2025	04/23/2026	469		1990.1481799999		44,730		13,763		174,286			(30,967)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/21/2025	05/21/2026	342		2238.932264		13,622		5,239		56,223			(8,383)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	225		2229.2119849999		7,930		4,270		13,968			(3,660)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/16/2025	07/16/2026	494		2353.9231450000		33,495		18,036		56,899			(15,459)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	06/04/2025	06/04/2026	334		2283.148416		14,098		5,965		46,016			(8,133)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	10/22/2025	10/22/2026	326		2669.7401279999		17,528		14,157		7,625			(3,371)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	07/30/2025	07/30/2026	224		2442.2412239999		8,960		5,169		14,057			(3,791)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/15/2025	05/15/2026	1,432		2121.9240089999		73,050		26,892		126,588			(46,158)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2025	04/24/2026	1,481		1945.843466		61,538		19,104		109,473			(42,434)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/24/2025	04/24/2026	358		1949.758644		7,322		2,273		12,595			(5,049)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	06/05/2025	06/05/2026	1,621		2099.4513539999998		85,714		36,499		139,975			(49,215)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	10/30/2025	10/30/2026	1,500		2478.2827649999999		98,420		81,656		101,277			(16,764)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	244		2119.2032680000002		10,965		4,247		20,193			(6,718)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	244		2205.1169140000002		7,360		2,851		15,043			(4,509)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	10/30/2025	10/30/2026	203		2574.4549320000001		4,100		3,402		4,195			(698)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	2,233		1876.861754		112,980		33,174		209,030			(79,806)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	06/05/2025	06/05/2026	429		2147.6904960000002		19,665		8,374		33,746			(11,291)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/22/2025	05/22/2026	1,222		2041.4718740000001		61,550		23,842		102,970			(37,708)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	372		1946.4448050000001		13,832		4,061		27,858			(9,771)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/30/2025	05/29/2026	339		2120.0104620000002		14,770		6,055		25,789			(8,715)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/30/2025	05/29/2026	242		2202.6619420000002		8,370		3,431		16,166			(4,939)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	04/17/2025	04/17/2026	691		1914.4742140000001		27,066		7,947		52,043			(19,119)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	10/30/2025	10/30/2026	203		2552.2613550000001		13,050		10,827		13,107			(2,223)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/30/2025	05/29/2026	1,162		2095.2150179999999		59,616		24,441		101,841			(35,175)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	05/15/2025	05/15/2026	334		2161.723176		13,461		4,955		24,205			(8,506)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	1,966		410.65291000000002		14,000		9,962		23,013			(4,038)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	10/02/2025	10/02/2026	10,462		419.66163		56,330		42,402		73,113			(13,928)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	5,347		395.88191999999998		37,170		19,300		120,498			(17,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	44,719		406.58301		404,040		287,490		646,845			(116,550)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	10/02/2025	10/02/2026	32,358		411.44103000000001		283,290		213,246		369,344			(70,044)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	1,282		388.35036000000002		11,650		5,153		37,858			(6,497)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	09/17/2025	09/17/2026	4,423		416.35077000000001		21,960		15,625		37,135			(6,335)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	1,282		394.58891999999997		8,000		3,538		30,246			(4,462)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	1,504		405.64062000000001		8,400		5,492		22,413			(2,908)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2025	12/04/2026	21,790		416.37711000000002		208,390		192,933		206,428			(15,458)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/18/2026	32,244		389.59769		287,280		132,956		913,509			(154,324)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/20/2025	11/20/2026	18,206		404.95668000000001		231,750		205,646		298,152			(26,104)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/05/2025	11/05/2026	3,873		415.19565		30,880		26,129		37,601			(4,751)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2026	44,146		416.38319999999999		401,120		385,692		423,977			(15,428)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	10/08/2025	10/08/2026	8,684		420.34356000000002		56,160		43,200		58,703			(12,960)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/18/2026	1,791		400.53924999999998		7,910		3,661		32,707			(4,249)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2025	12/04/2026	6,705		424.72971000000001		39,480		36,552		38,786			(2,928)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/07/2025	08/07/2026	38,570		396.68		332,010		198,841		849,052			(133,169)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/07/2025	08/07/2026	5,042		400.25011999999998		35,200		21,081		95,524			(14,119)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	10/02/2025	10/02/2026	3,163		412.67412000000002		25,870		19,474		33,732			(6,396)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/20/2025	11/20/2026	10,438		420.19920000000 02		56,330		49,985		77,718			(6,345)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	1,254		387.29306000000 03		19,300		12,619		38,472			(6,681)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/05/2025	11/05/2026	4,599		423.04512		22,610		19,132		27,765			(3,478)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	40,266		389.52008999999 98		342,260		151,384		1,143,349			(190,876)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	10/08/2025	10/08/2026	29,430		413.29638		284,260		218,662		305,380			(65,598)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/05/2025	11/05/2026	42,360		413.13		378,000		319,846		460,287			(58,154)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	1,528		399.80932000001 001		8,280		4,299		29,110			(3,981)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	36,604		398.86		310,980		203,333		742,643			(107,647)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/18/2025	06/18/2026	2,047		391.55153999999 999		16,240		7,516		54,189			(8,724)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2026	5,642		393.41919000001 001		37,840		16,737		139,267			(21,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2026	7,678		425.96960000001 001		39,360		37,846		41,968			(1,514)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	11/05/2025	11/05/2026	1,210		414.36939000001 001		10,100		8,546		12,299			(1,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2026	2,399		418.88400000001 001		18,900		18,173		20,079			(727)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/07/2025	08/07/2026	2,773		403.82024000001 001		15,400		9,223		44,506			(6,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	08/27/2025	08/27/2026	2,256		404.84289999999 999		13,320		8,709		34,966			(4,611)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	12/04/2025	12/04/2026	2,394		421.80630000002 002		16,900		15,646		16,605			(1,254)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	1,273		393.91822000002 002		10,000		5,192		30,980			(4,808)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	07/09/2025	07/09/2026	29,536		391.56178		265,640		137,928		783,586			(127,712)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	01/18/2024	01/16/2026	6,088		361.39	66,880			1,384		343,194			(33,671)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	6,313		363.96566999999 999	70,840			3,518		339,139			(35,664)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	6,593		363.63600000002 002	73,920			5,788		355,971			(37,062)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	06/11/2025	06/11/2027	5,899		389.52008999999 998		70,840		51,114		176,801			(19,726)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/17/2025	12/17/2027	11,996		416.8		150,500		147,610		160,283			(2,890)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	08/07/2025	08/06/2027	7,815		397.47336000001 001		92,070		73,605		188,301			(18,465)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/17/2025	09/17/2027	11,302		406.17601999999 999		147,200		125,998		209,401			(21,202)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/09/2025	07/09/2027	7,129		391.56178		89,600		68,091		202,873			(21,509)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	3,239		371.22095999999 999	35,280			3,780		150,368			(17,688)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/04/2025	12/03/2027	5,268		415.12421999999 998		73,040		70,331		74,163			(2,709)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2024	02/23/2026	5,759		364.26537000002 002	64,470			4,700		307,462			(32,368)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/20/2025	11/19/2027	6,554		404.95668000001 001		106,110		100,134		129,765			(5,976)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/08/2025	10/08/2027	14,233		413.71091999999 999		188,210		166,523		204,142			(21,687)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2027	8,472		412.30374		110,600		102,104		130,196			(8,496)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/27/2025	08/27/2027	9,527		399.25886000003 003		114,000		94,296		218,909			(19,704)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	6,142		391.55153999999 999		70,560		51,634		174,134			(18,926)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/16/2026	6,069		362.11752000000001	67,760			1,404		337,757			(34,161)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/02/2025	10/01/2027	9,488		411.44103000000001		119,340		104,586		147,368			(14,754)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/02/2025	10/02/2026	8,302		409.56		50,660		38,134		32,284			(12,526)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	5,889		406.71494000000001		37,680		27,639		26,016			(10,041)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/18/2025	12/18/2026	9,048		407.69324		55,500		53,518		36,791			(1,982)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/11/2025	12/11/2026	5,893		406.88270999999997		43,200		40,826		42,756			(2,374)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/26/2025	11/25/2026	4,858		410.48484000000002		25,600		23,196		18,109			(2,404)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/20/2025	11/20/2026	6,139		407.63722999999999		37,250		33,054		33,525			(4,196)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/20/2025	11/20/2026	25,784		437.77224999999999		91,350		81,061		73,902			(10,289)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2026	18,769		419.09219999999999		185,440		156,911		178,767			(28,529)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/02/2025	10/02/2026	21,731		439.04831999999999		85,440		64,315		37,790			(21,125)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	20,857		422.60861		205,700		150,884		134,349			(54,816)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2026	22,227		434.88407999999998		80,100		67,777		72,112			(12,323)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/26/2025	11/25/2026	20,645		426.54192		199,750		180,989		135,758			(18,761)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/18/2025	12/18/2026	28,123		424.45895999999999		249,550		240,638		229,601			(8,913)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/18/2025	12/18/2026	36,437		440.40683999999999		113,240		109,196		101,107			(4,044)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/11/2025	12/11/2026	35,601		437.02217000000002		127,600		120,589		122,717			(7,011)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2026	1,235		443.79232000000002		2,150		1,819		1,875			(331)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/02/2025	10/02/2026	21,731		425.53284000000002		199,360		150,068		117,598			(49,292)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/26/2025	11/25/2026	22,831		441.77555999999998		85,540		77,506		48,724			(8,034)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/20/2025	11/20/2026	18,663		422.70474000000002		172,520		153,088		152,773			(19,432)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	30,182		436.87216000000001		121,770		89,320		60,554			(32,450)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/11/2025	12/11/2026	20,870		422.35973000000001		191,250		180,742		187,712			(10,508)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2025	09/25/2026	1,718		403.4547		10,290		7,548		10,243			(2,742)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPM-	11/20/2025	11/20/2026	2,947		403.56493		38,880		34,501		38,932			(4,379)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPM-	12/18/2025	12/18/2026	3,424		408.51107999999999		33,040		31,860		32,592			(1,180)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPM-	10/02/2025	10/02/2026	2,930		409.56		30,120		22,673		26,447			(7,447)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	JPM-	12/11/2025	12/11/2026	4,419		406.88270999999997		41,760		39,465		42,597			(2,295)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPM-	11/26/2025	11/25/2026	4,858		410.48484000000002		63,800		57,808		54,961			(5,992)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/06/2026	1,640		359.00675999999999	65,400			3,234		83,985			(32,790)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	1,351		376.76179999999999	42,000			3,288		46,500			(21,058)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	2,146		387.38076000000001	58,080			9,015		56,643			(29,120)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/13/2026	2,464		365.58521999999999	86,130			5,087		110,822			(43,183)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	860		688.25757999999996		26,760		10,292		57,337			(16,468)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	711		704.15345000000002		20,850		7,618		44,217			(13,232)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	852		706.97663999999997		25,140		10,222		52,674			(14,918)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/25/2025	11/25/2026	1,144		779.04089999999997		38,520		34,710		40,952			(3,810)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	698		717.81150000000002		21,900		9,687		41,039			(12,213)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2025	09/10/2026	383		777.17880000000002		12,300		8,515		12,847			(3,785)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/19/2025	11/19/2026	1,267		788.50071000000003		37,500		33,173		38,568			(4,327)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2026	739		675.75356999999997		20,400		5,885		51,003			(14,515)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2026	1,031		781.69381999999996		30,160		17,400		32,041			(12,760)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/10/2025	12/10/2026	1,382		794.89431000000002		37,840		35,657		37,347			(2,183)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	730		687.38598999999999		20,650		7,148		49,772			(13,502)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	2,805		680.36785999999995		79,230		24,378		203,108			(54,852)				0/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2026	743		809.5213		22,200		18,785		18,554			(3,415)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/29/2026	5,254		706.27247999999997		235,320		95,680		453,553			(139,640)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/25/2025	11/25/2026	6,735		783.76235999999994		332,310		299,444		319,869			(32,866)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2025	09/10/2026	5,741		767.8152		310,950		215,273		275,439			(95,677)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2026	6,643		676.98631		292,500		90,000		733,998			(202,500)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2026	5,260		702.04309999999998		243,090		88,821		468,932			(154,269)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/19/2025	11/19/2026	3,800		776.66135999999995		204,600		180,992		192,243			(23,608)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2026	1,897		691.49797000000001		79,560		27,540		186,656			(52,020)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/24/2025	09/24/2026	7,731		800.22211000000004		391,840		286,345		271,214			(105,495)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2026	3,992		675.07713999999999		178,740		51,560		451,541			(127,180)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	4,584		695.23788000000002		213,120		81,969		438,616			(131,151)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2026	6,956		776.26		335,340		193,465		289,227			(141,875)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/10/2025	12/10/2026	3,896		798.87275999999997		182,900		172,348		161,370			(10,552)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2026	2,651		719.25		123,310		54,541		207,844			(68,769)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2026	4,956		810.32839999999999		236,800		200,369		167,801			(36,431)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2025	04/23/2027	2,805		676.31		165,300		108,159		357,398			(57,141)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/14/2025	05/14/2027	2,985		697.82240000000002		189,210		129,255		336,527			(59,955)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/25/2025	11/24/2027	2,796		790.84455000000003		174,240		165,624		187,553			(8,616)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/29/2025	05/28/2027	2,840		706.27247999999997		171,800		120,826		304,717			(50,974)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/11/2025	06/11/2027	1,395		720.68849999999998		86,200		62,196		139,248			(24,004)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2025	09/10/2027	893		753.76980000000003		67,970		57,527		71,788			(10,443)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2027	2,722		694.53985		169,100		117,141		314,419			(51,959)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/19/2025	11/19/2027	1,140		760.08627000000001		87,390		82,355		94,009			(5,035)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2025	04/16/2027	1,478		689.95860000000005		79,300		51,126		173,386			(28,174)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/24/2025	09/24/2027	5,113		789.78791999999999		364,900		315,846		330,033			(49,054)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/30/2025	07/30/2027	2,448		767.72113999999999		169,290		133,528		176,787			(35,762)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/10/2025	12/10/2027	754		802.05552		46,620		45,277		47,335			(1,343)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/07/2025	05/07/2027	2,626		686.01532999999995		156,420		105,353		318,619			(51,067)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/05/2025	11/05/2027	1,611		815.97810000000004		99,840		92,171		88,388			(7,669)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	74		6745.96727999999998		16,950		7,845		33,827			(9,105)				D/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/17/2025	12/17/2026	82		7390.23887999999999		19,680		18,923		21,644			(757)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2026	585		6708.74453999999997		205,530		79,050		460,321			(126,480)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/18/2026	563		6786.48359999999996		188,100		87,055		386,517			(101,045)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/17/2025	12/17/2026	287		7309.67136000000003		109,830		105,606		122,782			(4,224)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/18/2025	06/17/2027	104		6779.73088000000001		50,120		36,677		89,675			(13,443)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	14		6906.15926000000004	7,290			913		7,613			(3,660)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/17/2025	12/17/2027	123		7324.32		65,520		64,262		74,169			(1,258)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/21/2025	05/21/2027	105		6702.02908000000002		52,290		36,223		99,631			(16,067)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2026	1,230		1002.67550000000001		14,040		10,260		10,960			(3,780)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	13,277		926.36544000000004		225,090		69,258		664,286			(155,832)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	2,565		952.09245999999996		29,040		9,494		71,442			(19,546)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2026	8,978		933.40566000000001		169,680		55,472		390,515			(114,208)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2026	2,051		936.54528000000005		26,030		8,009		83,790			(18,021)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2026	6,766		980.17643999999996		133,980		97,908		119,323			(36,072)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2025	04/30/2027	4,489		933.40566000000001		123,900		82,260		216,179			(41,640)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2025	09/24/2027	5,228		980.17643999999996		142,800		123,603		137,632			(19,197)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2025	04/23/2027	5,181		925.44		134,880		88,255		279,701			(46,625)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	11,221		947.23629000000005	305,806			21,090		274,275			(153,958)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	6,277		938.01022	174,699			3,614		245,776			(87,952)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	6,794		954.00864000000001	199,940			19,500		181,816			(100,245)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	5,777		941.54780000000005	186,010			14,564		209,817			(93,261)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	8,110		937.16189999999995	223,896			32,600		340,736			(112,256)				D/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	735		944.40380000000005	26,467			10,204		29,839			(8,847)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	33		43251		34,090		14,516		53,778			(19,574)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	108		48044		170,238		154,249		176,293			(15,989)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	139		42574		165,967		70,673		253,167			(95,294)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	21		49134		14,670		13,292		14,763			(1,378)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	12		44605		9,640		4,105		16,621			(5,535)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	11		49324		10,920		9,894		11,342			(1,026)				D/0

SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	37		22000		16,264		6,926		24,828			(9,338)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	32		22615		14,672		6,530		22,438			(8,142)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	242		21935		134,037		59,654		194,356			(74,383)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	323		21378		156,216		57,508		242,032			(98,708)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	37		22926		14,592		6,214		24,587			(8,378)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	28		26171		13,832		12,533		13,575			(1,299)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	20		26827		6,585		5,967		6,325			(618)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2025	06/05/2026	255		21957		140,085		59,652		215,974			(80,433)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2025	11/25/2026	234		25515		157,176		142,414		156,401			(14,762)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2025	05/15/2026	38		22232		20,112		7,404		34,639			(12,708)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2025	11/20/2026	217		2318.9426720000001		8,270		7,338		10,284			(932)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	234		2210.7171020000001		9,335		4,155		15,494			(5,180)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	203		2502.2447579999998		9,050		6,464		9,139			(2,586)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2025	11/13/2026	378		2487.8352960000002		13,230		11,485		15,309			(1,745)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	234		2247.0987		10,245		4,560		17,902			(5,685)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	271		2345.3863620000002		11,508		6,892		18,475			(4,616)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2025	09/18/2026	1,540		2445.4877270000002		97,470		69,621		100,075			(27,849)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2025	11/20/2026	1,041		2395.0113679999999		79,848		70,854		105,738			(8,994)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2025	11/13/2026	2,266		2409.1968240000001		125,118		108,619		144,854			(16,499)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2025	11/20/2026	217		2436.5033840000001		12,865		11,416		17,176			(1,449)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	1,084		2256.797642		55,008		32,944		82,005			(22,064)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2025	06/12/2026	1,262		2165.7751280000002		49,518		22,038		77,988			(27,480)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2025	08/07/2026	271		2312.1655919999998		8,490		5,085		12,996			(3,405)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	659		3313.5336000000002		61,740		35,619		29,748			(26,121)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	157		3173.34564		9,350		5,394		11,788			(3,956)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	201		3268.4781600000001		10,020		3,854		4,134			(6,166)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	167		3035.4422399999999		10,100		3,885		17,999			(6,215)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	837		3184.8242399999999		62,250		23,942		64,169			(38,308)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	157		3128.7403800000002		8,500		4,904		10,787			(3,596)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2025	05/21/2026	167		2951.7883200000001		10,700		4,115		16,085			(6,585)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2025	07/30/2026	188		3476.0241900000001		7,680		4,431		941			(3,249)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	24,930		431.21474999999998		80,000		23,077		8,045			(56,923)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	1,246		434.02265999999997		3,150		909		258			(2,241)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/16/2025	04/16/2026	25,677		417.57632999999998		214,240		61,800		68,579			(152,440)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2025	12/23/2026	989		202.94702000000001		4,142		4,051		4,221			(91)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2025	12/10/2027	996		202.46688		5,320		5,167		6,527			(153)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/11/2025	09/11/2026	687		5365.2229200000002		105,450		73,294		150,454			(32,156)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	92		5569.0303199999998		7,500		2,761		11,022			(4,739)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2025	12/18/2026	105		5638.3592200000003		10,440		10,067		10,654			(373)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2025	11/26/2026	495		5695.1690600000002		82,040		74,356		91,230			(7,684)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/25/2025	09/25/2026	569		5428.5553300000001		92,380		67,762		127,052			(24,618)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2025	04/30/2026	530		5216.4825300000002		83,160		27,489		139,005			(55,671)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/04/2025	12/04/2026	665		5632.3087999999998		114,000		105,544		118,339			(8,456)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/09/2026	409		5552.4277199999997		75,900		58,593		87,451			(17,307)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	89		5504.5675799999999		11,550		9,805		13,098			(1,745)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/25/2025	09/25/2026	92		5504.7837900000004		8,400		6,162		11,556			(2,238)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	92		5559.6980999999996		7,300		4,512		10,529			(2,788)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2025	12/18/2026	418		5793.3853900000004		64,080		61,791		65,564			(2,289)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/29/2025	12/29/2026	556		5722.9514499999996		94,080		93,563		95,967			(517)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2025	12/11/2026	434		5719.43624		73,250		69,225		73,663			(4,025)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	519		5402.12673		81,480		53,499		117,722			(27,981)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	607		5412.9611999999997		91,080		56,299		128,443			(34,781)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/15/2025	05/15/2026	831		5341.7229600000001		126,000		46,385		183,813			(79,615)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		42087		7,100		3,286		11,236			(3,814)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/29/2025	10/29/2026	17		52776		3,760		3,109		750			(651)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/31/2025	12/31/2026	10		47679		9,700		9,700		9,697							0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/29/2025	10/29/2026	11		47394		9,150		7,566		8,976			(1,584)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/29/2025	10/29/2026	23		52205		6,710		5,549		1,744			(1,161)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	33		45841		10,920		5,054		45,957			(5,866)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/31/2025	12/31/2026	12		48352		10,560		10,560		10,557							0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/31/2025	12/31/2026	83		51668		35,200		35,200		35,198							0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	121		44280		95,370		44,138		341,200			(51,232)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	12/31/2025	12/31/2026	10		53927		1,350		1,350		1,350							0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	10/29/2025	10/29/2026	139		50680		81,840		67,675		37,938			(14,165)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	12/31/2025	12/31/2026	29		53014		6,020		6,020		6,020							0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	12		40780		14,100		6,526		20,096			(7,574)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/18/2025	06/18/2026	24		45714		8,500		3,934		35,424			(4,566)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/29/2025	10/29/2026	11		47632		10,950		9,055		10,643			(1,895)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	29		46348		22,360		13,821		29,946			(8,539)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	10/30/2025	10/30/2026	135		47617		165,120		136,995		169,270			(28,125)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	10/30/2025	10/30/2026	17		49471		11,760		9,757		11,758			(2,003)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2025	10/16/2026	178		46504		205,820		162,847		244,636			(42,973)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2025	10/30/2026	15		48710		19,320		16,029		19,828			(3,291)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	10/16/2025	10/16/2026	30		46642		38,780		30,683		46,271			(8,097)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	11		45809		17,150		10,601		23,722			(6,549)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2025	10/16/2026	11		47009		11,000		8,703		13,141			(2,297)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	107		45001		117,120		72,396		148,829			(44,724)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2025	08/07/2026	38		24091		30,150		18,057		38,919			(12,093)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	07/31/2025	07/31/2026	43		23984		26,900		15,593		35,500			(11,307)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	07/31/2025	07/31/2026	263		23265		168,970		97,947		213,127			(71,023)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	11/20/2025	11/20/2026	25		24367		17,520		15,547		20,525			(1,973)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	09/05/2025	09/04/2026	203		23723		108,960		74,250		129,596			(34,710)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/20/2025	11/20/2026	200		24608		107,520		95,409		127,138			(12,111)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2025	08/07/2026	257		23413		162,600		97,381		201,918			(65,219)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	222		21691		95,520		44,576		138,195			(50,944)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2025	10/23/2026	40		25926		23,200		18,802		23,515			(4,398)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	42		22535		24,300		11,340		39,126			(12,960)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	79		22427		39,950		18,643		62,784			(21,307)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2025	10/30/2026	39		27330		14,200		11,781		12,364			(2,419)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	187		21597		93,200		38,209		144,433			(54,991)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/05/2025	09/04/2026	30		24528		13,300		9,063		16,435			(4,237)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2025	10/30/2026	183		25915		114,210		94,757		106,391			(19,453)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2025	10/23/2026	24		26051		14,160		11,476		14,345			(2,684)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	32		26311		14,240		12,088		14,188			(2,152)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2025	10/23/2026	207		25223		144,560		117,157		146,663			(27,403)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	64		25984		14,560		12,360		14,664			(2,200)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2025	07/31/2026	26		24309		7,380		4,278		9,670			(3,102)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2025	10/16/2026	3,600		0.999		118,800		93,996		130,985			(24,804)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	500		1.008		17,200		11,293		20,764			(5,907)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2025	11/25/2026	3,800		1.012		122,740		111,212		124,952			(11,528)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	4,200		1		135,240		88,798		160,575			(46,442)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/09/2026	2,900		1		92,800		71,640		97,079			(21,160)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	700		0.9849999999999999		24,850		15,361		30,847			(9,489)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/09/2026	600		0.999		20,160		15,563		21,130			(4,597)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2025	10/16/2026	500		1.014		11,950		9,455		12,588			(2,495)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	3,900		1.0069999999999999		122,070		75,455		156,929			(46,615)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	05/30/2025	05/29/2026	3,400		1.008		96,220		39,448		144,673			(56,772)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	3,800		1.018		106,400		51,446		156,082			(54,954)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2025	06/26/2026	500		1.0129999999999999		11,600		5,609		16,349			(5,991)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/17/2025	09/17/2026	415		2633.6343360000001		19,700		14,017		7,582			(5,683)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/01/2025	10/01/2026	205		2435.0249439999998		9,050		6,788		9,842			(2,263)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/01/2025	10/01/2026	205		2400.8320159999998		7,850		5,888		8,780			(1,963)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/17/2025	09/17/2026	208		2361.604464		9,600		6,831		12,147			(2,769)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	506		2494.8595959999998		38,280		25,029		28,029			(13,251)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/01/2025	10/01/2026	246		2679.2601439999999		10,980		8,235		3,634			(2,745)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	10/01/2025	10/01/2026	409		2591.3354720000002		28,700		21,525		14,205			(7,175)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	337		2625.4183760000001		12,880		8,422		4,382			(4,458)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/17/2025	09/17/2026	249		2534.9332319999999		19,260		13,704		12,102			(5,556)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/01/2025	10/01/2026	205		2671.9330880000002		9,500		7,125		3,263			(2,375)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2025	10/23/2026	242		2634.0990769999999		8,940		7,245		8,489			(1,695)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2025	10/23/2026	967		2495.0702849999998		59,520		48,237		60,196			(11,283)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	210		2376.0345870000001		5,250		3,447		6,103			(1,803)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	1,219		2397.4403040000002		74,820		49,126		88,572			(25,694)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2025	07/24/2026	1,243		2247.6287339999999		81,760		45,822		113,976			(35,938)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2025	07/24/2026	222		2310.6884580000001		9,000		5,044		12,831			(3,956)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/01/2025	07/01/2026	223		3440.92488		9,730		4,838		722			(4,892)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	10/15/2025	10/15/2026	768		3416.154		68,000		53,615		36,549			(14,385)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	10/15/2025	10/15/2026	215		3520.2653599999999		12,740		10,045		4,460			(2,695)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	12/03/2025	12/03/2026	151		3494.8173400000001		11,250		10,385		7,553			(865)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	07/01/2025	07/01/2026	159		3108.1347000000001		7,850		3,903		11,343			(3,947)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	10/15/2025	10/15/2026	246		3510.5049199999999		15,200		11,985		5,532			(3,215)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	RBC-	07/01/2025	07/01/2026	510		3362.4366300000002		32,800		16,310		6,834			(16,490)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/25/2025	11/25/2026	550		3388.2898500000001		60,120		54,174		47,303			(5,946)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/25/2025	11/25/2026	183		3568.3438999999998		8,760		7,894		5,271			(866)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	184		3594.2915699999999		6,780		4,433		565			(2,347)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	754		3223.20768		59,110		26,145		49,681			(32,965)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/15/2025	10/15/2026	154		3253.48		9,250		7,293		9,432			(1,957)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3076.6982400000002		10,550		4,666		18,249			(5,884)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/08/2025	10/08/2026	152		3591.6972000000001		6,700		5,154		1,472			(1,546)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/08/2025	10/08/2026	851		3453.5549999999998		71,960		55,354		27,804			(16,606)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/03/2025	12/03/2026	515		3498.12057		37,570		34,680		25,177			(2,890)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	893		3032.5579200000002		109,720		37,980		183,869			(71,740)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		2881.0756799999999		9,000		3,115		15,402			(5,885)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/08/2025	10/08/2026	182		3601.5645		7,620		5,862		1,613			(1,758)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	172		3195.6926400000002		11,150		3,860		9,351			(7,290)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/25/2025	11/25/2026	153		3453.7640500000002		12,600		11,354		9,080			(1,246)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/07/2025	05/07/2026	206		3198.6057599999999		13,200		4,569		10,759			(8,631)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/27/2025	08/27/2026	766		3453.9150599999998		56,000		36,615		12,507			(19,385)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/11/2025	06/11/2026	164		3348.3511600000002		6,900		3,052		1,414			(3,848)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	1,223		3037.2807200000002		106,560		49,728		149,721			(56,832)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	199		3114.9293699999998		13,980		5,953		20,229			(8,027)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	561		3271.0482000000002		20,700		17,572		22,796			(3,128)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	187		3322.3587600000001		8,640		7,335		9,511			(1,305)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	1,594		2948.6		101,520		35,420		158,241			(66,100)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	1,039		3304.4169999999999		67,660		44,425		67,004			(23,235)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	165		3137.11166		11,300		5,273		16,326			(6,027)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	1,125		2835.1988099999999		130,880		40,630		230,087			(90,250)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	211		2983.072770000002		9,360		2,906		17,114			(6,454)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2025	07/17/2026	284		3313.0087199999998		15,660		8,475		17,480			(7,185)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	153		3324.0472		6,000		3,940		5,911			(2,060)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/06/2025	11/06/2026	156		3412.1522399999999		6,050		5,136		6,643			(914)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2025	07/31/2026	159		3286.7537499999999		9,050		5,246		10,700			(3,804)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	271		2983.983200000001		22,640		7,899		36,086			(14,741)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2025	06/05/2026	1,523		3006.16365		89,700		38,196		124,575			(51,504)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/26/2025	12/24/2026	1,393		3403.6496099999999		123,140		122,114		105,126			(1,026)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2025	07/17/2026	1,229		3179.72676		104,130		56,356		120,515			(47,774)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2025	08/28/2026	214		3422.1981999999998		14,910		9,790		13,848			(5,120)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/13/2025	11/13/2026	156		3364.2308699999999		6,850		5,947		7,445			(903)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	165		3109.885040000001		11,100		5,180		15,892			(5,920)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/13/2025	11/13/2026	1,743		3248.555310000002		163,520		141,957		178,225			(21,563)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2025	07/31/2026	1,523		3192.2162499999999		97,920		56,761		115,448			(41,159)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/26/2025	12/24/2026	148		3498.1017299999999		8,850		8,776		7,217			(74)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2025	05/08/2026	170		3113.7215999999999		8,750		3,053		13,836			(5,697)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/24/2025	04/24/2026	176		2943.26055		9,700		3,011		17,125			(6,689)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	3,786		398.97340000000003		27,750		17,153		77,679			(10,597)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	19,022		384.74077999999997		198,320		64,835		627,113			(133,485)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	2,048		391.41126000000003		16,480		7,691		54,760			(8,789)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	2,023		402.23367000000002		11,360		7,209		35,639			(4,151)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	1,264		400.65163000000001		7,850		4,982		23,906			(2,868)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/18/2026	32,512		389.45810999999998		292,100		136,313		927,916			(155,787)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	3,523		400.60944000000001		25,340		15,594		67,627			(9,746)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	4,627		390.18705999999997		35,460		11,593		128,341			(23,867)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	5,562		399.46510000000001		37,180		23,595		110,696			(13,585)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/09/2026	29,354		410.56115999999997		289,190		223,248		375,725			(65,942)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2026	3,599		394.07726000000002		21,560		7,048		86,685			(14,512)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	37,239		396.63513999999998		335,960		206,745		835,601			(129,215)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	43,994		395.90550999999999		363,660		230,784		1,010,763			(132,876)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/09/2026	8,976		417.56873000000002		59,940		46,272		80,026			(13,668)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	1,262		402.53919999999999		7,400		4,574		22,353			(2,826)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2026	1,258		404.18630999999999		7,250		4,462		20,703			(2,788)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/14/2026	37,607		395.01139999999998		345,680		213,676		895,655			(132,004)				D/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	7,435		363.13	78,570			2,384		406,611			(39,556)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/27/2026	6,576		364.58505000000 002	70,080			5,510		350,183			(35,282)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/14/2025	08/13/2027	8,077		395.01139999999 998		101,760		82,331		209,480			(19,429)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/30/2025	04/30/2027	10,796		387.46391999999 997		131,460		87,279		338,247			(44,181)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2027	7,079		393.92795999999 998		87,920		71,880		186,208			(16,040)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	3,499		371.88150999999 999	36,920			3,972		161,034			(18,587)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,145		362.96564000000 001	41,550			2,454		227,379			(20,832)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2025	10/08/2027	14,313		410.97336999999 999		185,850		164,661		228,865			(21,189)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2025	06/17/2027	5,888		391.41126000000 003		66,240		48,674		167,052			(17,566)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	7,453		361.92770999999 999	80,190			2,423		416,493			(40,205)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	7,510		373.60572000000 002	80,360			10,973		332,956			(40,457)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/13/2025	08/13/2027	8,052		396.63513999999 998		98,880		79,891		199,360			(18,989)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	8,232		364.08555000000 001	89,100			3,549		442,329			(44,672)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	8,192		366.23	88,200			3,528		422,665			(44,404)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	8,890		370.10633999999 999	99,990			8,827		424,631			(50,340)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/04/2025	12/04/2026	9,803		407.63195999999 999		57,600		53,327		57,316			(4,273)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/04/2025	12/04/2026	25,488		422.32139999999 998		243,360		225,309		257,755			(18,051)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/04/2025	12/04/2026	32,595		438.23496		109,060		100,970		128,479			(8,090)				D/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	RBC-	12/04/2025	12/04/2026	4,656		408.04		58,140		53,827		57,020			(4,313)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/11/2025	09/10/2027	2,935		685.57996000000 003		58,140		49,275		59,317			(8,865)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2025	12/11/2026	2,289		390.88056		9,810		9,271		8,955			(539)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/04/2026	20,478		441.37520000000 001		78,960		53,363		28,857			(25,597)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/25/2025	11/25/2026	2,191		448.23734999999 999		5,220		4,704		3,607			(516)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/25/2025	11/25/2026	22,879		440.84204999999 997		87,420		78,774		65,577			(8,646)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2025	09/10/2026	24,474		438.83640000000 003		93,000		64,385		45,489			(28,615)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/24/2025	09/24/2026	1,223		447.19438000000 002		2,750		2,010		1,225			(740)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2026	16,896		424.31720999999 999		144,900		103,102		100,377			(41,798)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/19/2025	11/19/2026	18,673		422.06936999999 999		169,480		149,925		167,019			(19,555)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/22/2025	10/22/2026	20,916		441.58584000000 002		76,540		61,821		44,406			(14,719)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/24/2025	09/24/2026	20,794		424.30326000000 002		187,000		136,654		128,202			(50,346)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2025	10/01/2026	21,447		425.91215999999 997		191,840		143,880		123,466			(47,960)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/25/2025	11/25/2026	20,445		425.64060000000 001		187,320		168,794		153,868			(18,526)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2025	10/01/2026	1,219		440.27336000000 003		4,800		3,600		2,419			(1,200)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/04/2026	1,706		450.39960000000 002		3,710		2,507		979			(1,203)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/24/2025	09/24/2026	29,846		438.20143999999 999		120,780		88,262		66,278			(32,518)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/19/2025	11/19/2026	26,044		437.12873999999		98,580		87,205		93,254			(11,375)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/15/2025	10/15/2026	30,237		442.66991999999		100,440		79,193		58,199			(21,247)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/15/2025	10/15/2026	17,069		424.60176000000		163,100		128,598		118,300			(34,502)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	11/19/2025	11/19/2026	1,228		447.71100000000		2,300		2,035		2,012			(265)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2026	24,976		441.06119999999		77,520		55,158		40,786			(22,362)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/04/2026	23,159		426.19779999999		210,900		142,531		112,942			(68,369)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2026	1,469		447.59544		2,880		2,049		1,306			(831)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/22/2025	10/22/2026	16,782		425.96176000000		152,490		123,165		106,885			(29,325)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/15/2025	10/15/2026	1,707		449.6508		3,570		2,815		1,805			(755)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2025	09/10/2026	20,069		424.53539999999		175,480		121,486		113,154			(53,994)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2025	10/01/2026	21,690		439.45272		89,890		67,418		46,088			(22,473)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2025	09/10/2027	1,224		406.14839999998		39,400		33,347		35,892			(6,053)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	09/17/2025	09/17/2027	1,224		421.05009000001		26,450		22,640		23,692			(3,810)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2026	1,336		373.91570999999	47,550			5,095		50,798			(23,840)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2025	09/03/2027	1,219		413.48160000001		35,050		29,369		28,998			(5,681)				0/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	10/22/2025	10/22/2027	1,216		422.26132000001		27,500		24,859		24,053			(2,641)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/20/2025	06/18/2026	3,224		311.37052		11,900		5,553		20,597			(6,347)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/21/2025	08/21/2026	1,627		305.44626		3,650		2,326		5,555			(1,324)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	09/05/2025	09/04/2026	3,625		326.08425		16,200		11,039		24,905			(5,161)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/28/2025	08/28/2026	1,587		314.39994000002		5,200		3,414		8,146			(1,786)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2025	06/12/2026	2,242		308.45359999999		9,520		4,237		15,829			(5,283)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2025	06/05/2026	2,586		309.33		9,120		3,884		15,873			(5,236)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	07/31/2025	07/31/2026	2,641		302.95999999998		9,520		5,518		15,697			(4,002)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2025	05/08/2026	2,954		311.94112000001		9,810		3,423		19,734			(6,387)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/16/2021	06/16/2026	200,000		199.584	24,600			2,239		3,320			(4,923)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/12/2022	10/12/2027	100,000		197.11	15,850			5,640		6,210			(3,172)				0/0
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/28/2023	12/28/2028	300,000		197.78	57,780			34,573		34,230			(11,556)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	12/26/2025	12/24/2026	10		49247		15,650		15,520		14,126			(130)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	12/26/2025	12/24/2026	125		49296		141,520		140,341		126,429			(1,179)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	12/26/2025	12/24/2026	14		50075		12,740		12,634		11,155			(106)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	07/10/2025	07/10/2026	221		2347.1561700000		8,650		4,515		12,994			(4,135)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	12/18/2025	12/18/2026	957		2485.2961970000		65,280		62,949		62,147			(2,331)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	07/10/2025	07/10/2026	265		2365.2634499999		12,480		6,514		19,065			(5,966)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	09/25/2025	09/25/2026	290		2497.8384759999		10,780		7,907		11,744			(2,873)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	12/18/2025	12/18/2026	199		2505.3591329999		8,650		8,341		8,175			(309)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	12/11/2025	12/11/2026	193		2624.2828650000		9,900		9,356		7,963			(544)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	07/10/2025	07/10/2026	1,105		2238.5124900000		63,750		33,276		91,556			(30,474)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	12/11/2025	12/11/2026	1,583		2569.8801600000		104,140		98,418		85,755			(5,722)				0/0

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RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	12/18/2025	12/18/2026	199		2690.94129100000001		6,800		6,557		6,308			(243)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	TB-	09/25/2025	09/25/2026	1,493		2418.27412300000001		95,040		69,713		105,696			(25,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/10/2025	12/10/2026	39,381		416.02355999999997		355,880		335,348		381,358			(20,532)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/10/2025	12/10/2026	5,763		424.35235999999998		32,160		30,305		34,256			(1,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	08/21/2025	08/21/2026	43,865		394.39		368,490		234,862		1,067,074			(133,628)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	06/04/2025	06/04/2026	4,090		396.67680000000001		24,640		10,425		89,708			(14,215)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	09/04/2025	09/04/2026	1,488		409.97304000000003		8,520		5,758		17,988			(2,762)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	10/16/2025	10/16/2026	31,290		418.24133999999998		292,130		231,136		246,931			(60,994)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/18/2025	12/18/2026	2,392		420.18045000000001		18,900		18,225		18,563			(675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	08/21/2025	08/21/2026	5,325		397.93950999999998		36,330		23,155		112,913			(13,175)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/26/2025	12/24/2026	5,922		434.81450000000001		25,250		25,040		17,803			(210)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/11/2025	12/11/2026	3,585		423.81894		23,400		22,114		22,093			(1,286)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	10/01/2025	10/01/2026	10,697		419.97814		58,080		43,560		73,529			(14,520)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	09/11/2025	09/11/2026	5,158		410.35680000000002		38,220		26,565		61,488			(11,655)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	09/04/2025	09/04/2026	2,977		405.53872000000001		22,320		15,084		45,249			(7,236)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	11/26/2025	11/25/2026	10,503		428.55516		54,120		49,037		45,577			(5,083)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	10/01/2025	10/01/2026	32,333		411.75134000000003		283,290		212,468		364,626			(70,823)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/26/2025	12/24/2026	34,111		421.3057		321,120		318,444		250,079			(2,676)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	10/16/2025	10/16/2026	6,449		425.35856000000001		40,500		32,044		31,727			(8,456)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	11/06/2025	11/06/2026	42,337		413.35		378,000		320,885		455,487			(57,115)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	11/26/2025	11/25/2026	71,135		418.92		637,720		577,824		573,237			(59,896)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	12/23/2025	12/23/2026	6,183		432.73131999999998		25,220		24,666		20,357			(554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	06/26/2025	06/26/2026	3,811		397.89927		24,900		12,040		79,744			(12,860)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	11/06/2025	11/06/2026	4,597		423.2704		22,990		19,516		27,377			(3,474)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	09/11/2025	09/11/2026	35,618		405.87869999999998		336,400		233,816		535,065			(102,584)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	10/01/2025	10/01/2026	3,404		413.39670000000001		27,300		20,475		35,016			(6,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG	07/01/2025	07/01/2026	33,009		393.43617		284,700		141,568		826,193			(143,132)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	12/11/2025	12/11/2026	5,497		426.32922000000002		30,820		29,127		28,853			(1,693)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	12/18/2025	12/18/2026	7,654		427.28798		39,680		38,263		38,304			(1,417)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	12/10/2025	12/10/2026	3,842		421.85372000000001		24,960		23,520		26,653			(1,440)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	12/26/2025	12/24/2026	1,184		417.92849999999999		13,250		13,140		10,517			(110)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	12/23/2025	12/23/2026	34,247		419.30027999999999		312,480		305,612		269,360			(6,868)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/28/2026	2,251		405.50873999999999		13,770		9,041		34,103			(4,729)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG	11/26/2025	11/25/2026	1,910		416.8254		19,120		17,324		17,353			(1,796)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/04/2025	06/04/2026	31,186		390.80880000000 2		265,960		112,522		856,825			(153,438)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	05/30/2025	05/29/2026	23,408		388.37124		197,470		80,957		698,115			(116,513)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/18/2025	12/18/2026	43,770		418.09		387,960		374,104		382,445			(13,856)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/23/2025	12/23/2026	1,189		415.94252		12,900		12,616		11,275			(284)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/04/2026	1,736		401.91064		15,960		10,786		31,259			(5,174)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/11/2025	12/11/2026	39,199		417.96161999999 998		355,880		336,326		341,747			(19,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/16/2025	10/16/2026	1,194		423.68392		8,250		6,527		6,607			(1,723)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/26/2025	11/25/2026	2,148		419.75783999999 999		18,450		16,717		16,477			(1,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/01/2025	07/01/2026	3,555		396.58681000000 1		25,480		12,670		78,669			(12,810)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/04/2025	06/04/2026	1,789		398.24160000000 1		9,730		4,117		36,682			(5,613)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/11/2025	09/11/2026	4,667		413.61360000000 2		28,500		19,809		46,235			(8,691)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/06/2025	11/06/2026	4,113		415.83010000000 2		31,960		27,131		38,594			(4,829)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/21/2025	08/21/2026	2,028		401.09463		11,360		7,240		37,634			(4,120)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/04/2025	06/04/2026	1,278		390.02640000000 2		11,400		4,823		36,078			(6,577)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/28/2025	08/28/2026	1,500		406.30856		8,760		5,752		21,848			(3,008)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/28/2025	08/28/2026	36,508		399.51008999999 9		318,280		208,981		727,130			(109,299)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/26/2025	06/26/2026	44,973		393.17642999999 998		387,630		187,425		1,135,918			(200,205)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	07/01/2025	07/01/2026	1,270		402.10043000000 2		6,450		3,207		21,967			(3,243)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	05/30/2025	05/29/2026	4,116		393.81387999999 998		25,120		10,299		101,220			(14,822)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	UBS AG-	09/04/2025	09/04/2026	27,535		403.12		237,540		160,535		469,341			(77,005)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/26/2025	06/25/2027	7,114		391.99572000000 1		88,200		65,423		196,318			(22,777)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/01/2025	10/01/2027	9,238		412.16268000000 2		111,340		97,442		134,021			(13,898)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	12/23/2025	12/23/2027	7,135		419.30027999999 999		89,400		88,419		80,171			(981)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	12/26/2025	12/23/2027	7,106		421.3057		91,500		91,121		75,995			(379)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	10/16/2025	10/15/2027	12,659		416.56670000000 3		172,250		154,268		156,149			(17,982)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	08/28/2025	08/27/2027	9,752		399.91		115,050		95,296		213,954			(19,754)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	12/11/2025	12/10/2027	11,951		417.54324000000 3		151,000		146,852		146,923			(4,148)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	06/04/2025	06/04/2027	6,646		390.02640000000 2		80,340		57,197		193,543			(23,143)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	12/10/2025	12/10/2027	12,007		416.02355999999 997		148,500		144,222		156,421			(4,278)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/06/2025	11/05/2027	8,467		412.93664999999 999		106,050		98,038		121,518			(8,012)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	12/18/2025	12/17/2027	12,198		418.50808999999 998		146,880		144,257		145,098			(2,623)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	11/26/2025	11/26/2027	13,129		420.17676		156,200		148,905		144,170			(7,295)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	04/03/2024	04/02/2026	3,210		373.79	35,760			4,476		141,719			(17,954)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG-	05/30/2025	05/28/2027	9,517		387.98248000000 1		112,110		79,173		293,142			(32,937)				0/0

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG	04/04/2024	04/02/2026	3,218		372.57704999999999	36,480			4,585		145,906			(18,391)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	UBS AG	09/04/2025	09/03/2027	9,426		402.31376		115,900		97,114		191,595			(18,786)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG	09/11/2025	09/10/2027	6,141		405.47160000002		80,000		67,802		112,428			(12,198)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG	07/01/2025	07/01/2027	8,379		393.43617		99,000		74,148		221,872			(24,852)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG	08/21/2025	08/20/2027	6,846		392.81243999998		84,510		69,187		185,963			(15,323)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/31/2025	07/31/2026	5,656		406.67		37,720		21,865		22,079			(15,855)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/17/2025	07/17/2026	3,444		407.27292		22,960		12,426		12,958			(10,534)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/28/2026	5,373		409.08051		33,440		21,956		19,652			(11,484)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	06/20/2025	06/18/2026	3,715		404.18378000001		32,100		14,980		15,743			(17,120)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/10/2025	07/10/2026	1,966		407.22681999998		12,880		6,723		7,180			(6,157)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/16/2025	07/16/2026	36,948		425.06106		279,000		150,231		140,312			(128,769)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/17/2025	07/17/2026	20,912		437.35095999999		75,650		40,942		25,191			(34,708)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/10/2025	07/10/2026	17,452		423.09280000001		154,070		80,421		75,220			(73,649)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/10/2025	07/10/2026	12,045		436.92468000002		45,080		23,531		13,874			(21,549)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/09/2025	07/09/2026	1,723		446.82		2,940		1,527		590			(1,413)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/31/2025	07/31/2026	28,278		423.34347000002		258,750		149,990		138,253			(108,760)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	06/20/2025	06/18/2026	35,415		421.14254		296,010		138,138		150,696			(157,872)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/30/2025	07/30/2026	27,988		423.61279999999		251,940		145,350		132,125			(106,590)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/31/2025	07/31/2026	21,885		437.98358999999		83,660		48,495		29,269			(35,165)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/09/2025	07/09/2026	17,725		422.44799999998		156,240		81,125		79,269			(75,115)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/28/2026	21,734		424.64112999998		210,040		137,911		114,792			(72,129)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/16/2025	07/16/2026	1,724		437.64643999998		5,810		3,128		1,961			(2,682)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/28/2026	22,223		440.61124000001		83,720		54,970		31,330			(28,750)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/09/2025	07/09/2026	12,063		436.25880000001		45,080		23,407		14,555			(21,673)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/01/2025	07/01/2026	12,283		438.42516000001		45,000		22,376		10,330			(22,624)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/01/2025	07/01/2026	30,952		426.61984000001		235,620		117,163		89,978			(118,457)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/30/2025	07/30/2026	1,719		446.42272000003		3,430		1,979		890			(1,451)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/23/2025	07/23/2026	21,046		438.45999		81,700		45,563		24,013			(36,137)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/30/2025	07/30/2026	21,850		438.27632		79,210		45,698		27,706			(33,512)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	06/20/2025	06/18/2026	10,154		432.0446		43,870		20,473		14,776			(23,397)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/16/2025	07/16/2026	21,183		436.83447999999		75,680		40,751		26,286			(34,929)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/23/2025	07/23/2026	19,088		420.48027000002		214,500		119,625		109,139			(94,875)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/17/2025	07/17/2026	36,904		425.15715999998		288,000		155,868		141,357			(132,132)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/28/2026	4,152		410.30898000002		51,850		34,044		39,694			(17,806)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	UBS AG	07/10/2025	07/10/2026	1,229		409.26092		17,450		9,109		12,788			(8,341)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	UBS AG	07/31/2025	07/31/2026	1,967		406.26333		15,680		9,089		13,689			(6,591)				0/0
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	N/A	Equity/Index	UBS AG	07/17/2025	07/17/2026	4,428		405.24061999998		46,260		25,036		39,774			(21,224)				0/0

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SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	UBS AG	06/20/2025	06/18/2026	1,486		401.7611		12,420		5,796		12,537			(6,624)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG	07/30/2025	07/30/2027	1,228		419.13227999999998		28,900		22,795		23,647			(6,105)				D/0
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG	07/09/2025	07/09/2027	1,231		417.16739999999999		29,000		22,038		24,355			(6,962)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/28/2025	08/27/2027	2,626		673.22125000000005		60,800		50,360		42,726			(10,440)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	11/13/2025	11/12/2027	3,645		667.63689999999997		86,020		80,348		78,267			(5,672)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/24/2025	07/23/2027	5,581		678.71564000000001		117,640		91,785		74,158			(25,855)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	10/23/2025	10/22/2027	3,291		687.35393999999997		60,000		54,313		47,958			(5,687)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/10/2025	07/09/2027	1,652		669.91211999999996		36,900		28,080		25,066			(8,820)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	10/16/2025	10/15/2027	7,957		682.86767999999995		139,680		125,098		123,404			(14,582)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	09/18/2025	09/17/2027	5,133		676.35680000000002		101,370		86,889		83,276			(14,481)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	09/05/2025	09/03/2027	3,605		668.07299999999998		87,780		73,856		63,979			(13,924)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	11/20/2025	11/19/2027	7,832		682.90242000000001		133,480		125,963		132,471			(7,517)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/14/2025	08/13/2027	3,770		691.24329999999998		67,620		54,709		41,618			(12,911)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/31/2025	07/30/2027	3,147		684.15071999999998		57,000		45,021		38,331			(11,979)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	06/05/2025	06/04/2027	3,657		678.01446999999996		71,280		50,816		42,249			(20,464)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	10/02/2025	10/01/2027	4,771		680.72479999999996		96,570		84,631		74,165			(11,939)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	07/17/2025	07/16/2027	1,490		681.90471000000002		26,730		20,598		18,184			(6,132)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	10/09/2025	10/08/2027	3,468		661.82243000000005		92,190		81,679		76,042			(10,511)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG	08/07/2025	08/06/2027	4,103		676.34519999999998		90,500		72,350		59,464			(18,150)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	07/16/2025	07/16/2026	529		758.64913999999999		15,560		8,378		19,928			(7,182)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	06/25/2025	06/25/2026	687		723.90229999999997		21,800		10,481		36,411			(11,319)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	12/03/2025	12/03/2026	631		803.05574999999999		16,900		15,600		16,628			(1,300)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	06/18/2025	06/18/2026	563		709.19010000000003		16,880		7,812		33,168			(9,068)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	07/09/2025	07/09/2026	661		753.95208000000002		22,000		11,423		27,891			(10,577)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	08/27/2025	08/27/2026	1,284		779.82101999999998		38,200		24,977		39,845			(13,223)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	07/23/2025	07/23/2026	129		800.92204000000004		3,470		1,935		3,129			(1,535)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	10/15/2025	10/15/2026	628		789.14320999999995		21,750		17,149		20,218			(4,601)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	12/23/2025	12/23/2026	1,753		809.78039999999999		50,260		49,155		45,832			(1,105)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	10/08/2025	10/08/2026	606		832.46687999999995		19,550		15,038		11,855			(4,512)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	11/12/2025	11/12/2026	2,589		802.17790000000002		81,690		70,693		68,110			(10,997)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	10/29/2025	10/29/2026	245		829.50518		5,600		4,631		4,076			(969)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	08/20/2025	08/20/2026	913		767.47671000000003		28,560		18,125		34,049			(10,435)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	09/04/2025	09/04/2026	642		766.84324000000004		20,850		14,091		22,155			(6,759)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG	09/17/2025	09/17/2026	754		796.94		24,660		17,547		21,472			(7,113)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/31/2026	382		773.74704999999994		13,560		13,560		13,560							D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/17/2025	12/17/2026	2,463		770.21648000000005		74,480		71,615		87,792			(2,865)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/01/2025	07/01/2026	1,473		735.40099999999995		50,270		24,997		72,295			(25,273)				D/0
SPFDYNI - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/06/2025	08/06/2026	656		767.90448000000004		20,150		12,013		24,602			(8,138)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/16/2025	07/16/2026	6,214		755.62361999999996		296,100		159,438		326,365			(136,662)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/13/2025	08/13/2026	7,452		772.41578000000004		365,980		225,218		320,508			(140,762)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/03/2025	12/03/2026	2,397		785.61524999999995		122,740		113,298		113,200			(9,442)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/22/2025	10/22/2026	3,640		795.33614		178,640		144,286		143,248			(34,354)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/15/2025	10/15/2026	4,399		785.95797000000005		233,450		184,066		191,248			(49,384)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/23/2025	07/23/2026	3,089		786.16207999999995		136,560		76,158		110,513			(60,402)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/23/2025	12/23/2026	4,132		801.7944		194,040		189,775		169,744			(4,265)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/18/2025	06/18/2026	5,494		714.15940000001		232,440		107,576		444,526			(124,864)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/08/2025	10/08/2026	4,360		825.86		218,520		168,092		112,701			(50,428)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/12/2025	11/12/2026	6,535		807.85559999998		329,660		285,283		231,574			(44,377)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/29/2025	10/29/2026	3,913		821.31658000000004		189,760		156,917		115,341			(32,843)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	6,652		764.40986999999996		321,300		203,902		333,827			(117,398)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/01/2025	10/01/2026	4,534		824.13980000000004		209,050		156,788		117,490			(52,263)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/04/2026	6,168		772.22190000001		284,160		192,042		257,054			(92,118)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/25/2025	06/25/2026	6,460		726.08492000001		298,920		143,712		463,912			(155,208)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/17/2025	09/17/2026	7,661		799.33082000002		365,390		259,989		267,158			(105,401)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/31/2026	2,419		782.38788		118,370		118,370		118,370							D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/17/2025	12/17/2026	3,889		770.98824000002		182,400		175,385		218,082			(7,015)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/01/2025	07/01/2026	4,822		741.37379999996		239,040		118,863		293,481			(120,177)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/27/2025	08/27/2026	6,165		779.04584999997		282,720		184,855		251,673			(97,865)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/06/2025	08/06/2026	4,726		762.57181000003		221,400		131,988		236,579			(89,412)				D/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/09/2025	07/09/2026	4,888		759.25094000001		227,550		118,151		242,350			(109,399)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/16/2025	07/16/2027	1,983		756.38		128,250		98,694		154,127			(29,556)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/13/2025	08/13/2027	2,313		772.41578000000004		154,440		124,781		158,856			(29,659)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/22/2025	10/22/2027	879		787.36684000002		61,950		56,001		58,917			(5,949)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/25/2025	06/25/2027	1,237		723.90229999999997		79,200		58,667		119,508			(20,533)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/15/2025	10/15/2027	1,005		784.36535000003		71,840		64,252		68,694			(7,588)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/23/2025	07/23/2027	2,703		776.06316000004		179,340		139,733		182,225			(39,607)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/23/2025	12/23/2027	877		797.80139999994		58,380		57,739		57,319			(641)				D/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/18/2025	06/17/2027	1,972		707.06039999996		121,520		88,925		212,487			(32,595)				D/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/08/2025	10/08/2027	1,574		829.98929999999996		105,430		93,282		75,196			(12,148)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/12/2025	11/12/2027	2,589		802.98900000003		183,120		170,812		157,609			(12,308)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/29/2025	10/29/2027	856		809.03368		61,810		56,468		49,551			(5,342)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/27/2025	08/27/2027	771		775.94516999996		50,040		41,391		52,223			(8,649)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2027	1,174		762.87644999998		77,850		63,647		89,302			(14,203)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/01/2025	10/01/2027	2,206		815.16402000005		151,020		132,168		117,531			(18,852)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/03/2027	2,570		773.75865999996		162,600		136,245		169,569			(26,355)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/17/2025	09/17/2027	879		794.54917999998		59,710		51,110		54,399			(8,600)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/30/2027	891		784.74446999998		58,240		58,240		58,240							0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/17/2025	12/17/2027	907		772.53175999996		57,540		56,435		70,428			(1,105)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/01/2025	07/01/2027	3,750		739.13400000001		254,240		190,418		326,854			(63,822)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/06/2025	08/06/2027	3,019		758.00094999999		200,100		159,751		235,496			(40,349)				0/0
SPFDYNI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/09/2025	07/09/2027	661		761.52188000001		41,700		31,690		49,147			(10,010)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/25/2025	06/25/2026	29		6874.0566799997		6,420		3,087		12,115			(3,333)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/13/2025	08/13/2026	14		7109.9295000002		3,500		2,154		4,484			(1,346)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/17/2025	09/17/2026	14		7266.63		3,720		2,647		4,173			(1,073)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/25/2025	11/25/2026	81		7376.1430200004		21,780		19,626		21,076			(2,154)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/23/2025	12/23/2026	40		7686.4307200003		8,910		8,714		7,651			(196)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/19/2025	11/19/2026	27		6892.7078000001		8,280		7,325		8,814			(955)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/08/2025	10/08/2026	66		7472.3329199998		19,250		14,808		15,158			(4,442)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	71		6993.7057500001		16,950		10,757		26,104			(6,193)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/01/2025	10/01/2026	67		7531.0206399997		17,200		12,900		14,698			(4,300)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/27/2025	08/27/2026	71		7049.6673600004		17,200		11,246		24,577			(5,954)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/04/2026	84		7117.5967799999		19,800		13,381		27,204			(6,419)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/10/2025	12/10/2026	66		7546.2661799996		17,100		16,113		14,254			(987)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/09/2025	07/09/2026	14		6987.4255800001		3,240		1,682		5,229			(1,558)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/31/2026	27		7386.9764400004		6,580		6,580		6,580							0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/06/2025	08/06/2026	14		7076.97		3,290		1,961		4,674			(1,329)				0/0
XNDX12E - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/05/2025	11/05/2026	27		7338.2204000002		8,120		6,871		7,412			(1,249)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/16/2025	07/16/2026	828		6997.51548		299,860		161,463		441,160			(138,397)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/13/2025	08/13/2026	571		7138.6274999996		220,990		135,994		258,153			(84,996)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/25/2025	11/25/2026	229		7272.1490599997		105,910		95,435		99,827			(10,475)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/27/2025	08/27/2026	693		7120.3761599998		238,630		156,027		327,906			(82,603)				0/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/09/2025	07/09/2026	286		7092.3418799999		90,400		46,938		131,315			(43,462)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/23/2025	07/23/2026	254		7255.9753199999996		73,980		41,258		92,055			(32,722)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/23/2025	12/23/2026	480		7491.2674399999996		187,920		183,790		162,493			(4,130)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/19/2025	11/19/2026	353		7364.5081200000004		135,460		119,830		134,576			(15,630)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/08/2025	10/08/2026	331		7555.5269099999996		131,000		100,769		86,897			(30,231)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/12/2025	11/12/2026	616		7454.5011199999999		241,500		208,990		204,167			(32,510)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2026	684		7077.8827499999998		229,440		145,606		340,428			(83,834)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/01/2025	10/01/2026	323		7419.3948399999999		127,680		95,760		103,823			(31,920)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/04/2026	619		7096.2866100000001		230,560		155,818		306,339			(74,742)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/30/2025	07/30/2026	405		7181.26937		144,130		83,152		167,784			(60,978)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/10/2025	12/10/2026	437		7546.2661799999996		171,930		162,011		133,637			(9,919)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/17/2025	09/17/2026	275		7404.6959699999998		87,000		61,904		88,073			(25,096)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/31/2026	513		7409.1817799999999		193,420		193,420		193,420							D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/06/2025	08/06/2026	339		6984.9693900000002		138,480		82,555		188,349			(55,925)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/05/2025	11/05/2026	294		7473.0040399999998		116,160		98,289		93,501			(17,871)				D/0
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/25/2025	06/25/2026	438		6826.1299900000004		160,500		77,163		287,786			(83,337)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/16/2025	07/16/2027	128		6689.3166000000001		84,330		64,896		121,271			(19,434)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/13/2025	08/13/2027	56		7160.1509999998		29,160		23,560		35,631			(5,600)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/25/2025	11/24/2027	121		7405.8555800000004		66,330		63,050		66,783			(3,280)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/25/2025	06/25/2027	117		6832.9766600000003		58,960		43,674		97,013			(15,286)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/23/2025	07/23/2027	211		7029.0044399999997		112,950		88,005		150,221			(24,945)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/19/2025	11/19/2027	122		7342.3924800000004		66,510		62,678		71,026			(3,832)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/08/2025	10/08/2027	119		7653.8470799999996		60,570		53,591		49,315			(6,979)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/12/2025	11/12/2027	187		7469.44		100,660		93,894		96,397			(6,766)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/20/2025	08/20/2027	86		7014.75		43,500		35,564		62,616			(7,936)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/01/2025	10/01/2027	81		7575.6709600000004		38,760		33,922		35,921			(4,838)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/04/2025	09/03/2027	225		7131.8035600000003		113,280		94,919		149,950			(18,361)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/10/2025	12/10/2027	79		7508.4970800000001		45,000		43,704		40,348			(1,296)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/17/2025	09/17/2027	69		7411.9625999998		32,050		27,434		35,593			(4,616)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	12/31/2025	12/30/2027	95		7401.78		50,190		50,190		50,189							D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/05/2025	11/05/2027	120		7487.98		65,070		60,071		60,361			(4,999)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/09/2025	07/09/2027	1,973		6994.42		989,460		751,935		1,433,057			(237,525)				D/0
XNDX12E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/27/2025	08/27/2027	42		7106.2344000000003		21,090		17,445		28,768			(3,645)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	92		5663.1571199998		7,850		3,041		11,937			(4,809)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	117		5161.0148200000003		12,300		3,818		23,321			(8,482)				D/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	424		5381.0841600000003		64,170		24,857		96,836			(39,313)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2025	04/24/2026	489		5033.1403200000004		66,750		20,722		118,186			(46,028)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	30		46808		7,670		3,688		21,115			(3,983)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2025	07/09/2026	16		48504		4,270		2,217		2,264			(2,053)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	33		49882		4,350		2,761		4,205			(1,589)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	36		47773		9,920		5,914		23,529			(4,006)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	24		44800		30,690		20,741		38,555			(9,949)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	107		45733		52,440		25,212		161,340			(27,228)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	13		50151		1,440		914		1,226			(526)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2025	07/09/2026	18		48637		4,480		2,326		2,141			(2,154)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	18		50275		2,400		1,622		2,356			(778)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	140		47410		80,640		51,175		142,843			(29,465)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2025	07/16/2026	29		47618		11,700		6,300		14,581			(5,400)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	11		48215		2,350		1,401		5,117			(949)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	199		48906		67,340		45,510		91,719			(21,830)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	22		44803		18,200		11,550		24,867			(6,650)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	16		44016		12,810		7,637		18,715			(5,173)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42651		8,600		3,804		13,265			(4,796)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2025	08/13/2026	33		48606		7,950		4,892		12,581			(3,058)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	119		45909		54,060		23,911		134,687			(30,149)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2025	07/16/2026	11		44166		8,500		4,577		12,569			(3,923)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2025	07/09/2026	115		46948		71,400		37,073		89,534			(34,327)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	21		46209		8,010		3,543		18,819			(4,467)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	12		42694		7,250		3,207		10,812			(4,043)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	16		42596		12,040		5,788		17,853			(6,252)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2025	07/16/2026	115		46999		63,750		34,327		96,069			(29,423)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	11		44803		8,850		5,616		12,040			(3,234)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	16		47453		2,660		1,279		5,860			(1,381)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	29		50047		4,550		3,075		4,828			(1,475)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	129		46580		72,390		43,156		179,072			(29,234)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2025	08/06/2026	11		44282		7,250		4,322		10,525			(2,928)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2025	08/13/2026	102		47663		43,700		26,892		81,159			(16,808)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2025	07/09/2026	14		44414		9,180		4,767		13,325			(4,413)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	700		23633		6,020		4,068		9,650			(1,952)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	4,300		21720		55,900		25,871		212,251			(30,029)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	4,100		21913		47,150		20,984		145,754			(26,166)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	500		23633		4,300		2,906		6,893			(1,394)				D/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2025	06/12/2026	700		21913		6,230		2,773		20,182			(3,457)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	3,200		23633		40,960		27,682		66,299			(13,278)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	600		21720		6,180		2,860		23,745			(3,320)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2025	10/02/2026	1,000		0.999		20,600		15,507		21,189			(5,093)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	2,800		0.999		89,600		34,708		134,145			(54,892)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2025	10/02/2026	3,300		1.016		99,990		75,267		100,940			(24,723)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2025	05/22/2026	500		0.96		17,850		6,914		24,780			(10,936)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	2,600		0.9929999999999999		86,060		40,161		123,596			(45,899)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	289		2097.6005580000001		10,560		4,294		21,877			(6,266)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	252		2534.2867999999999		16,140		10,908		11,499			(5,232)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	233		2352.3151349999998		9,200		4,069		18,783			(5,131)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	210		2329.640148		6,950		4,697		8,890			(2,253)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	356		2046.6119980000001		30,870		10,092		115,520			(20,778)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	379		2260.8714799999998		21,440		9,923		64,489			(11,517)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/31/2025	12/31/2026	201		2591.1109080000001		16,250		16,250		17,184							
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	434		2263.5827979999999		17,910		7,282		63,254			(10,628)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2025	11/05/2026	203		2661.9623999999999		12,700		10,746		6,993			(1,954)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2025	11/05/2026	284		2748.2296999999999		11,620		9,832		5,051			(1,788)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	485		2464.5151860000001		22,990		14,590		33,167			(8,400)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	509		2140.8897099999999		26,300		8,598		117,588			(17,702)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	466		2257.7928830000001		32,400		14,331		77,136			(18,069)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/04/2025	09/04/2026	210		2619.952812		8,500		5,745		4,237			(2,755)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	234		2300.671245		11,250		5,409		32,714			(5,841)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	328		2332.7140199999999		12,880		6,192		36,528			(6,688)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	515		2260.0837299999998		31,680		15,231		91,464			(16,449)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/10/2025	12/10/2026	195		2738.7805600000002		13,350		12,580		6,431			(770)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	356		2146.7820670000001		17,710		5,790		80,236			(11,920)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	220		2482.6699939999999		9,450		5,997		13,002			(3,453)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2025	11/05/2026	325		2689.0749799999999		17,840		15,095		9,166			(2,745)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	241		2085.1518900000001		8,350		3,395		16,262			(4,955)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2025	06/18/2026	379		2313.6955800000001		15,440		7,146		45,911			(8,294)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	573		2403.2427090000001		38,220		24,255		60,941			(13,965)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2025	05/29/2026	482		2242.8350180000002		22,800		9,270		79,977			(13,530)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2025	06/11/2026	233		2122.4542040000001		8,300		3,671		14,751			(4,629)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2025	11/05/2026	203		2454.9208800000001		7,350		6,219		7,295			(1,131)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2025	04/30/2026	305		1954.298405		9,480		3,099		17,197			(6,381)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/31/2025	12/31/2026	282		2717.688165		11,480		11,480		12,583							
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	1,417		1944.249192		63,280		20,862		108,136			(42,418)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/09/2025	10/09/2026	1,256		2486.1299359999998		85,250		65,811		85,218			(19,439)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	1,185		2113.4855339999999		80,500		37,567		132,352			(42,933)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2025	07/31/2026	226		2293.4800129999 999		8,000		4,637		12,184			(3,363)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/04/2025	12/04/2026	277		2645.0611549999 999		11,830		10,953		10,154			(878)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2025	07/02/2026	225		2275.3572939999 999		10,950		5,475		16,441			(5,475)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2025	07/31/2026	1,673		2231.5538409999 999		89,170		51,689		130,372			(37,481)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	304		2074.6561499999 998		10,800		3,560		22,187			(7,240)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	1,579		2030.46783		71,040		24,786		125,150			(46,254)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2025	05/01/2026	354		2048.9699310000 001		13,300		4,385		26,116			(8,915)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	345		2085.1810350000 001		17,920		6,252		34,770			(11,668)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/04/2025	12/04/2026	1,185		2493.1916150000 002		71,100		65,826		65,121			(5,274)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2025	07/02/2026	1,258		2188.5285909999 998		71,680		35,840		102,331			(35,840)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	427		2178.8728110000 002		14,940		6,972		25,173			(7,968)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/04/2025	12/04/2026	198		2662.7792679999 998		8,700		8,055		7,422			(645)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2025	06/18/2026	237		2210.5118160000 002		10,550		4,923		18,929			(5,627)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/09/2025	10/09/2026	243		2530.5691999999 999		12,060		9,310		11,949			(2,750)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2025	05/08/2026	247		2097.3395249999 999		10,300		3,594		19,955			(6,706)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	793		3124.8869800000 002		90,480		38,280		110,167			(52,200)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2025	06/04/2026	165		3019.0098800000 001		10,100		4,273		17,280			(5,827)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2025	10/29/2026	829		3411.9217199999 998		78,300		64,748		50,552			(13,552)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	221		3468.7885200000 001		9,450		5,997		3,051			(3,453)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2025	06/25/2026	196		3332.1649299999 999		8,340		4,010		4,218			(4,330)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/12/2025	11/12/2026	886		3470.3870000000 002		70,760		61,235		43,668			(9,525)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2025	08/20/2026	158		3103.8199199999 999		5,450		3,459		6,295			(1,991)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	753		3231.3753400000 001		54,280		26,096		53,772			(28,184)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/29/2025	10/29/2026	245		3545.5308799999 998		13,120		10,849		5,929			(2,271)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	347		3449.7466800000 002		16,390		10,401		5,960			(5,989)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/29/2025	10/29/2026	276		3555.3071599999 998		14,130		11,684		6,175			(2,446)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/04/2025	06/04/2026	231		3276.1399799999 999		13,300		5,627		6,689			(7,673)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	725		3345.01656		57,040		36,198		35,494			(20,842)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	262		3353.5445399999 999		9,840		4,731		4,047			(5,109)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	367		3552.2357499999 998		20,280		17,550		10,501			(2,730)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	153		3241.2105000000 001		8,850		7,659		8,310			(1,191)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	153		3467.1130499999 999		12,350		10,688		7,682			(1,663)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/04/2025	06/04/2026	198		3315.46576		9,360		3,960		2,937			(5,400)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	1,991		398.32209		11,200		3,289		5,620			(7,911)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	1,987		403.49538000000 001		11,520		3,798		6,056			(7,722)				

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	4,159		408.32127000000003		28,900		22,310		19,699			(6,590)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	1,478		407.87925000000001		10,680		4,379		4,441			(6,302)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	1,981		401.81085000000002		15,840		6,136		7,805			(9,704)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	20,115		418.79759999999999		174,150		57,412		63,496			(116,738)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	21,544		433.71341999999999		80,910		31,342		14,667			(49,568)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/29/2026	1,975		437.15685000000002		6,400		2,602		952			(3,798)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	16,509		436.28874999999999		60,300		24,721		8,992			(35,579)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2026	1,492		220.96841000000001		4,380		1,348		518			(3,032)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	27,596		424.11324999999999		230,720		94,589		66,902			(136,131)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	24,948		435.01639999999998		120,360		104,158		88,121			(16,202)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	21,251		435.03100000000001		80,840		35,756		17,231			(45,084)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/07/2025	05/07/2026	2,477		436.05		7,000		2,423		861			(4,577)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	17,860		440.20220999999998		61,320		47,338		33,270			(13,982)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2026	24,125		215.64386999999999		154,230		47,455		39,855			(106,775)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	25,637		417.97746000000001		215,270		63,209		70,079			(152,061)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2026	23,379		220.14924999999999		78,020		24,006		10,600			(54,014)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	24,642		431.61588		79,200		23,255		9,433			(55,945)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	24,711		421.27188000000001		229,000		101,288		90,081			(127,712)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	22,502		422.7509		225,400		195,058		174,342			(30,342)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/07/2025	05/07/2026	26,006		422.72624999999999		196,350		67,967		56,693			(128,383)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	17,126		425.07920000000001		154,000		118,885		99,289			(35,115)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	26,001		422.40618000000001		212,100		82,160		69,990			(129,940)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/07/2025	05/07/2026	26,502		429.99374999999998		121,980		42,224		22,810			(79,756)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	21,605		432.08636999999999		75,690		24,953		12,109			(50,737)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	2,718		439.88715999999999		7,150		3,163		1,159			(3,988)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/29/2026	16,290		435.94139999999999		58,080		23,615		9,313			(34,465)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/29/2026	27,644		423.7869		227,360		92,443		69,370			(134,917)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	2,936		409.13873000000001		27,840		21,492		22,732			(6,348)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	4,457		405.04149000000001		47,520		18,407		36,975			(29,113)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	2,987		399.12434999999999		26,040		7,646		24,590			(18,394)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	2,710		404.63245000000001		24,420		10,012		19,416			(14,408)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2027	1,223		414.16505000000001		34,700		32,368		31,933			(2,332)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2027	1,492		208.88579999999999		40,440		26,461		32,764			(13,979)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/04/2024	01/02/2026	1,648		401.9554	17,520			24		11,362			(8,820)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/28/2027	1,481		411.22725000000003		43,680		30,720		33,197			(12,960)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2027	1,730		404.68		59,290		42,780		47,308			(16,510)				

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	03/28/2024	03/27/2026	8,958		637.40729999999996	187,500			22,013		17,524			(94,527)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/11/2025	12/10/2027	5,673		669.42926999999997		118,320		115,069		114,269			(3,251)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	256		5868.55		18,750		101		14,956			(18,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		5880		102,818		4,284		193,783			(98,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		6270		54,734		2,281		115,802			(52,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	169		5918.24		13,100		282					(12,818)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		5920		152,344		6,348		279,634			(145,996)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6310		81,064		3,378		162,793			(77,686)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	252		5949.91		19,650		792					(18,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	246		6086.37		19,350		1,144					(18,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	3		5940		181,045		7,544		274,616			(173,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	2		6330		68,902		2,871		105,533			(66,031)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	4		6180		156,859		6,536		272,262			(150,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	2		6550		39,028		1,626		64,861			(37,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	248		6039.31		17,700		1,380					(16,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	3		6090		139,045		6,320		232,321			(132,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	5		6480		118,473		5,385		199,338			(113,087)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	165		6061.48		13,730		1,348					(12,382)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	6		6090		284,576		35,572		469,353			(249,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	3		6500		70,576		8,822		118,992			(61,754)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	248		6051.97		18,000		2,143					(15,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/19/2025	02/19/2026	244		6144.15		17,612		2,464					(15,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	6		6120		290,222		36,278		457,379			(253,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	4		6520		98,867		12,358		157,532			(86,509)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	4		6110		162,563		20,320		311,924			(142,243)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	2		6520		37,612		4,702		81,083			(32,911)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	252		5956.06		17,100		2,748		13,017			(14,352)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		5910		229,498		31,295		489,349			(198,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		6310		117,788		16,062		301,994			(101,726)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	171		5842.63		9,900		1,783					(8,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	8		5790		316,617		65,962		880,703			(250,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	4		6160		83,371		17,369		300,555			(66,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	357		5599.3		17,600		3,501		39,689			(14,099)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	5		5570		269,113		56,065		659,520			(213,047)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	3		5930		96,958		20,199		292,392			(76,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/19/2025	03/19/2026	441		5675.29		23,500		5,117		9,184			(18,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	4		5660		210,435		43,841		495,282			(166,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	6		6040		178,724		37,234		527,624			(141,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	350		5712.2		19,400		4,589		72,957			(14,811)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	6		5690		289,466		65,788		729,697			(223,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	5		6090		128,068		29,106		420,823			(98,961)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	441		5670.97		22,250		5,686		130,267			(16,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	275		5456.9		9,750		2,681		97,683			(7,069)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	4		5320		197,607		57,635		630,516			(139,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	5		5800		128,668		37,528		558,851			(91,139)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	9		5240		505,810		147,528		1,493,902			(358,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5680		95,641		27,895		371,770			(67,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	569		5275.7		24,000		7,067		216,474			(16,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	5		5340		283,068		82,561		784,811			(200,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	4		5690		146,603		42,759		494,935			(103,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	558		5375.86		24,600		7,722		143,315			(16,878)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	8		5420		468,041		136,512		1,199,540			(331,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	3		5860		99,118		28,909		326,020			(70,208)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	539		5569.06		25,200		8,400		192,768			(16,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	5		5660		257,018		96,382		639,937			(160,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	3		6030		92,392		34,647		281,957			(57,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	355		5631.28		17,400		6,127		115,198			(11,273)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	5		5650		336,783		126,293		648,081			(210,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	3		6020		128,980		48,367		287,157			(80,612)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	424		5892.58		26,250		9,738		166,422			(16,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	5		5920		246,923		92,596		527,676			(154,327)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	2		6350		50,506		18,940		135,439			(31,566)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	513		5844.61		29,400		11,460		120,278			(17,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	509		5888.55		29,100		11,890		134,919			(17,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	3		5930		153,481		57,555		316,111			(95,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	4		6270		124,487		46,683		301,673			(77,804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	3		5900		172,162		70,430		326,122			(101,732)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	2		6320		63,256		25,877		143,816			(37,379)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	419		5970.81		24,750		10,588		123,859			(14,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	5		5970		280,363		128,499		515,780			(151,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	4		6390		122,231		56,023		267,679			(66,208)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	249		6022.24		15,450		6,910		54,476			(8,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6020		205,567		94,218		397,785			(111,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6440		107,639		49,335		254,735			(58,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	334		5980.87		17,000		7,933		72,461			(9,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6040		110,106		50,465		196,564			(59,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	5		6420		157,748		72,301		330,083			(85,447)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/25/2025	06/25/2026	410		6092.16		22,000		10,694		80,568			(11,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	3		6150		170,362		85,181		268,519			(85,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	3		6570		93,181		46,590		164,979			(46,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/02/2025	07/02/2026	241		6227.42		12,450		6,325		44,552			(6,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	4		6250		209,463		113,459		326,504			(96,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	2		6680		54,558		29,552		94,828			(25,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	319		6263.26		16,400		8,597		67,515			(7,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	4		6270		208,751		113,073		323,117			(95,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	2		6690		54,964		29,772		95,292			(25,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	239		6263.7		12,450		6,760		56,054			(5,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	3		6310		164,767		89,249		234,746			(75,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	2		6740		58,322		31,591		89,933			(26,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	236		6358.91		12,900		7,248		29,837			(5,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	3		6370		162,265		91,165		222,428			(71,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	3		6790		86,590		48,648		127,185			(37,941)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	236		6362.9		12,600		7,316		48,046			(5,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	4		6340		209,443		123,762		309,471			(85,681)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	2		6770		54,122		31,981		89,364			(22,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	08/06/2025	08/06/2026	236		6345.06		13,200		7,913		37,909			(5,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	4		6360		234,471		146,544		306,114			(87,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	2		6850		57,436		35,898		80,351			(21,539)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	309		6466.58		17,000		10,511		67,598			(6,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	4		6470		190,723		119,202		274,371			(71,521)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	2		6880		49,336		30,835		78,225			(18,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/20/2025	08/20/2026	313		6395.78		17,200		10,958		28,450			(6,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	3		6410		172,432		109,856		222,246			(62,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	3		6870		88,312		56,263		121,905			(32,049)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/27/2025	08/27/2026	309		6481.38		17,200		10,958		40,069			(6,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	233		6448.26		12,750		8,606		33,482			(4,144)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	3		6500		152,968		104,296		203,506			(48,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	3		6980		71,269		48,592		103,996			(22,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	3		6500		165,013		116,884		205,792			(48,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	3		6950		84,607		59,930		111,933			(24,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	230		6532.04		12,900		8,958		32,158			(3,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	4		6590		219,563		155,524		249,963			(64,039)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		7040		28,413		20,126		32,748			(8,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	09/17/2025	09/17/2026	227		6600.35		12,300		8,781		36,740			(3,519)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	226		6637.97		11,700		8,580		21,126			(3,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	2		6630		108,889		77,130		120,676			(31,759)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	2		7090		56,117		39,750		61,646			(16,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	4		6630		246,157		212,590		244,705			(33,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	2		7090		66,467		57,403		63,363			(9,064)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/01/2025	10/01/2026	149		6711.2		8,000		6,022		18,237			(1,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	2		6720		118,614		93,903		111,261			(24,711)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	2		7200		62,186		49,231		53,850			(12,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/08/2025	10/08/2026	148		6753.72		7,800		6,018		16,400			(1,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	3		6700		167,361		132,495		173,573			(34,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	2		7140		61,504		48,691		61,463			(12,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/15/2025	10/15/2026	300		6671.06		15,000		11,855		46,106			(3,145)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	3		6650		177,600		140,600		186,610			(37,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	3		7110		96,045		76,036		99,394			(20,009)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	224		6699.4		11,400		9,224		17,713			(2,176)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	2		6790		133,914		106,015		106,613			(27,899)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	2		7240		78,272		61,965		54,815			(16,307)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	290		6890.59		13,000		10,763		26,943			(2,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	2		6860		114,664		99,028		99,002			(15,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	3		7310		95,478		82,459		75,045			(13,020)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	11/05/2025	11/05/2026	221		6796.29		9,750		8,260		25,325			(1,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	2		6760		133,622		116,919		113,722			(16,703)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	2		7230		76,950		67,331		58,777			(9,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/12/2025	11/12/2026	219		6850.92		9,600		8,320		20,467			(1,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	3		6800		150,114		131,350		164,858			(18,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	2		7260		53,244		46,588		57,446			(6,656)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	226		6642.16		9,750		8,640		27,601			(1,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	2		6620		146,694		128,357		136,106			(18,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	2		7050		91,272		79,863		80,678			(11,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/26/2025	11/25/2026	220		6812.61		11,850		10,731		24,821			(1,119)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	2		6850		117,804		112,449		106,180			(5,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	1		7280		33,873		32,334		29,144			(1,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/03/2025	12/03/2026	292		6849.72		15,800		14,611		30,617			(1,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	01/02/2026	25		6600		735,017		367,508		622,721			(367,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	3		6870		172,434		165,250		157,660			(7,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	1		7350		30,387		29,121		26,753			(1,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/10/2025	12/10/2026	145		6886.68		7,300		6,888		13,364			(412)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	01/09/2026	25		6600		851,892		425,946		642,262			(425,946)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	2		6900		95,652		91,666		102,806			(3,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	1		7370		23,548		22,567		26,597			(981)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/17/2025	12/17/2026	149		6721.43		8,300		7,988		17,700			(312)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	01/16/2026	30		6550		902,269		451,134		945,076			(451,134)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/24/2025	12/24/2026	144		6932.05		9,100		8,929		13,307			(171)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	01/23/2026	30		6600		1,091,629		545,814		837,361			(545,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	1		6780		66,329		63,566		59,831			(2,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	2		7220		77,210		73,993		68,334			(3,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/30/2026	30		6700		711,049		355,524		618,504			(355,524)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	2		6990		99,750		95,594		94,695			(4,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	1		7460		24,791		23,758		24,255			(1,033)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/31/2025	12/31/2026	219		6845.5		14,100		14,100		24,394							
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	170		5868.55		10,800		58		4,899			(10,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	1		6270		27,370		1,140		57,901			(26,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	169		5918.24		10,100		217					(9,883)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	2		6310		54,044		2,252		108,529			(51,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	168		5949.91		10,200		411					(9,789)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	164		6086.37		10,000		591					(9,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	1		6330		34,454		1,436		52,766			(33,018)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	1		6550		19,517		813		32,430			(18,703)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	248		6039.31		15,000		1,169					(13,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	1		6480		23,699		1,077		39,868			(22,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/05/2025	02/05/2026	165		6061.48		9,880		970					(8,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	1		6500		23,529		2,941		39,664			(20,587)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	83		6051.97		4,950		589					(4,361)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	02/19/2025	02/19/2026	163		6144.15		9,876		1,381					(8,495)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	1		6520		24,721		3,090		39,383			(21,630)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	1		6520		18,809		2,351		40,542			(16,457)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	168		5956.06		9,500		1,527		5,086			(7,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	1		6310		23,562		3,213		60,399			(20,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	171		5842.63		8,400		1,513					(6,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	1		6160		20,847		4,343		75,139			(16,503)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	89		5599.3		3,600		716		7,457			(2,884)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	2		5930		64,640		13,467		194,928			(51,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	88		5675.29		4,350		947		1,283			(3,403)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	1		6040		29,792		6,207		87,937			(23,585)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	88		5712.2		4,400		1,041		16,910			(3,359)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	1		6090		25,618		5,822		84,165			(19,795)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	88		5670.97		4,000		1,022		24,875			(2,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	183		5456.9		6,000		1,650		61,487			(4,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	3		5800		77,203		22,517		335,311			(54,685)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5680		95,641		27,895		371,770			(67,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	190		5275.7		6,600		1,943		66,595			(4,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	2		5690		73,304		21,380		247,467			(51,924)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	93		5375.86		3,750		1,177		22,586			(2,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	1		5420		58,510		17,065		149,942			(41,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	2		5860		66,080		19,273		217,347			(46,807)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	180		5569.06		7,700		2,567		61,203			(5,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	2		6030		61,596		23,099		187,971			(38,498)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	178		5631.28		7,400		2,606		51,908			(4,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	1		6020		42,997		16,124		95,719			(26,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	85		5892.58		4,400		1,632		29,773			(2,768)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	1		6350		25,256		9,471		67,719			(15,785)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	171		5844.61		8,100		3,157		35,356			(4,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	170		5888.55		8,800		3,596		42,680			(5,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	1		6270		31,126		11,672		75,418			(19,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	1		6320		31,631		12,940		71,908			(18,691)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	167		5970.81		9,100		3,893		46,756			(5,207)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	2		6390		61,118		28,012		133,840			(33,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	83		6022.24		4,750		2,124		17,451			(2,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	1		6440		26,914		12,335		63,684			(14,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	167		5980.87		8,500		3,967		35,491			(4,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6420		63,102		28,922		132,033			(34,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JBS-	06/25/2025	06/25/2026	164		6092.16		11,400		5,542		38,646			(5,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	1		6570		31,064		15,532		54,993			(15,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	07/02/2025	07/02/2026	80		6227.42		4,500		2,286		16,022			(2,214)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	1		6680		27,282		14,777		47,414			(12,504)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	160		6263.26		8,200		4,298		33,796			(3,902)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	1		6690		27,485		14,887		47,646			(12,597)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	160		6263.7		8,300		4,507		37,706			(3,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	1		6740		29,164		15,797		44,967			(13,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	157		6358.91		8,600		4,832		20,050			(3,768)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	1		6790		28,867		16,218		42,395			(12,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	157		6362.9		8,400		4,877		32,519			(3,523)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	1		6770		27,064		15,992		44,682			(11,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	08/06/2025	08/06/2026	79		6345.06		4,400		2,638		12,590			(1,762)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	1		6850		28,721		17,950		40,175			(10,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	155		6466.58		8,500		5,255		34,412			(3,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	1		6880		24,671		15,419		39,112			(9,251)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/20/2025	08/20/2026	156		6395.78		8,600		5,479		14,257			(3,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	1		6870		29,441		18,756		40,635			(10,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/27/2025	08/27/2026	154		6481.38		8,600		5,479		19,817			(3,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	155		6448.26		8,500		5,738		22,496			(2,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	1		6980		23,760		16,200		34,665			(7,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	1		6950		28,206		19,979		37,311			(8,227)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	153		6532.04		8,600		5,972		21,282			(2,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		6590		54,895		38,884		62,491			(16,011)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		7040		28,413		20,126		32,748			(8,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	09/17/2025	09/17/2026	152		6600.35		8,200		5,854		24,404			(2,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	226		6637.97		11,700		8,580		20,843			(3,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	1		6630		54,447		38,567		60,338			(15,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	1		7090		28,061		19,877		30,823			(8,184)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	2		7090		66,467		57,403		63,363			(9,064)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/01/2025	10/01/2026	149		6711.2		8,000		6,022		18,825			(1,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	1		6720		59,310		46,953		55,631			(12,356)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	1		7200		31,096		24,617		26,925			(6,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/08/2025	10/08/2026	222		6753.72		11,700		9,027		25,274			(2,673)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	1		7140		30,755		24,347		30,732			(6,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/15/2025	10/15/2026	225		6671.06		11,250		8,891		34,690			(2,359)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	2		7110		64,032		50,692		66,263			(13,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	149		6699.4		7,600		6,149		11,583			(1,451)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	1		7240		39,139		30,985		27,408			(8,154)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	73		6890.59		3,250		2,691		6,764			(559)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	1		7310		31,830		27,489		25,015			(4,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	11/05/2025	11/05/2026	147		6796.29		6,500		5,507		17,049			(993)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	1		7230		38,478		33,668		29,388			(4,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/12/2025	11/12/2026	146		6850.92		6,400		5,547		13,787			(853)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	1		7260		26,625		23,296		28,723			(3,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	75		6642.16		3,250		2,880		9,248			(370)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	1		7050		45,639		39,934		40,339			(5,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/26/2025	11/25/2026	220		6812.61		10,650		9,644		23,421			(1,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	2		7280		67,742		64,663		58,288			(3,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/03/2025	12/03/2026	146		6849.72		7,200		6,658		14,490			(542)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	01/02/2026	4		6600		117,607		58,803		99,635			(58,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	1		7350		30,387		29,121		26,753			(1,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/10/2025	12/10/2026	73		6886.68		3,650		3,444		6,631			(206)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	01/09/2026	4		6600		136,307		68,153		102,762			(68,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	1		7370		23,548		22,567		26,597			(981)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/17/2025	12/17/2026	149		6721.43		7,500		7,218		16,506			(282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	01/16/2026	4		6550		120,307		60,153		126,010			(60,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/24/2025	12/24/2026	144		6932.05		8,300		8,144		12,402			(156)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	01/23/2026	5		6600		181,942		90,971		139,560			(90,971)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	1		7220		38,607		36,999		34,167			(1,609)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/30/2026	4		6700		94,811		47,405		82,467			(47,405)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/31/2025	12/31/2026	73		6845.5		3,950		3,950		7,253							
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	2,556		5868.55		175,500		944		108,892			(174,556)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,556		5868.55		420,000		2,258		821,976			(417,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	275		5880		14,136,793		589,033		26,645,122			(13,547,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		5940		2,363,830		98,493		4,544,640			(2,265,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		170,300		3,662					(166,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		427,700		9,198					(418,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	01/16/2026	50		5800		2,611,127		108,797		5,275,393			(2,502,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	325		5920		16,503,343		687,639		30,293,680			(15,815,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,437		5949.91		174,000		7,016					(166,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/15/2025	01/15/2026	2,437		5949.91		397,300		16,020		295,801			(381,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,465		6086.37		178,500		10,556					(167,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,300		6086.37		379,400		22,438					(356,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5840		10,153,580		423,066		15,227,431			(9,730,514)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	250		5950		14,906,380		621,099		22,635,306			(14,285,281)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,703,772		112,657		4,277,717			(2,591,115)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	125		6050		5,945,943		247,748		10,118,236			(5,698,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	200		6110		8,726,705		363,613		14,998,548			(8,363,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	2,484		6039.31		177,000		13,798					(163,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	2,401		6039.31		435,000		33,911		464,147			(401,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	350		6050		17,152,981		779,681		28,484,920			(16,373,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	25		6000		1,369,583		171,198		2,211,659			(1,198,385)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	2,805		6061.48		217,600		21,371					(196,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	2,557		6061.48		446,400		43,843					(402,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/10/2025	02/20/2026	50		6050		2,581,305		322,663		4,184,249			(2,258,642)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	200		6010		10,563,505		1,320,438		17,203,178			(9,243,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	175		6080		8,414,968		1,051,871		13,859,384			(7,363,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,892		6051.97		210,000		25,000					(185,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,644		6051.97		440,000		52,381		82,132			(387,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/19/2025	02/19/2026	2,116		6144.15		139,100		19,457					(119,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,523		6144.15		393,700		55,071					(338,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	200		6060		10,490,705		1,311,338		16,395,585			(9,179,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	150		6120		7,255,430		906,929		11,434,480			(6,348,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	25		6000		1,301,182		250,227		2,291,393			(1,050,954)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	300		6120		12,001,356		1,500,169		23,110,238			(10,501,186)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	2,351		5956.06		147,000		23,625		95,405			(123,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	2,938		5956.06		453,250		72,844		723,356			(380,406)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		5860		6,135,943		836,719		12,833,726			(5,299,223)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	250		5970		10,552,381		1,438,961		23,033,986			(9,113,420)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,166		5842.63		183,150		32,987					(150,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,081		5842.63		419,400		75,537		74,942			(343,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	200		5750		8,380,706		1,745,980		22,786,766			(6,634,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	200		5850		7,237,706		1,507,855		20,867,784			(5,729,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	03/12/2025	03/12/2026	3,215		5599.3		148,932		29,626		317,299			(119,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	03/12/2025	03/12/2026	3,572		5599.3		414,000		82,355		1,116,056			(331,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5540		8,368,580		1,743,454		20,221,150			(6,625,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	200		5630		9,991,706		2,081,605		25,221,926			(7,910,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,348		5675.29		165,300		35,993		49,695			(129,307)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	3,172		5675.29		370,800		80,739		436,876			(290,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	400		5660		21,043,006		4,383,960		49,528,236			(16,659,047)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	3,239		5712.2		162,800		38,512		619,849			(124,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	03/26/2025	03/26/2026	3,501		5712.2		476,000		112,602		1,517,910			(363,398)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	06/18/2026	25		5500		1,510,268		553,765		3,675,339			(956,503)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5610		2,669,630		606,734		6,462,508			(2,062,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	325		5730		14,858,844		3,377,010		38,289,512			(11,481,834)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	2,733		5670.97		124,000		31,689		767,664			(92,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/02/2025	04/02/2026	3,174		5670.97		396,000		101,200		1,605,640			(294,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,482		5456.9		114,000		31,350		1,173,715			(82,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,665		5456.9		326,000		89,650		2,288,787			(236,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		5080		1,590,443		463,879		4,523,099			(1,126,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	350		5560		12,847,981		3,747,328		47,091,512			(9,100,653)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	200		5040		13,784,106		4,020,364		37,072,704			(9,763,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	250		5340		12,534,131		3,655,788		39,087,988			(8,878,343)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	3,507		5275.7		122,100		35,952		1,224,852			(86,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/16/2025	04/16/2026	3,886		5275.7		410,000		120,722		2,247,764			(289,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	225		5280		13,579,993		3,960,831		36,611,432			(9,619,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	200		5400		10,580,506		3,085,981		30,244,402			(7,494,525)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	3,069		5375.86		112,200		35,218		683,878			(76,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/23/2025	04/23/2026	3,534		5375.86		353,400		110,928		1,613,926			(242,472)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/29/2025	03/20/2026	25		5500		1,350,168		306,856		3,480,370			(1,043,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	150		5200		10,970,181		3,199,636		25,645,008			(7,770,545)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	200		5460		11,194,106		3,264,948		29,228,618			(7,929,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	3,053		5569.06		120,700		40,233		984,003			(80,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/30/2025	04/30/2026	3,322		5569.06		353,350		117,783		1,874,693			(235,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	03/20/2026	25		5500		1,494,118		373,529		3,480,370			(1,120,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	350		5570		19,972,932		7,489,849		47,745,556			(12,483,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	50		5690		2,480,930		930,349		6,259,485			(1,550,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	2,841		5631.28		118,400		41,695		831,846			(76,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/07/2025	05/07/2026	3,285		5631.28		344,100		121,175		1,735,910			(222,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	03/20/2026	25		5800		1,193,193		298,298		2,761,767			(894,894)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	06/18/2026	25		5800		1,381,468		584,467		2,990,802			(797,001)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	350		5650		23,574,432		8,840,412		45,365,636			(14,734,020)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,224		5892.58		167,200		62,026		1,137,157			(105,174)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,224		5892.58		431,300		159,998		1,843,947			(271,302)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	02/20/2026	25		5900		1,154,093		192,349		2,452,345			(961,744)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	05/15/2026	25		5900		1,349,218		505,957		2,683,702			(843,261)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		5840		5,460,355		2,047,633		11,280,918			(3,412,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	300		5910		15,012,756		5,629,784		31,932,334			(9,382,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/21/2025	05/21/2026	2,994		5844.61		171,500		66,848		701,991			(104,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/21/2025	05/21/2026	3,508		5844.61		518,650		202,162		1,519,084			(316,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/23/2025	09/18/2026	25		5900		1,445,043		1,038,624		2,969,978			(406,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/28/2025	05/28/2026	3,227		5888.55		199,500		81,516		904,232			(117,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	05/28/2025	05/28/2026	2,887		5888.55		419,900		171,572		1,424,620			(248,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	200		5840		11,413,306		4,279,990		22,703,510			(7,133,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	175		5950		8,728,393		3,273,147		18,124,810			(5,455,246)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	04/17/2026	25		5900		1,242,043		395,195		2,604,257			(846,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/18/2026	25		5900		1,375,918		582,119		2,766,644			(793,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	300		5910		16,983,156		6,947,655		32,342,038			(10,035,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/04/2025	06/04/2026	2,428		5970.81		131,950		56,445		681,465			(75,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/04/2025	06/04/2026	2,680		5970.81		374,400		160,160		1,207,541			(214,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	375		5950		21,539,819		9,872,417		39,352,244			(11,667,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	2,574		6022.24		153,450		68,626		564,871			(84,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/11/2025	06/11/2026	2,408		6022.24		408,900		182,869		1,060,098			(226,031)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	04/17/2026	50		5900		2,825,080		988,778		5,208,513			(1,836,302)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	125		6000		6,588,443		3,019,703		12,651,497			(3,568,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	250		6040		12,522,131		5,739,310		24,421,270			(6,782,821)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	2,926		5980.87		196,000		91,467		742,953			(104,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/18/2025	06/18/2026	3,428		5980.87		553,500		258,300		1,623,491			(295,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	250		5980		14,776,131		6,772,393		25,890,788			(8,003,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	125		6030		6,958,443		3,189,286		12,394,898			(3,769,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	2,544		6092.16		144,150		70,073		535,799			(74,077)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/25/2025	06/25/2026	2,790		6092.16		413,100		200,813		1,112,895			(212,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/17/2026	25		6100		1,397,868		698,934		2,397,955			(698,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	125		6010		8,324,693		4,162,346		12,707,956			(4,162,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	275		6130		15,991,943		7,995,971		25,087,544			(7,995,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	07/02/2025	07/02/2026	2,489		6227.42		148,800		75,600		515,289			(73,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/02/2025	07/02/2026	2,569		6227.42		464,000		235,742		1,030,220			(228,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	01/16/2026	25		6200		939,418		78,285		1,640,945			(861,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	05/15/2026	25		6200		1,253,668		564,150		2,015,421			(689,517)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	350		6220		19,030,731		10,308,312		29,455,094			(8,722,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		158,400		83,032		601,762			(75,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		454,400		238,194		1,179,929			(216,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	150		6230		8,228,180		4,456,931		12,619,645			(3,771,249)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	200		6270		10,437,305		5,653,540		16,155,847			(4,783,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	05/15/2026	25		6200		1,304,093		586,842		2,015,421			(717,251)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	2,475		6263.7		153,450		83,325		642,381			(70,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	2,475		6263.7		424,700		230,617		1,107,316			(194,083)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	07/17/2026	50		6200		3,030,080		1,641,293		4,370,970			(1,388,787)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	250		6260		14,585,130		7,900,279		20,598,060			(6,684,851)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	175		6300		9,729,568		5,270,183		13,837,944			(4,459,385)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	2,595		6358.91		155,100		87,140		361,537			(67,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	2,595		6358.91		435,600		244,732		794,633			(190,868)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	150		6310		8,730,530		4,905,056		11,855,336			(3,825,474)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	225		6370		12,169,468		6,837,147		16,682,112			(5,332,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	2,279		6362.9		134,850		78,300		491,314			(56,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	07/30/2025	07/30/2026	2,200		6362.9		393,400		228,426		874,766			(164,974)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2025	01/16/2026	25		6200		1,081,293		90,108		1,640,945			(991,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/21/2026	50		6300		2,795,080		1,746,925		4,144,313			(1,048,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	25		6240		1,479,592		874,305		2,139,538			(605,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	350		6360		17,859,980		10,553,624		26,511,344			(7,306,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	08/06/2025	08/06/2026	2,285		6345.06		137,750		82,576		392,040			(55,174)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	08/06/2025	08/06/2026	2,443		6345.06		413,850		248,088		867,198			(165,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	125		6300		7,855,067		4,909,417		10,174,430			(2,945,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	300		6340		18,003,755		11,252,347		23,443,002			(6,751,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	2,242		6466.58		136,300		84,272		531,987			(52,028)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	08/13/2025	08/13/2026	2,242		6466.58		411,800		254,608		881,998			(157,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/15/2025	02/20/2026	50		6350		2,095,880		523,970		2,782,706			(1,571,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/15/2025	08/21/2026	25		6350		1,533,642		958,527		1,971,388			(575,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/19/2025	03/20/2026	50		6350		2,068,580		738,779		2,991,102			(1,329,801)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	100		6380		5,359,555		3,349,722		7,569,466			(2,009,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	275		6460		13,289,242		8,305,776		19,077,618			(4,983,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/20/2025	08/20/2026	2,580		6395.78		155,100		98,814		259,133			(56,286)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/20/2025	08/20/2026	2,736		6395.78		484,750		308,833		670,595			(175,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	04/17/2026	25		6350		1,065,017		465,945		1,595,122			(599,072)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/18/2026	25		6350		1,450,992		948,726		2,040,646			(502,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	275		6380		16,377,492		10,434,048		21,026,444			(5,943,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	175		6450		9,579,767		6,103,239		12,414,705			(3,476,528)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/27/2025	08/27/2026	2,777		6481.38		171,000		108,944		386,098			(62,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	08/27/2025	08/27/2026	3,163		6481.38		567,850		361,775		985,329			(206,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	2,094		6448.26		125,550		84,746		325,563			(40,804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	09/03/2025	09/03/2026	2,094		6448.26		375,300		253,328		656,516			(121,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	175		6450		9,508,192		6,482,858		12,546,984			(3,025,334)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	250		6500		12,746,880		8,691,054		16,958,838			(4,055,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	05/15/2026	50		6400		2,426,080		1,364,670		3,175,579			(1,061,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	150		6430		8,972,780		6,355,719		11,100,015			(2,617,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	200		6490		11,137,705		7,889,207		13,872,492			(3,248,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	2,143		6532.04		120,400		83,611		298,227			(36,789)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	2,449		6532.04		382,400		265,556		595,056			(116,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	200		6510		12,069,505		8,549,232		13,697,136			(3,520,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	200		6590		10,977,905		7,776,016		12,498,172			(3,201,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	09/17/2025	09/17/2026	2,879		6600.35		186,200		132,926		508,977			(53,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/17/2025	09/17/2026	2,727		6600.35		473,400		337,955		744,879			(135,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/18/2026	50		6500		3,220,080		2,280,890		3,499,739			(939,190)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,636		6637.97		162,750		119,350		281,380			(43,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,561		6637.97		464,100		340,340		630,792			(123,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	450		6620		24,795,477		17,563,463		27,479,252			(7,232,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	50		6660		2,624,057		1,858,707		2,908,724			(765,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	250		6620		15,557,266		13,435,821		15,475,307			(2,121,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	175		6680		10,171,013		8,784,056		10,079,068			(1,386,956)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/01/2025	10/01/2026	2,384		6711.2		152,000		114,409		326,673			(37,591)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	10/01/2025	10/01/2026	2,384		6711.2		408,000		307,097		585,088			(100,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	08/21/2026	50		6650		2,846,407		2,134,805		2,790,927			(711,602)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	150		6670		9,403,579		7,444,500		8,871,549			(1,959,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	250		6710		14,994,128		11,870,352		14,081,763			(3,123,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	10/08/2025	10/08/2026	2,591		6753.72		150,500		116,112		307,897			(34,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/08/2025	10/08/2026	2,591		6753.72		458,500		353,735		608,624			(104,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/13/2025	12/18/2026	50		6650		3,210,080		2,636,851		3,432,343			(573,229)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	25		6550		1,643,967		1,301,474		1,716,681			(342,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	350		6740		18,629,628		14,748,455		19,279,592			(3,881,172)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/15/2025	10/15/2026	2,249		6671.06		133,500		105,508		378,325			(27,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/15/2025	10/15/2026	2,174		6671.06		382,800		302,535		596,930			(80,265)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	225		6630		13,628,591		10,789,301		14,317,488			(2,839,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	225		6670		13,029,866		10,315,311		13,676,496			(2,714,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	2,239		6699.4		126,000		101,952		190,808			(24,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	2,538		6699.4		406,300		328,753		462,230			(77,547)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	07/17/2026	25		6650		1,313,322		948,511		1,287,403			(364,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	375		6730		26,669,065		21,113,010		21,514,218			(5,556,055)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	50		6790		3,347,730		2,650,286		2,665,321			(697,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	2,757		6890.59		136,800		113,265		271,759			(23,535)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	2,903		6890.59		436,000		360,989		493,366			(75,011)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	175		6820		10,490,991		9,060,402		9,117,222			(1,430,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	150		6890		8,312,929		7,179,348		7,138,659			(1,133,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	11/05/2025	11/05/2026	2,281		6796.29		108,500		91,924		279,986			(16,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	11/05/2025	11/05/2026	2,428		6796.29		339,900		287,971		494,101			(51,929)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/10/2025	11/20/2026	25		6775		1,642,542		1,437,225		1,434,211			(205,318)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	225		6740		15,336,566		13,419,495		13,098,612			(1,917,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	200		6830		12,431,904		10,877,916		10,443,675			(1,553,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/12/2025	11/12/2026	2,554		6850.92		138,250		119,817		269,383			(18,433)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/12/2025	11/12/2026	2,481		6850.92		387,600		335,920		468,186			(51,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/20/2026	25		6775		1,497,542		1,310,350		1,434,211			(187,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/14/2025	10/30/2026	75		6890		3,863,442		3,336,609		3,569,330			(526,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	10/16/2026	50		6600		2,942,210		2,540,999		3,289,925			(401,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	175		6740		9,384,991		8,211,867		10,320,044			(1,173,124)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	200		6840		9,540,304		8,347,766		10,467,527			(1,192,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	2,635		6642.16		136,500		120,954		362,086			(15,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	2,635		6642.16		402,500		356,660		698,955			(45,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	200		6570		15,400,904		13,475,791		14,327,251			(1,925,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	225		6670		15,723,791		13,758,317		14,520,103			(1,965,474)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/26/2025	11/25/2026	2,275		6812.61		122,450		110,885		258,389			(11,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/26/2025	11/25/2026	2,569		6812.61		416,500		377,164		565,924			(39,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	200		6730		13,381,698		12,773,439		12,204,257			(608,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	150		6820		9,130,125		8,715,119		8,254,541			(415,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/03/2025	12/03/2026	2,044		6849.72		120,400		111,338		226,594			(9,062)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/03/2025	12/03/2026	1,971		6849.72		333,450		308,352		392,625			(25,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	10/16/2026	50		6800		2,920,128		2,774,122		2,592,810			(146,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	01/02/2026	25		6275		1,489,367		744,683		1,435,022			(744,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	01/02/2026	25		6500		956,267		478,133		872,657			(478,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	01/02/2026	50		6725		939,778		469,889		622,969			(469,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	150		6820		9,109,425		8,729,865		8,364,753			(379,559)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	225		6860		13,077,559		12,532,661		11,967,567			(544,898)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/10/2025	12/10/2026	2,033		6886.68		113,400		106,998		197,912			(6,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	12/10/2025	12/10/2026	2,396		6886.68		364,650		344,065		417,664			(20,585)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	25		6200		1,536,892		768,446		1,631,097			(768,446)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	25		6475		886,992		443,496		946,593			(443,496)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	50		6750		628,728		314,364		614,900			(314,364)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/15/2027	25		6700		1,703,767		1,638,237		1,704,004			(65,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	06/17/2027	25		6700		2,053,817		1,996,766		2,051,662			(57,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	200		6840		10,300,298		9,871,119		11,040,217			(429,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	275		6900		13,151,458		12,603,480		14,135,889			(547,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/17/2025	12/17/2026	3,273		6721.43		198,000		190,548		407,643			(7,452)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	12/17/2025	12/17/2026	3,348		6721.43		569,250		547,827		754,916			(21,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	01/16/2026	35		6200		2,322,870		1,161,435		2,297,323			(1,161,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	01/16/2026	35		6450		1,481,594		740,797		1,436,227			(740,797)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	01/16/2026	70		6750		1,134,833		567,417		988,579			(567,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/24/2025	12/24/2026	2,669		6932.05		168,350		165,182		245,874			(3,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	12/24/2025	12/24/2026	2,525		6932.05		446,250		437,853		435,985			(8,397)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	200		6760		13,542,898		12,978,610		12,231,261			(564,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	250		6820		15,893,621		15,231,387		14,303,686			(662,234)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	125		6880		7,112,813		6,816,446		6,756,862			(296,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	200		6930		10,732,498		10,285,310		10,190,855			(447,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/31/2025	12/31/2026	2,337		6845.5		148,800		261,270									
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	12/31/2025	12/31/2026	2,191		6845.5		369,000		369,000		428,884							
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										125,599,221	1,540,988,618		891,854,446	XXX	2,502,210,778			(743,940,019)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	1,592		501.16199		33,520		29,100		33,191			(4,420)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	1,360		504.83240999999998		31,360		28,948		27,977			(2,412)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/11/2025	12/11/2026	383		514.02224999999		8,580		8,109		7,004			(471)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	395		505.03035		8,420		6,500		8,007			(1,920)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2026	602		500.54419999999		12,420		9,827		12,487			(2,593)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	197		499.9212		4,260		3,043		4,551			(1,217)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2025	12/24/2026	384		520.69000000000005		8,140		8,072		6,643			(68)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	399		495.45236		8,720		5,725		9,368			(2,995)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2026	986		504.86243999999		21,450		17,384		20,061			(4,066)				
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	199		500.14505000000003		4,070		2,985		4,174			(1,085)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DFAUECPE - CAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2025	10/02/2026	590		509.65728000000 001		11,010		8,288		11,564			(2,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/02/2026	2		6510		46		23					(23)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/02/2026	1		6510		26		13					(13)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	01/02/2026	25		6900		48,542		24,271		138,327			(24,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/30/2025	01/02/2026	150		6290		3,211		1,606					(1,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/30/2025	01/02/2026	100		6440		2,946		1,473					(1,473)				
0169999999 - Purchased Options - Hedging Other - Put Options											206,721		155,366	XXX	283,355			(51,355)			XXX	XXX
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										125,599,221	1,541,195,340		892,009,812	XXX	2,502,494,133			(743,991,374)			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										125,599,221	1,540,988,618		891,854,446	XXX	2,502,210,778			(743,940,019)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Put Options											206,721		155,366	XXX	283,355			(51,355)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										125,599,221	1,541,195,340		892,009,812	XXX	2,502,494,133			(743,991,374)			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-	01/08/2025	01/02/2026	2		6030		(82,874)		(3,453)		(163,790)			79,421				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	2		6510		(32,520)		(1,355)		(67,813)			31,165				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6060		(124,661)		(5,194)		(237,680)			119,467				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	3		6530		(50,486)		(2,104)		(97,372)			48,383				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	3		6100		(147,032)		(6,126)		(226,762)			140,906				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	2		6530		(47,148)		(1,965)		(66,765)			45,184				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	4		6290		(130,357)		(5,432)		(228,975)			124,925				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	2		6740		(24,820)		(1,034)		(32,320)			23,786				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	3		6250		(108,554)		(4,934)		(185,311)			103,620				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	5		6700		(71,987)		(3,272)		(103,084)			68,715				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	5		6230		(192,097)		(24,012)		(323,699)			168,085				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	4		6690		(61,637)		(7,705)		(93,833)			53,932				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	5		6280		(190,172)		(23,772)		(305,608)			166,401				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	5		6740		(76,122)		(9,515)		(106,323)			66,607				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	4		6310		(115,993)		(14,499)		(237,234)			101,494				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	2		6750		(21,168)		(2,646)		(43,578)			18,522				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		6080		(178,072)		(24,283)		(408,553)			153,790				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	5		6550		(68,807)		(9,383)		(196,272)			59,425				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	7		5950		(215,311)		(44,857)		(663,726)			170,455				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	5		6370		(64,747)		(13,489)		(280,320)			51,258				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	5		5730		(218,512)		(45,523)		(582,475)			172,989				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	3		6160		(63,032)		(13,132)		(228,089)			49,901				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	4		5810		(171,885)		(35,809)		(438,089)			136,076				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	6		6260		(114,454)		(23,845)		(407,007)			90,609				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	6		5880		(219,934)		(49,985)		(621,933)			169,949				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	5		6310		(79,152)		(17,989)		(321,604)			61,163				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	7		5710		(205,294)		(59,878)		(841,880)			145,417				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	2		6170		(24,954)		(7,278)		(155,163)			17,676				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	9		5420		(409,337)		(119,390)		(1,338,038)			289,947				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5880		(68,543)		(19,992)		(315,532)			48,552				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	5		5480		(240,537)		(70,157)		(717,970)			170,381				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	4		5880		(109,437)		(31,919)		(424,072)			77,518				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	8		5620		(369,287)		(107,709)		(1,048,247)			261,578				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	3		6050		(71,744)		(20,925)		(273,961)			50,819				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	5		5810		(212,397)		(79,649)		(570,318)			132,748				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	3		6190		(69,977)		(26,242)		(239,147)			43,736				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	5		5820		(278,272)		(104,352)		(569,485)			173,920				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	3		6240		(91,688)		(34,383)		(228,739)			57,305				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	5		6080		(197,687)		(74,133)		(455,902)			123,555				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	2		6540		(34,232)		(12,837)		(104,065)			21,395				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	3		6040		(132,545)		(49,705)		(286,568)			82,841				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	4		6470		(85,933)		(32,225)		(234,626)			53,708				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	3		6070		(138,482)		(56,652)		(280,618)			81,831				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	2		6540		(42,070)		(17,210)		(107,645)			24,860				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	5		6140		(224,737)		(103,005)		(440,913)			121,733				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	4		6600		(82,137)		(37,646)		(200,244)			44,491				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6210		(157,725)		(72,291)		(331,687)			85,434				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	4		6660		(68,493)		(31,393)		(185,715)			37,100				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6160		(93,954)		(43,062)		(175,704)			50,892				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	5		6630		(106,047)		(48,605)		(247,261)			57,442				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	3		6290		(142,373)		(71,187)		(232,877)			71,187				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	3		6750		(67,109)		(33,555)		(124,781)			33,555				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	4		6440		(161,069)		(87,246)		(263,879)			73,823				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	2		6880		(37,098)		(20,095)		(67,047)			17,003				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	4		6460		(160,281)		(86,819)		(261,046)			73,462				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	2		6930		(34,464)		(18,668)		(62,721)			15,796				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	3		6460		(135,182)		(73,224)		(198,316)			61,959				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	2		6940		(39,958)		(21,644)		(63,383)			18,314				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	3		6550		(127,034)		(68,810)		(179,772)			58,224				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	3		7010		(56,834)		(30,785)		(85,447)			26,049				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	4		6530		(160,881)		(95,066)		(249,244)			65,815				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	2		7000		(34,222)		(20,222)		(59,942)			14,000				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	4		6510		(193,769)		(121,106)		(258,734)			72,663				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	2		7030		(40,902)		(25,564)		(58,326)			15,338				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	4		6640		(148,865)		(93,041)		(222,849)			55,824				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	2		7120		(30,112)		(18,820)		(50,469)			11,292				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	3		6590		(136,473)		(85,295)		(180,730)			51,177				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	3		7080		(59,346)		(37,091)		(84,518)			22,255				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	3		6670		(120,513)		(82,168)		(165,546)			38,345				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	3		7190		(46,188)		(31,491)		(70,484)			14,696				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	3		6670		(131,574)		(93,198)		(167,962)			38,376				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	3		7140		(58,776)		(41,633)		(80,174)			17,143				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	4		6770		(173,153)		(122,650)		(198,680)			50,503				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		7260		(18,853)		(13,354)		(21,807)			5,499				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	2		6820		(84,835)		(60,091)		(94,239)			24,744				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	2		7320		(36,731)		(26,018)		(40,178)			10,713				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	4		6830		(193,035)		(149,163)		(189,310)			43,872				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	2		7320		(44,795)		(34,614)		(41,706)			10,181				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	2		6910		(94,120)		(74,512)		(86,112)			19,608				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	2		7410		(43,666)		(34,569)		(36,433)			9,097				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	3		6890		(132,072)		(104,557)		(135,504)			27,515				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	2		7410		(38,774)		(30,696)		(37,846)			8,078				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	3		6850		(139,344)		(110,314)		(145,715)			29,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	3		7350		(64,068)		(50,720)		(65,735)			13,347				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	2		6940		(113,788)		(90,082)		(87,386)			23,706				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	2		7450		(57,668)		(45,654)		(37,770)			12,014				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	2		7070		(88,944)		(76,815)		(73,775)			12,129				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	3		7550		(65,247)		(56,349)		(48,935)			8,897				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	2		6960		(107,644)		(94,189)		(88,104)			13,456				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	2		7470		(54,390)		(47,591)		(39,016)			6,799				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	3		6950		(124,515)		(108,950)		(136,305)			15,564				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	2		7490		(36,242)		(31,712)		(38,941)			4,530				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	2		6770		(126,236)		(110,457)		(115,405)			15,780				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	2		7260		(68,456)		(59,899)		(58,923)			8,557				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	2		7010		(97,524)		(93,091)		(86,553)			4,433				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	1		7490		(24,273)		(23,169)		(20,649)			1,103				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	01/02/2026	25		6900		(193,858)		(96,929)		(11,225)			96,929				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	3		7040		(140,730)		(134,866)		(126,884)			5,864				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	1		7570		(21,075)		(20,196)		(18,614)			878				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	01/09/2026	25		6925		(214,558)		(107,279)		(51,129)			107,279				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	2		7080		(74,826)		(71,708)		(81,571)			3,118				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	1		7570		(16,140)		(15,467)		(19,214)			672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	01/16/2026	30		6950		(107,441)		(53,721)		(78,978)			53,721				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	01/23/2026	30		6850		(442,721)		(221,361)		(254,038)			221,361				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	1		7010		(51,021)		(48,895)		(45,504)			2,126				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	2		7470		(52,006)		(49,839)		(46,603)			2,167				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/30/2026	30		7000		(133,061)		(66,531)		(85,566)			66,531				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	2		7150		(80,526)		(77,171)		(76,793)			3,355				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	1		7650		(17,489)		(16,760)		(17,867)			729				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	1		6510		(16,257)		(677)		(33,907)			15,580				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	2		6530		(33,656)		(1,402)		(64,914)			32,254				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	1		6530		(23,571)		(982)		(33,382)			22,589				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	1		6740		(12,407)		(517)		(16,160)			11,891				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	1		6700		(14,393)		(654)		(20,617)			13,739				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	1		6690		(15,405)		(1,926)		(23,458)			13,480				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	1		6740		(15,220)		(1,903)		(21,265)			13,318				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	1		6750		(10,581)		(1,323)		(21,789)			9,259				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	1		6550		(13,757)		(1,876)		(39,254)			11,881				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	1		6370		(12,945)		(2,697)		(56,064)			10,249				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	2		6160		(42,020)		(8,754)		(152,059)			33,266				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	1		6260		(19,071)		(3,973)		(67,834)			15,098				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	1		6310		(15,826)		(3,597)		(64,321)			12,230				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	3		5710		(87,980)		(25,661)		(360,806)			62,320				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	3		5880		(68,543)		(19,992)		(315,532)			48,552				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	2		5880		(54,716)		(15,959)		(212,036)			38,757				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	1		5620		(46,156)		(13,462)		(131,031)			32,694				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	2		6050		(47,828)		(13,950)		(182,640)			33,878				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	2		6190		(46,650)		(17,494)		(159,431)			29,156				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	1		6240		(30,559)		(11,460)		(76,246)			19,100				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	1		6540		(17,113)		(6,418)		(52,033)			10,696				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	1		6470		(21,479)		(8,055)		(58,657)			13,425				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	1		6540		(21,032)		(8,604)		(53,823)			12,428				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	2		6600		(41,066)		(18,822)		(100,122)			22,244				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	1		6660		(17,119)		(7,846)		(46,429)			9,273				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	2		6630		(42,416)		(19,441)		(98,904)			22,975				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	1		6750		(22,366)		(11,183)		(41,594)			11,183				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	1		6880		(18,546)		(10,046)		(33,524)			8,500				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	1		6930		(17,229)		(9,333)		(31,360)			7,897				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	1		6940		(19,976)		(10,821)		(31,691)			9,156				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	1		7010		(18,941)		(10,260)		(28,482)			8,682				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	1		7000		(17,109)		(10,110)		(29,971)			6,999				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	1		7030		(20,449)		(12,780)		(29,163)			7,668				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	1		7120		(15,054)		(9,408)		(25,235)			5,645				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	1		7080		(19,779)		(12,362)		(28,173)			7,417				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	1		7190		(15,393)		(10,495)		(23,495)			4,898				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	1		7140		(19,589)		(13,875)		(26,725)			5,713				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		6770		(43,285)		(30,660)		(49,670)			12,625				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	1		7260		(18,853)		(13,354)		(21,807)			5,499				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	1		6820		(42,415)		(30,044)		(47,119)			12,371				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	1		7320		(18,363)		(13,007)		(20,089)			5,356				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	2		7320		(44,795)		(34,614)		(41,706)			10,181				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	1		6910		(47,058)		(37,254)		(43,056)			9,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	1		7410		(21,831)		(17,282)		(18,217)			4,548				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	1		7410		(19,385)		(15,346)		(18,923)			4,038				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	2		7350		(42,710)		(33,812)		(43,824)			8,898				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	1		7450		(28,832)		(22,825)		(18,885)			6,007				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	1		7550		(21,746)		(18,780)		(16,312)			2,965				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	1		7470		(27,193)		(23,793)		(19,508)			3,399				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	1		7490		(18,119)		(15,854)		(19,471)			2,265				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	1		7260		(34,226)		(29,947)		(29,462)			4,278				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	2		7490		(48,550)		(46,343)		(41,297)			2,207				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	01/02/2026	4		6900		(31,013)		(15,507)		(1,796)			15,507				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	1		7570		(21,075)		(20,196)		(18,614)			878				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	01/09/2026	4		6925		(34,325)		(17,163)		(8,181)			17,163				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	1		7570		(16,140)		(15,467)		(19,214)			672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	01/16/2026	4		6950		(14,321)		(7,161)		(10,530)			7,161				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	01/23/2026	5		6850		(73,783)		(36,891)		(42,340)			36,891				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	1		7470		(26,001)		(24,917)		(23,301)			1,083				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	01/30/2026	4		7000		(17,737)		(8,869)		(11,409)			8,869				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6030		(1,035,982)		(43,166)		(2,047,374)			992,817				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	50		6160		(1,675,570)		(69,815)		(3,444,906)			1,605,755				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		6290		(3,946,270)		(164,428)		(8,385,184)			3,781,842				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	100		6440		(1,913,045)		(79,710)		(4,090,484)			1,833,335				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6040		(2,140,420)		(89,184)		(4,061,222)			2,051,236				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	50		6190		(1,681,520)		(70,063)		(3,312,123)			1,611,457				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	125		6330		(3,241,682)		(135,070)		(6,533,739)			3,106,612				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	100		6470		(1,930,445)		(80,435)		(3,835,766)			1,850,010				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	25		6000		(1,399,182)		(58,299)		(2,138,858)			1,340,883				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6110		(2,416,670)		(100,695)		(3,729,563)			2,315,975				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	175		6250		(6,862,882)		(285,953)		(10,618,217)			6,576,929				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		6440		(4,226,020)		(176,084)		(6,300,517)			4,049,936				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	50		6250		(1,745,520)		(72,730)		(3,058,362)			1,672,790				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6410		(2,606,045)		(108,585)		(4,559,822)			2,497,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6520		(2,077,745)		(86,573)		(3,519,654)			1,991,172				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	75		6670		(1,104,557)		(46,023)		(1,637,725)			1,058,534				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6190		(1,992,720)		(90,578)		(3,381,053)			1,902,142				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	50		6310		(1,633,420)		(74,246)		(2,798,099)			1,559,174				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	125		6430		(3,265,807)		(148,446)		(5,566,210)			3,117,361				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	125		6580		(2,379,682)		(108,167)		(3,850,716)			2,271,515				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	50		6190		(2,044,820)		(255,602)		(3,428,481)			1,789,217				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	75		6330		(2,436,482)		(304,560)		(4,145,308)			2,131,922				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	150		6440		(3,970,270)		(496,284)		(6,762,694)			3,473,986				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6610		(1,852,145)		(231,518)		(3,006,629)			1,620,627				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6230		(2,057,220)		(257,152)		(3,290,153)			1,800,067				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	50		6350		(1,692,720)		(211,590)		(2,732,105)			1,481,130				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	150		6480		(4,003,870)		(500,484)		(6,435,048)			3,503,386				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6640		(1,913,845)		(239,231)		(2,919,219)			1,674,614				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6260		(1,585,920)		(198,240)		(3,195,931)			1,387,680				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6420		(1,166,120)		(145,765)		(2,467,063)			1,020,355				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	150		6560		(2,564,470)		(320,559)		(5,566,403)			2,243,911				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	50		6710		(588,070)		(73,509)		(1,242,244)			514,561				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6050		(1,870,870)		(255,119)		(4,227,083)			1,615,751				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		6180		(2,257,607)		(307,856)		(5,426,343)			1,949,752				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		6320		(2,875,307)		(392,087)		(7,436,404)			2,483,220				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	125		6460		(2,126,682)		(290,002)		(5,876,165)			1,836,680				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	25		5890		(848,457)		(176,762)		(2,513,022)			671,695				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	75		6020		(2,041,907)		(425,397)		(6,615,419)			1,616,510				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	150		6200		(2,867,920)		(597,483)		(10,717,625)			2,270,436				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	150		6350		(2,039,170)		(424,827)		(8,677,011)			1,614,343				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		5700		(2,276,620)		(474,296)		(5,968,665)			1,802,324				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5850		(2,750,807)		(573,085)		(7,878,027)			2,177,722				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5990		(4,367,320)		(909,858)		(13,772,784)			3,457,461				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		6140		(1,642,232)		(342,132)		(5,840,186)			1,300,101				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		5800		(2,179,470)		(454,056)		(5,523,533)			1,725,414				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	75		5930		(2,686,982)		(559,788)		(7,365,094)			2,127,194				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	200		6060		(5,733,094)		(1,194,395)		(17,216,926)			4,538,700				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	75		6210		(1,596,257)		(332,554)		(5,425,848)			1,263,704				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5820		(2,005,620)		(455,823)		(5,464,927)			1,549,797				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	50		5960		(1,609,370)		(365,766)		(4,808,957)			1,243,604				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	150		6110		(3,674,019)		(835,004)		(12,349,956)			2,839,015				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	125		6250		(2,277,932)		(517,712)		(8,707,573)			1,760,220				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		5590		(2,620,082)		(764,191)		(9,876,086)			1,855,892				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		5840		(1,783,757)		(520,263)		(8,100,922)			1,263,495				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	150		6000		(2,666,019)		(777,589)		(13,967,461)			1,888,430				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	75		6150		(977,957)		(285,238)		(5,954,292)			692,720				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	50		5200		(2,927,120)		(853,743)		(8,492,698)			2,073,377				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5400		(6,989,619)		(2,038,639)		(22,588,286)			4,950,980				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	100		5570		(3,734,745)		(1,089,301)		(13,434,868)			2,645,444				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	100		5780		(2,713,045)		(791,305)		(11,451,315)			1,921,740				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	50		5960		(984,470)		(287,137)		(4,888,521)			697,333				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	50		5410		(2,612,020)		(761,839)		(7,513,344)			1,850,181				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	75		5540		(3,347,432)		(976,334)		(10,342,056)			2,371,098				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	125		5670		(4,701,932)		(1,371,397)		(15,701,711)			3,330,535				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	175		5810		(5,360,332)		(1,563,430)		(19,689,680)			3,796,902				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	25		5380		(1,524,757)		(444,721)		(3,843,738)			1,080,036				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	100		5530		(5,154,045)		(1,503,263)		(13,951,391)			3,650,782				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5710		(5,125,682)		(1,494,991)		(15,324,771)			3,630,691				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	100		5960		(2,801,745)		(817,176)		(9,949,548)			1,984,569				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	50		5730		(2,356,620)		(883,732)		(6,073,455)			1,472,887				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	125		5860		(4,959,057)		(1,859,646)		(13,682,641)			3,099,411				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	150		5980		(4,988,769)		(1,870,789)		(14,776,088)			3,117,981				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	75		6130		(1,948,682)		(730,756)		(6,377,136)			1,217,926				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	50		5800		(2,849,570)		(1,068,589)		(5,786,742)			1,780,981				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		5920		(3,686,207)		(1,382,328)		(7,857,008)			2,303,879				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	150		6040		(6,261,069)		(2,347,901)		(14,088,549)			3,913,168				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	75		6200		(2,449,982)		(918,743)		(5,980,313)			1,531,239				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	50		6050		(2,065,870)		(774,701)		(4,692,513)			1,291,169				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		6190		(3,330,545)		(1,248,954)		(8,148,953)			2,081,590				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	150		6310		(4,072,719)		(1,527,270)		(10,668,110)			2,545,450				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	100		6480		(1,945,745)		(729,654)		(5,689,243)			1,216,090				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	25		5980		(1,197,707)		(449,140)		(2,521,953)			748,567				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	50		6120		(1,969,820)		(738,682)		(4,422,402)			1,231,137				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	125		6260		(3,947,932)		(1,480,474)		(9,534,518)			2,467,457				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	175		6420		(4,146,707)		(1,555,015)		(10,984,535)			2,591,692				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	25		6060		(1,169,907)		(478,598)		(2,360,567)			691,309				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	75		6190		(2,916,107)		(1,192,953)		(6,228,047)			1,723,154				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	150		6320		(4,743,369)		(1,940,469)		(10,786,206)			2,802,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	50		6480		(1,184,420)		(484,535)		(2,932,133)			699,884				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	25		6100		(1,186,632)		(543,873)		(2,291,846)			642,759				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	75		6240		(2,914,382)		(1,335,758)		(5,966,512)			1,578,624				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	175		6360		(5,617,582)		(2,574,725)		(12,147,256)			3,042,857				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	100		6520		(2,406,745)		(1,103,091)		(5,634,775)			1,303,653				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	50		6180		(2,061,420)		(944,817)		(4,274,896)			1,116,602				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6330		(2,443,832)		(1,120,090)		(5,457,102)			1,323,742				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	150		6450		(3,951,069)		(1,810,907)		(9,430,723)			2,140,163				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	100		6610		(1,910,045)		(875,437)		(5,022,384)			1,034,607				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	50		6140		(2,413,570)		(1,106,219)		(4,478,850)			1,307,350				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6290		(2,918,357)		(1,337,580)		(5,758,939)			1,580,777				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	150		6430		(4,644,819)		(2,128,876)		(9,780,376)			2,515,944				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	100		6580		(2,345,545)		(1,075,041)		(5,328,437)			1,270,503				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	25		6240		(1,267,632)		(633,816)		(2,045,830)			633,816				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	125		6390		(5,153,557)		(2,576,779)		(8,668,233)			2,576,779				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	125		6520		(4,214,682)		(2,107,341)		(7,362,309)			2,107,341				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	125		6680		(3,192,807)		(1,596,404)		(5,833,460)			1,596,404				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	25		6370		(1,113,657)		(603,231)		(1,791,402)			510,426				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	75		6520		(2,672,657)		(1,447,689)		(4,470,555)			1,224,968				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	150		6640		(4,382,170)		(2,373,675)		(7,558,029)			2,008,494				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	100		6800		(2,176,845)		(1,179,124)		(3,886,172)			997,721				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	50		6420		(2,125,470)		(1,151,296)		(3,423,357)			974,174				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	75		6570		(2,530,082)		(1,370,461)		(4,248,504)			1,159,621				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	125		6690		(3,434,557)		(1,860,385)		(5,955,744)			1,574,172				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	100		6860		(1,984,245)		(1,074,799)		(3,582,308)			909,446				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	50		6430		(2,347,920)		(1,271,790)		(3,424,811)			1,076,130				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	75		6580		(2,836,007)		(1,536,171)		(4,257,084)			1,299,837				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	175		6700		(5,452,732)		(2,953,563)		(8,370,715)			2,499,169				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	125		6870		(2,865,057)		(1,551,906)		(4,514,222)			1,313,151				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	25		6500		(1,136,982)		(615,866)		(1,594,924)			521,117				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	100		6660		(3,581,745)		(1,940,112)		(5,165,001)			1,641,633				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	150		6780		(4,397,770)		(2,382,125)		(6,462,547)			2,015,644				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	100		6950		(2,137,545)		(1,157,837)		(3,201,507)			979,708				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	50		6490		(2,133,120)		(1,260,480)		(3,270,627)			872,640				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	75		6670		(2,414,883)		(1,426,976)		(3,885,018)			987,907				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	150		6820		(3,693,220)		(2,182,357)		(6,190,267)			1,510,863				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	100		6970		(1,823,745)		(1,077,668)		(3,173,220)			746,078				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	50		6490		(2,487,470)		(1,554,669)		(3,311,677)			932,801				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	125		6660		(4,887,558)		(3,054,723)		(6,674,875)			1,832,834				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	125		6770		(4,105,433)		(2,565,895)		(5,696,694)			1,539,537				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	125		6940		(3,041,808)		(1,901,130)		(4,306,555)			1,140,678				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	25		6600		(989,233)		(618,270)		(1,466,806)			370,962				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	125		6770		(3,756,058)		(2,347,536)		(5,806,021)			1,408,522				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	125		6890		(3,019,683)		(1,887,302)		(4,809,011)			1,132,381				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	100		7060		(1,714,545)		(1,071,591)		(2,838,512)			642,954				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	50		6560		(2,370,370)		(1,481,481)		(3,124,699)			888,889				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	100		6740		(3,643,345)		(2,277,091)		(4,939,216)			1,366,254				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	175		6880		(5,051,633)		(3,157,270)		(6,998,369)			1,894,362				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	125		7030		(2,731,433)		(1,707,145)		(3,864,965)			1,024,287				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	25		6630		(1,065,233)		(726,295)		(1,452,162)			338,938				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	100		6800		(3,270,345)		(2,229,781)		(4,610,685)			1,040,564				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	150		6930		(3,903,070)		(2,661,184)		(5,653,902)			1,241,886				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	150		7090		(2,855,920)		(1,947,218)		(4,272,024)			908,702				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	25		6620		(1,175,158)		(832,403)		(1,490,340)			342,754				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	50		6760		(1,921,720)		(1,361,218)		(2,482,977)			560,502				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	150		6890		(4,676,620)		(3,312,606)		(6,156,588)			1,364,014				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	125		7050		(2,923,308)		(2,070,676)		(3,935,890)			852,631				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	25		6720		(1,159,708)		(821,460)		(1,328,203)			338,248				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	100		6890		(3,625,445)		(2,568,024)		(4,175,093)			1,057,422				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	125		7000		(3,795,683)		(2,688,609)		(4,379,914)			1,107,074				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	150		7150		(3,493,870)		(2,474,825)		(4,035,927)			1,019,045				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	50		6790		(2,210,693)		(1,565,907)		(2,456,239)			644,785				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	75		6950		(2,629,041)		(1,862,238)		(2,913,548)			766,804				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	200		7070		(5,780,185)		(4,094,298)		(6,381,297)			1,685,887				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	175		7230		(3,810,787)		(2,699,307)		(4,181,707)			1,111,479				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	25		6790		(1,270,169)		(981,494)		(1,249,739)			288,675				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	50		6940		(2,077,543)		(1,605,374)		(2,016,588)			472,169				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	175		7080		(5,899,412)		(4,558,637)		(5,638,954)			1,340,776				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	175		7220		(4,684,387)		(3,619,754)		(4,404,207)			1,064,633				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	50		6860		(2,508,020)		(1,985,516)		(2,311,723)			522,504				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	75		7040		(2,958,633)		(2,342,251)		(2,647,493)			616,382				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	175		7150		(5,871,859)		(4,648,555)		(5,143,318)			1,223,304				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	100		7300		(2,639,746)		(2,089,799)		(2,244,029)			549,947				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	25		6850		(1,159,708)		(918,102)		(1,193,309)			241,606				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	75		7030		(2,717,433)		(2,151,301)		(2,753,884)			566,132				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	175		7180		(5,037,634)		(3,988,127)		(5,024,904)			1,049,507				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	100		7340		(2,197,946)		(1,740,040)		(2,156,677)			457,905				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	50		6810		(2,444,520)		(1,935,245)		(2,559,609)			509,275				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	125		7000		(4,720,683)		(3,737,208)		(4,912,195)			983,476				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	150		7120		(4,722,671)		(3,738,781)		(4,890,088)			983,890				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	125		7270		(3,072,308)		(2,432,244)		(3,160,837)			640,064				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	50		6900		(2,975,370)		(2,355,502)		(2,308,694)			619,869				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	100		7070		(4,877,146)		(3,861,074)		(3,609,964)			1,016,072				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	175		7190		(7,317,534)		(5,793,047)		(5,216,027)			1,524,486				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	100		7340		(3,395,846)		(2,688,378)		(2,303,212)			707,468				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	25		7000		(1,214,708)		(1,049,066)		(1,022,162)			165,642				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	50		7140		(2,026,970)		(1,750,565)		(1,655,877)			276,405				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	125		7280		(4,158,683)		(3,591,590)		(3,291,344)			567,093				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	125		7460		(3,150,058)		(2,720,505)		(2,399,833)			429,553				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	50		6920		(2,815,920)		(2,463,930)		(2,324,862)			351,990				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	50		7090		(2,303,720)		(2,015,755)		(1,828,306)			287,965				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	125		7220		(4,867,308)		(4,258,895)		(3,733,523)			608,414				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	200		7360		(6,405,496)		(5,604,809)		(4,728,425)			800,687				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/14/2025	10/30/2026	50		7280		(1,518,320)		(1,311,277)		(1,316,537)			207,044				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/14/2025	10/30/2026	25		7460		(570,083)		(492,344)		(479,967)			77,739				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	25		6890		(1,120,208)		(980,182)		(1,228,638)			140,026				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	50		7040		(1,839,320)		(1,609,405)		(2,006,771)			229,915				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	125		7210		(3,590,058)		(3,141,301)		(3,888,533)			448,757				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	175		7370		(3,892,784)		(3,406,186)		(4,189,588)			486,598				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	50		6760		(3,189,270)		(2,790,612)		(2,918,613)			398,659				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	100		6970		(5,038,946)		(4,409,077)		(4,500,078)			629,868				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	200		7130		(8,218,096)		(7,190,834)		(7,190,153)			1,027,262				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	75		7330		(2,311,983)		(2,022,985)		(1,974,038)			288,998				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	25		6950		(1,311,183)		(1,251,584)		(1,171,134)			59,599				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	100		7110		(4,289,849)		(4,094,855)		(3,765,531)			194,993				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	125		7250		(4,414,687)		(4,214,019)		(3,818,009)			200,668				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	100		7420		(2,722,749)		(2,598,987)		(2,322,407)			123,761				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	01/02/2026	50		6900		(349,922)		(174,961)		(22,449)			174,961				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	50		7000		(2,465,272)		(2,362,552)		(2,230,509)			102,720				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	50		7170		(1,975,122)		(1,892,825)		(1,761,657)			82,297				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	150		7300		(4,911,825)		(4,707,166)		(4,342,232)			204,659				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	125		7460		(3,178,437)		(3,046,002)		(2,796,713)			132,435				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	50		6925		(161,222)		(80,611)		(102,259)			80,611				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	50		6975		(92,122)		(46,061)		(43,296)			46,061				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	50		7040		(1,980,922)		(1,898,383)		(2,151,846)			82,538				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	100		7230		(2,974,649)		(2,850,705)		(3,295,523)			123,944				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	175		7340		(4,328,714)		(4,148,351)		(4,878,739)			180,363				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	150		7490		(2,825,025)		(2,707,316)		(3,288,926)			117,709				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	01/16/2026	70		6950		(299,334)		(149,667)		(184,283)			149,667				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	01/16/2026	70		7000		(185,299)		(92,649)		(96,100)			92,649				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	50		6950		(2,743,072)		(2,628,777)		(2,453,311)			114,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	75		7120		(3,321,860)		(3,183,449)		(2,950,028)			138,411				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	200		7270		(7,163,902)		(6,865,406)		(6,350,568)			298,496				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	125		7440		(3,420,312)		(3,277,799)		(3,055,430)			142,513				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	50		7080		(2,216,672)		(2,124,310)		(2,109,356)			92,361				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	50		7250		(1,739,022)		(1,666,563)		(1,667,293)			72,459				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	125		7360		(3,656,687)		(3,504,325)		(3,539,969)			152,362				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	100		7530		(2,184,449)		(2,093,430)		(2,170,058)			91,019				
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(642,553,440)		(342,088,970)	XXX	(1,137,022,177)			300,464,470			XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other											(642,553,440)		(342,088,970)	XXX	(1,137,022,177)			300,464,470			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											(642,553,440)		(342,088,970)	XXX	(1,137,022,177)			300,464,470			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options											(642,553,440)		(342,088,970)	XXX	(1,137,022,177)			300,464,470			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																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
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																						
Forwards - Hedging Other																						
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		79,254	0.8516858867000 0001													
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		32,634	0.8516858867000 0001													
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		37,296	0.8516858867000 0001													
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	JPMDV-	12/11/2025	01/15/2026		23,391,861	0.7452164556000 0005				(55,050)		(55,050)		(55,050)					
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	JPMDV-	12/11/2025	01/15/2026		38,035,929	0.7452164556000 0005				(89,514)		(89,514)		(89,514)					
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	JPMDV-	12/11/2025	01/15/2026		8,204,328	0.7452164556000 0005				(19,308)		(19,308)		(19,308)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		16,668,257	0.8523986498000 0002				(18,328)		(18,328)		(18,328)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		6,862,986	0.8523986498000 0002				(7,547)		(7,547)		(7,547)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		7,843,748	0.8523986498000 0002				(8,625)		(8,625)		(8,625)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		88,539	0.8470839769000 0004				(455)		(455)		(455)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		35,416	0.8470839769000 0004				(182)		(182)		(182)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		41,318	0.8470839769000 0004				(212)		(212)		(212)					
1439999999 - Forwards - Hedging Other													(199,221)	XXX	(199,221)		(199,221)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(199,221)	XXX	(199,221)		(199,221)				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										125,599,221	898,641,899		549,721,621	XXX	1,365,272,735		(199,221)	(443,526,904)			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										125,599,221	898,641,899		549,721,621	XXX	1,365,272,735		(199,221)	(443,526,904)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART A - SECTION 1

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (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																								
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	4		4750	159,979		476,984						(6,666)	476,984			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	3		5040	67,494		270,738						(2,812)	270,738			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	5		4770	185,502		528,515						(7,729)	528,515			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	4		5090	75,055		294,812						(3,127)	294,812			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/03/2024	01/03/2025	01/03/2025	Exercise	425		4704.8100000000004	26,400		49,702						(213)	49,702			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2025	01/10/2025	Exercise	209		4783.45	14,700		19,904						(395)	19,904			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/17/2024	01/17/2025	01/17/2025	Exercise	317		4739.21	21,900		95,166						(1,001)	95,166			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	5		4770	236,382		613,325						(9,849)	613,325			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	4		5090	105,767		362,660						(4,407)	362,660			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/24/2024	01/24/2025	01/24/2025	Exercise	411		4868.55	30,400		157,540						(1,961)	157,540			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/31/2024	01/31/2025	01/31/2025	Exercise	413		4846	26,200		44,996						(2,183)	44,996			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	4		4870	162,663		492,492						(6,778)	492,492			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	4		5170	91,319		372,492						(3,805)	372,492			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	4		4900	183,951		456,208						(8,361)	456,208			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	8		5210	211,625		664,416						(9,619)	664,416			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/07/2024	02/07/2025	02/07/2025	Exercise	300		4995.0600000000004	23,550		9,161						(2,436)	9,161			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	8		5520	85,011		941,382						(10,626)	941,382			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	9		4980	362,196		286,392						(45,275)	286,392			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/14/2025	02/14/2025	Exercise	250		9999.99	35,500		88,306						(4,386)	88,306			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/21/2024	02/21/2025	02/21/2025	Exercise	301		4981.8	20,850		57,128						(2,996)	57,128			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	6		5020	270,092		656,772						(33,762)	656,772			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	6		5330	155,936		470,772						(19,492)	470,772			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	6		5030	266,378		589,872						(33,297)	589,872			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	4		5390	92,031		249,248						(11,504)	249,248			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/28/2025	02/28/2025	Exercise	250		9999.99	34,500		97,642						(5,651)	97,642			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/06/2024	03/06/2025	03/06/2025	Expiration	294		5104.76	18,300								(3,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	6		5090	263,396		518,694						(41,904)	518,694			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	6		5415	149,222		323,694						(21,479)	323,694			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	11		5170	481,337		660,209						(92,986)	660,209			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	5		5490	126,007		140,095						(26,252)	140,095			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	484		5165	29,500								(5,948)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	8		5160	361,273		383,144						(75,265)	383,144			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	4		5490	103,523		59,572						(10,828)	59,572			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/20/2024	03/20/2025	03/20/2025	Expiration	670		5224.62	41,650								(9,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/27/2024	03/27/2025	03/27/2025	Expiration	476		5248.49	29,000								(6,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	6		5220	277,808		268,530						(57,877)	268,530			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	7		5570	180,860		68,285						(37,679)	68,285			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/03/2024	04/03/2025	04/03/2025	Expiration	480		5211	29,750								(7,685)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	9		5240	407,250		306,837						(92,557)	306,837			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	7		5600	172,033								(39,099)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	7		5190	291,740								(85,091)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	5		5510	119,122								(34,744)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	04/10/2025	Expiration	484		5160	32,250								(10,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	9		5190	319,248		156,015						(93,114)	156,015			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Expiration	4		5540	72,675								(21,197)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/17/2024	04/17/2025	04/17/2025	Expiration	796		5022	48,800								(14,504)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	7		5050	312,264		162,883						(91,077)	162,883			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	5		5380	127,607								(37,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	04/24/2025	Expiration	690		5071.63	44,800								(14,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	8		5050	335,257		380,160						(106,673)	380,160			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	4		5410	88,135		46,080						(28,043)	46,080			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2024	05/01/2025	05/01/2025	Expiration	598		5018.3900000000003	38,400								(12,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	6		5070	301,646		369,996						(113,117)	369,996			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	6		5420	172,118		159,996						(64,544)	159,996			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/08/2025	Expiration	482		5187.67	33,000								(11,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	7		5200	348,951		321,930						(130,857)	321,930			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	4		5560	110,587		39,960						(41,470)	39,960			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	05/15/2025	Expiration	659		5308.15	48,650								(18,178)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	8		5280	359,137		542,696						(134,676)	542,696			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	4		5670	88,967		115,348						(33,363)	115,348			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/22/2025	05/22/2025	Expiration	660		5307.01	46,550								(18,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	05/29/2025	Expiration	570		5266.95	39,900								(16,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	5		5290	205,212		256,405						(76,955)	256,405			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	5		5630	107,842		86,405						(40,441)	86,405			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	6		5260	296,282		391,008						(121,206)	391,008			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	3		5620	80,961		87,504						(33,121)	87,504			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/06/2025	06/06/2025	Expiration	467		5354.03	33,000								(14,208)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	6		5330	306,002		402,210						(140,251)	402,210			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	4		5700	111,147		120,140						(50,942)	120,140			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	06/12/2025	Expiration	369		5421.03	26,200								(11,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	5		5410	250,202		283,480						(114,676)	283,480			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	5		5800	130,732		88,480						(59,919)	88,480			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	548		5473.17	33,000								(15,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	5		5550	201,752		208,915						(92,470)	208,915			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	5		5880	109,577		43,915						(50,223)	43,915			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	06/26/2025	Expiration	456		5477.9	27,250								(13,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	5		5500	235,622		336,530						(117,811)	336,530			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	2		5890	47,524		56,612						(23,762)	56,612			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	07/03/2025	Expiration	361		5537.02	22,600								(11,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	6		5540	303,830		443,604						(164,575)	443,604			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	3		5920	81,528		107,802						(44,161)	107,802			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	07/10/2025	Expiration	355		5633.91	21,800								(11,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	5		5590	234,177		334,870						(126,846)	334,870			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	3		5970	74,313		86,922						(40,253)	86,922			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	358		5588.27	20,200								(11,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	3		5590	114,330		212,034						(61,929)	212,034			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	3		5970	55,902		98,034						(30,281)	98,034			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	07/24/2025	Expiration	461		5427.13	24,500								(13,831)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	4		5460	201,115		371,452						(108,937)	371,452			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	3		5870	77,256		155,589						(41,847)	155,589			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	07/31/2025	Expiration	362		5522.3	19,600								(11,433)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	5		5460	169,647		389,000						(106,030)	389,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	3		5840	47,436		119,400						(29,648)	119,400			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	288		5199.5	13,350								(8,039)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	7		5270	395,676		783,608						(247,298)	783,608			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	2		5680	60,297		141,888						(37,686)	141,888			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Expiration	458		5455.21	24,250								(15,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	7		5480	385,253		678,853						(240,783)	678,853			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	2		5900	56,362		109,958						(35,226)	109,958			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	08/21/2025	Expiration	445		5620.85	25,250								(16,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	5		5590	227,032		438,450						(141,895)	438,450			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	3		6000	64,680		140,070						(40,425)	140,070			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Expiration	358		5592.18	19,800								(13,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	09/04/2025	Expiration	272		5520.07	14,700								(9,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	5		5600	199,812		430,125						(136,236)	430,125			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	5		6000	92,242		230,125						(62,893)	230,125			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	4		5510	174,627		388,596						(123,694)	388,596			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	2		5910	42,328		114,298						(29,982)	114,298			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	09/11/2025	Expiration	360		5554.13	17,800								(12,411)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	6		5580	301,022		602,568						(213,224)	602,568			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	2		5980	51,364		120,856						(36,383)	120,856			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	356		5618.26	19,000								(13,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	09/25/2025	Expiration	350		5722.26	19,600								(14,428)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	5		5680	250,512		492,175						(177,446)	492,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	3		6070	78,216		178,305						(55,403)	178,305			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	5		5740	224,852		451,845						(173,750)	451,845			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	3		6120	68,526		157,107						(52,952)	157,107			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	10/02/2025	Expiration	175		5709.54	9,600								(7,252)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2024	01/17/2025	01/17/2025	Exercise	25		5650	662,292		866,625						(110,382)	866,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	3		5720	157,911		298,734						(125,013)	298,734			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	4		6120	110,359		238,312						(87,368)	238,312			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	10/09/2025	Expiration	259		5792.04	14,850								(11,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	4		5780	209,795		309,000						(166,088)	309,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	2		6210	52,100		68,500						(41,246)	68,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	10/16/2025	Expiration	342		5842.46	19,600								(15,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	4		5860	171,731		321,600						(135,954)	321,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	4		6270	80,211		157,600						(63,500)	157,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	10/23/2025	Expiration	345		5797.42	19,800								(16,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	3		5810	151,698		294,504						(120,095)	294,504			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	3		6210	78,396		174,504						(62,064)	174,504			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Expiration	344		5813.67	20,200								(16,779)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	3		5770	176,109		321,057						(152,095)	321,057			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	4		6160	131,747		272,076						(113,781)	272,076			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/06/2024	11/06/2025	11/06/2025	Expiration	253		5929.04	15,450								(13,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	4		5940	213,887		315,516						(187,151)	315,516			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	2		6380	53,100		69,758						(46,462)	69,758			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	334		5985.38	19,400								(16,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	4		5960	179,467		309,640						(157,034)	309,640			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	4		6380	86,239		141,640						(75,459)	141,640			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	338		5917.11	20,800								(18,489)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	3		5940	158,970		198,894						(139,099)	198,894			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	3		6350	83,025		75,894						(72,647)	75,894			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	11/27/2025	Expiration	333		5998.74	23,000								(20,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	3		6010	159,798		251,724						(152,535)	251,724			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	2		6420	55,808		85,816						(53,271)	85,816			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	12/04/2024	12/04/2025	12/04/2025	Expiration	329		6086.49	23,800								(22,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/05/2024	01/03/2025	01/02/2025	Exercise	40		5825	1,202,145		169,412						(601,072)	169,412			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	3		6100	146,697		231,117						(140,585)	231,117			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	3		6510	74,505		108,117						(71,401)	108,117			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	12/11/2025	Expiration	247		6084.19	15,750								(14,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2024	01/10/2025	01/10/2025	Expiration	40		5950	689,705								(344,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	3		6080	150,183		224,220						(143,926)	224,220			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	2		6510	49,456		63,480						(47,395)	63,480			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	255		5872.16	16,800								(16,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2024	01/17/2025	01/17/2025	Exercise	50		5875	677,079		608,275						(338,540)	608,275			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/24/2025	01/24/2025	Exercise	40		5700	1,495,016		1,604,935						(747,508)	1,604,935			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	3		6000	156,099		250,347						(149,595)	250,347			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	2		6370	57,716		92,898						(55,311)	92,898			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	12/26/2025	Expiration	166		6037.59	12,100								(11,937)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	01/31/2025	01/31/2025	Exercise	40		5825		495,235	862,095						(495,235)	862,095			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	2		6040		73,882	177,986						(73,882)	177,986			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	2		6450		32,434	1,055,846						(32,434)	1,055,846			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2025	02/07/2025	02/07/2025	Exercise	15		5825		175,666	301,470						(175,666)	301,470			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/16/2025	02/14/2025	02/14/2025	Exercise	20		5800		407,247	629,240						(407,247)	629,240			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	02/21/2025	02/21/2025	Exercise	40		5775		1,465,585	952,495						(1,465,585)	952,495			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/30/2025	02/28/2025	02/28/2025	Exercise	40		5850		1,054,225	417,975						(1,054,225)	417,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	03/07/2025	03/07/2025	Expiration	30		5900		665,480							(665,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/14/2025	03/14/2025	Expiration	30		6000		437,870							(437,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	03/21/2025	03/21/2025	Expiration	40		5975		747,353							(747,353)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/27/2025	03/28/2025	03/28/2025	Expiration	40		5850		628,425							(628,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2025	04/04/2025	04/04/2025	Expiration	30		5800		341,870							(341,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2025	04/11/2025	04/11/2025	Expiration	5		5775		18,878							(18,878)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2025	04/17/2025	04/17/2025	Expiration	5		5575		88,643							(88,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/27/2025	04/25/2025	04/25/2025	Expiration	10		5625		170,360							(170,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	06/20/2025	06/12/2025	Exercise	10		5600		207,210	402,980						(207,210)	402,980			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	09/19/2025	09/18/2025	Exercise	10		5600		314,630	1,035,566						(314,630)	1,035,566			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/03/2025	05/02/2025	05/02/2025	Exercise	10		5675		48,980	11,660						(48,980)	11,660			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	05/09/2025	05/09/2025	Exercise	5		5500		51,318	79,950						(51,318)	79,950			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	05/16/2025	05/16/2025	Exercise	8		5275		148,761	546,696						(148,761)	546,696			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2025	05/23/2025	05/23/2025	Exercise	7		5275		203,289	369,467						(203,289)	369,467			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	05/30/2025	05/30/2025	Exercise	7		5450		187,952	323,176						(187,952)	323,176			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2025	06/06/2025	06/06/2025	Exercise	7		5600		137,286	280,245						(137,286)	280,245			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2025	06/13/2025	06/13/2025	Exercise	10		5625		331,370	351,960						(331,370)	351,960			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	08/15/2025	08/14/2025	Exercise	12		5925		263,423	642,431						(263,423)	642,431			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2025	06/20/2025	06/20/2025	Exercise	10		5875		115,060	92,830						(115,060)	92,830			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/27/2025	06/27/2025	Exercise	10		5825		166,510	348,060						(166,510)	348,060			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	07/03/2025	07/03/2025	Exercise	10		5875		158,820	404,340						(158,820)	404,340			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	07/11/2025	07/11/2025	Exercise	15		5900		311,293	539,610						(311,293)	539,610			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	07/18/2025	Exercise	20		5950		254,015	693,560						(254,015)	693,560			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	07/25/2025	Exercise	15		5925		397,498	695,445						(397,498)	695,445			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	08/01/2025	08/01/2025	Exercise	15		6050		346,580	282,000						(346,580)	282,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	10/17/2025	10/16/2025	Exercise	13		6250		287,270	502,595						(287,270)	502,595			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	08/08/2025	08/08/2025	Exercise	15		6150		301,723	359,160						(301,723)	359,160			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	08/15/2025	08/15/2025	Exercise	20		6150		431,175	599,580						(431,175)	599,580			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	08/22/2025	08/22/2025	Exercise	20		6175		492,615	583,800						(492,615)	583,800			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2025	08/29/2025	08/29/2025	Exercise	15		6250		319,393	315,375						(319,393)	315,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2025	09/05/2025	09/05/2025	Exercise	20		6200		392,575	562,980						(392,575)	562,980			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	09/12/2025	09/12/2025	Exercise	20		6200		605,015	768,560						(605,015)	768,560			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/19/2025	09/19/2025	Exercise	25		6300		398,517	910,875						(398,517)	910,875			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2025	09/26/2025	09/26/2025	Exercise	20		6250		580,215	787,380						(580,215)	787,380			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	10/03/2025	10/03/2025	Exercise	20		6300		478,055	831,560						(478,055)	831,560			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	10/10/2025	10/10/2025	Exercise	20		6300		655,575	505,000						(655,575)	505,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/15/2025	12/19/2025	12/19/2025	Exercise	15		6600		341,577	351,735						(341,577)	351,735			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	25		6375		777,042	722,500						(777,042)	722,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	10/24/2025	10/24/2025	Exercise	25		6450		557,506	854,200						(557,506)	854,200			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/31/2025	10/31/2025	Exercise	25		6425		872,006	1,037,975						(872,006)	1,037,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	11/07/2025	11/07/2025	Exercise	20		6500		578,215	457,580						(578,215)	457,580			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	11/14/2025	11/14/2025	Exercise	25		6475		670,142	647,750						(670,142)	647,750			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	11/21/2025	11/21/2025	Exercise	25		6450		869,842	382,450						(869,842)	382,450			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	11/28/2025	11/28/2025	Exercise	25		6550		896,392	747,700						(896,392)	747,700			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2025	12/05/2025	12/05/2025	Exercise	25		6600		561,240	675,975						(561,240)	675,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/12/2025	12/12/2025	Exercise	25		6500		781,792	818,500						(781,792)	818,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2025	12/19/2025	12/19/2025	Exercise	30		6500		629,300	1,003,475						(629,300)	1,003,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	12/26/2025	12/26/2025	Expiration	20		6450		843,655							(843,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	1		5040	22,502		90,246						(938)	90,246			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	2		5090	37,530		147,406						(1,564)	147,406			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/03/2024	01/03/2025	01/03/2025	Exercise	106		4704.81000000000	5,500		8,425						(44)	8,425			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2025	01/10/2025	Exercise	105		4783.45	5,700		3,952						(153)	3,952			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/17/2024	01/17/2025	01/17/2025	Exercise	106		4739.21	5,700		25,722						(260)	25,722			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	1		4770	47,281		122,665						(1,970)	122,665			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	2		5090	52,886		181,330						(2,204)	181,330			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/24/2024	01/24/2025	01/24/2025	Exercise	103		4868.55	6,000		32,569						(250)	32,569			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	1		5170	22,834		93,123						(951)	93,123			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/31/2024	01/31/2025	01/31/2025	Exercise	206		4846.10000000000	11,000		13,498						(917)	13,498			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	1		4900	45,992		114,052						(2,091)	114,052			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	2		5210	52,910		166,104						(2,405)	166,104			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/07/2024	02/07/2025	02/07/2025	Expiration	200		4995	11,300								(1,169)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	1		5310	21,257		71,598						(2,657)	71,598			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/14/2025	02/14/2025	Exercise	50		9999.99	5,550		10,911						(686)	10,911			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/22/2024	02/21/2025	02/21/2025	Exercise	100		4981.8	5,300		13,043						(761)	13,043			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	1		5330	25,994		78,462						(3,249)	78,462			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	1		5390	23,012		62,312						(2,876)	62,312			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/28/2025	02/28/2025	Exercise	50		9999.99	5,350		13,528						(876)	13,528			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	1		5415	24,875		53,949						(3,392)	53,949			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/06/2024	03/06/2025	03/06/2025	Expiration	98		5104.76	5,100								(932)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	1		5490	25,206		28,019						(5,251)	28,019			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	97		5165	4,900								(988)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	2		5490	51,764		29,786						(10,784)	29,786			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/20/2024	03/20/2025	03/20/2025	Expiration	96		5224.62	5,450								(1,201)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/27/2024	03/27/2025	03/27/2025	Expiration	95		5248.49	5,300								(1,268)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	1		5570	25,842		9,755						(5,384)	9,755			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/03/2024	04/03/2025	04/03/2025	Expiration	96		5211	5,500								(1,421)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	1		5600	24,581								(5,586)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	4		5510	95,299								(27,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	04/10/2025	Expiration	97		5160	5,900								(1,639)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/17/2025	04/17/2025	Expiration	3		5540	54,507								(15,898)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	04/17/2025	Expiration	199		5022	10,600								(3,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	3		5380	76,566								(22,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	04/24/2025	Expiration	197		5071.63	10,900								(3,452)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	1		5050	41,912		47,520						(13,335)	47,520			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	2		5410	44,070		23,040						(14,022)	23,040			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/01/2024	05/01/2025	05/01/2025	Expiration	299		5018.3900000000003	17,850								(5,998)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	2		5420	57,376		53,332						(21,516)	53,332			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/08/2025	Expiration	193		5187.67	11,300								(4,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	2		5560	55,296		19,980						(20,736)	19,980			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	05/15/2025	Expiration	188		5308.15	11,750								(4,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	1		5280	44,897		67,837						(16,836)	67,837			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	2		5670	44,486		57,674						(16,682)	57,674			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/22/2025	05/22/2025	Expiration	188		5307.01	11,300								(4,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	05/29/2025	Expiration	190		5266.95	12,200								(5,018)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	1		5290	41,047		51,281						(15,392)	51,281			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	2		5630	43,140		34,562						(16,178)	34,562			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	2		5620	53,976		58,336						(22,081)	58,336			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	06/05/2025	Expiration	280		5354.03	18,300								(7,879)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	2		5700	55,576		60,070						(25,472)	60,070			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	06/12/2025	Expiration	184		5421.03	12,200								(5,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	2		5800	52,296		35,392						(23,969)	35,392			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	183		5473.17	11,900								(5,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	2		5880	43,834		17,566						(20,091)	17,566			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	06/26/2025	Expiration	183		5477.9	14,000								(6,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	1		5890	23,765		28,306						(11,882)	28,306			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	07/03/2025	Expiration	90		5537.02	6,150								(3,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	1		5920	27,180		35,934						(14,722)	35,934			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	07/10/2025	Expiration	177		5633.91	10,900								(5,743)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	1		5970	24,775		28,974						(13,420)	28,974			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	179		5588.27	10,100								(5,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	1		5970	18,638		32,678						(10,095)	32,678			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	07/24/2025	Expiration	184		5427.13	9,800								(5,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	1		5870	25,756		51,863						(13,951)	51,863			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	07/31/2025	Expiration	272		5522.3	14,700								(8,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	1		5840	15,816		39,800						(9,885)	39,800			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	2		5680	60,297		141,888						(37,686)	141,888			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	96		5199.5	4,450								(2,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Expiration	275		5455.21	14,550								(9,035)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	1		5480	55,041		96,979						(34,400)	96,979			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	1		5900	28,184		54,979						(17,615)	54,979			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	08/21/2025	Expiration	178		5620.85	10,100								(6,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	1		6000	21,564		46,690						(13,477)	46,690			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Expiration	268		5592.18	14,850								(9,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	09/04/2025	Expiration	181		5520.07	9,800								(6,642)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	1		6000	18,453		46,025						(12,581)	46,025			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	1		5910	21,167		57,149						(14,993)	57,149			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	09/11/2025	Expiration	180		5554.13	8,900								(6,205)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	1		5580	50,175		100,428						(35,540)	100,428			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	2		5980	51,364		120,856						(36,383)	120,856			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	178		5618.26	9,500								(6,808)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	1		5680	50,107		98,435						(35,492)	98,435			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	1		6070	26,076		59,435						(18,470)	59,435			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	09/25/2025	Expiration	262		5722.26	14,700								(10,821)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	1		5740	44,975		90,369						(34,753)	90,369			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	2		6120	45,686		104,738						(35,303)	104,738			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	10/02/2025	Expiration	263		5709.54	14,400								(10,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2024	01/17/2025	01/17/2025	Exercise	5		5650	132,462		173,325						(22,077)	173,325			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	1		5720	52,641		99,578						(41,674)	99,578			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	2		6120	55,182		119,156						(43,686)	119,156			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	10/09/2025	Expiration	259		5792.04	14,850								(11,497)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	1		5780	52,453		77,250						(41,525)	77,250			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	1		6210	26,053		34,250						(20,625)	34,250			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	10/16/2025	Expiration	342		5842.46	19,600								(15,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	2		6270	40,108		78,800						(31,752)	78,800			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	10/23/2025	Expiration	172		5797.42	9,900								(8,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	1		6210	26,136		58,168						(20,691)	58,168			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Expiration	86		5813.67	5,050								(4,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	1		6160	32,941		68,019						(28,449)	68,019			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/06/2024	11/06/2025	11/06/2025	Expiration	169		5929.04	10,300								(8,755)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	1		5940	53,476		78,879						(46,791)	78,879			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	1		6380	26,553		34,879						(23,233)	34,879			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	167		5985.38	9,700								(8,434)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	1		6380	21,564		35,410						(18,868)	35,410			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	169		5917.11	9,400								(8,356)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	1		6350	27,679		25,298						(24,219)	25,298			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	11/27/2025	Expiration	250		5998.74	15,750								(14,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	2		6420	55,808		85,816						(53,271)	85,816			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GoldmanSachs-	12/04/2024	12/04/2025	12/04/2025	Expiration	246		6086.49	16,500								(15,302)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/05/2024	01/03/2025	01/02/2025	Exercise	5		5825	150,272		21,172						(75,136)	21,172			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	1		6100	48,902		77,039						(46,865)	77,039			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	1		6510	24,838		36,039						(23,804)	36,039			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	12/11/2025	Expiration	247		6084.19	15,750								(14,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2024	01/10/2025	01/10/2025	Expiration	5		5950	86,217								(43,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	1		6080	50,064		74,740						(47,978)	74,740			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	1		6510	24,730		31,740						(23,700)	31,740			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	170		5872.16	10,200								(9,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2024	01/17/2025	01/17/2025	Exercise	5		5875	67,712		60,825						(33,856)	60,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/24/2025	01/24/2025	Exercise	5		5700	186,881		200,615						(93,441)	200,615			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	1		6370	28,860		46,449						(27,658)	46,449			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	12/26/2025	Expiration	248		6037.59	16,500								(16,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	01/31/2025	01/31/2025	Exercise	5		5825		61,909	107,760						(61,909)	107,760			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	1		6450		16,220	191,972						(16,220)	191,972			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2025	02/07/2025	02/07/2025	Exercise	5		5825		58,559	100,490						(58,559)	100,490			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/16/2025	02/14/2025	02/14/2025	Exercise	5		5800		101,816	157,310						(101,816)	157,310			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	02/21/2025	02/21/2025	Exercise	5		5775		183,203	119,060						(183,203)	119,060			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/30/2025	02/28/2025	02/28/2025	Exercise	5		5850		131,783	52,245						(131,783)	52,245			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	03/07/2025	03/07/2025	Expiration	5		5900		110,918							(110,918)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/14/2025	03/14/2025	Expiration	5		6000		72,983							(72,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	03/21/2025	03/21/2025	Expiration	5		5975		93,424							(93,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/27/2025	03/28/2025	03/28/2025	Expiration	5		5850		78,558							(78,558)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2025	04/04/2025	04/04/2025	Expiration	5		5800		56,983							(56,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	08/15/2025	08/14/2025	Exercise	6		5925		131,714	321,213						(131,714)	321,213			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/27/2025	06/27/2025	Exercise	2		5825		33,306	69,612						(33,306)	69,612			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	07/18/2025	Exercise	2		5950		25,406	69,356						(25,406)	69,356			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	07/25/2025	Exercise	2		5925		53,004	92,726						(53,004)	92,726			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	10/17/2025	10/16/2025	Exercise	7		6250		154,686	270,626						(154,686)	270,626			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	08/08/2025	08/08/2025	Exercise	2		6150		40,234	47,888						(40,234)	47,888			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	08/15/2025	08/15/2025	Exercise	2		6150		43,122	59,958						(43,122)	59,958			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	08/22/2025	08/22/2025	Exercise	2		6175		49,266	58,380						(49,266)	58,380			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2025	09/05/2025	09/05/2025	Exercise	2		6200		39,262	56,298						(39,262)	56,298			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	09/12/2025	09/12/2025	Exercise	3		6200		90,757	115,284						(90,757)	115,284			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/19/2025	09/19/2025	Exercise	3		6300		47,827	109,305						(47,827)	109,305			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2025	09/26/2025	09/26/2025	Exercise	3		6250		87,037	118,107						(87,037)	118,107			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	10/03/2025	10/03/2025	Exercise	3		6300		71,713	124,734						(71,713)	124,734			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	10/10/2025	10/10/2025	Exercise	3		6300		98,341	75,750						(98,341)	75,750			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/15/2025	12/19/2025	12/19/2025	Exercise	10		6600		227,720	234,490						(227,720)	234,490			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	4		6375		124,331	115,600						(124,331)	115,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	10/24/2025	10/24/2025	Exercise	4		6450		89,205	136,672						(89,205)	136,672			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/31/2025	10/31/2025	Exercise	4		6425		139,525	166,076						(139,525)	166,076			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	11/07/2025	11/07/2025	Exercise	4		6500		115,647	91,516						(115,647)	91,516			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	11/14/2025	11/14/2025	Exercise	4		6475		107,227	103,640						(107,227)	103,640			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	11/21/2025	11/21/2025	Exercise	4		6450		139,179	61,192						(139,179)	61,192			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	11/28/2025	11/28/2025	Exercise	4		6550		143,427	119,632						(143,427)	119,632			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2025	12/05/2025	12/05/2025	Exercise	4		6600		89,803	108,156						(89,803)	108,156			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/12/2025	12/12/2025	Exercise	4		6500		125,091	130,960						(125,091)	130,960			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2025	12/19/2025	12/19/2025	Exercise	5		6500		104,887	167,245						(104,887)	167,245			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	12/26/2025	12/26/2025	Expiration	3		6450		126,552							(126,552)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	100		4700	4,358,655		12,424,675						(181,611)	12,424,675			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	200		4760	7,865,304		23,649,375						(327,721)	23,649,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	75		4700	3,152,442		8,452,775						(131,352)	8,452,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	225		4770	8,347,392		23,783,375						(347,808)	23,783,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/03/2024	01/03/2025	01/03/2025	Exercise	1,275		4704.81000000000	72,600		125,105						(585)	125,105			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/03/2024	01/03/2025	01/03/2025	Exercise	1,169		4704.81000000000	150,700		425,347						(1,215)	425,347			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2025	01/10/2025	Exercise	1,045		4783.45	62,500		59,520						(1,680)	59,520			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/10/2024	01/10/2025	01/10/2025	Exercise	1,254		4783.45	185,400		437,554						(4,984)	437,554			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/17/2024	01/17/2025	01/17/2025	Exercise	1,055		4739.21	62,000		277,221						(2,833)	277,221			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/17/2024	01/17/2025	01/17/2025	Exercise	1,055		4739.21	131,500		524,535						(6,009)	524,535			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	350		4770	16,546,429		42,932,881						(689,435)	42,933,075			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	25		4840	1,058,692		2,891,625						(44,112)	2,891,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/24/2025	01/24/2025	Exercise	1,232		4868.55	84,600		445,619						(5,458)	445,619			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/24/2024	01/24/2025	01/24/2025	Exercise	1,027		4868.55	147,000		644,910						(9,484)	644,910			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	300		4860	12,399,154		37,237,175						(516,631)	37,237,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/31/2024	01/31/2025	01/31/2025	Exercise	1,032		4846.1000000000004	65,500		112,490						(5,458)	112,490			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/31/2024	01/31/2025	01/31/2025	Exercise	1,135		4846.1000000000004	154,000		433,507						(12,833)	433,507			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	50		4850	2,475,980		5,952,625						(112,545)	5,952,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	250		4910	11,323,629		28,263,225						(514,710)	28,263,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/07/2024	02/07/2025	02/07/2025	Expiration	1,001		4995.0600000000004	61,500								(6,362)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/07/2024	02/07/2025	02/07/2025	Exercise	1,301		4995.0600000000004	182,000		351,696						(18,828)	351,696			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	225		4940	9,676,467		24,434,750						(1,209,558)	24,434,750			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	125		5000	4,866,567		12,824,850						(608,321)	12,824,850			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/14/2025	02/14/2025	Exercise	500		9999.99	55,500		109,111						(6,858)	109,111			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/14/2024	02/14/2025	02/14/2025	Exercise	700		9999.99	174,300		553,454						(21,537)	553,454			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	50		4950	2,493,530		27,365,725						(311,691)	27,365,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	250		5020	11,253,629		5,823,125						(1,406,704)	5,823,125			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/21/2024	02/21/2025	02/21/2025	Exercise	803		4981.8	46,800		120,343						(6,724)	120,343			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/21/2024	02/21/2025	02/21/2025	Exercise	1,104		4981.8	130,350		399,414						(18,728)	399,414			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	250		4990	11,784,129		25,578,225						(1,473,016)	25,578,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	75		5090	3,029,967		6,923,450						(378,746)	6,923,450			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/28/2025	02/28/2025	Exercise	550		9999.99	64,350		170,813						(10,540)	170,813			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/28/2024	02/28/2025	02/28/2025	Exercise	600		9999.99	163,200		498,919						(26,731)	498,919			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	300		5080	13,369,054		26,234,975						(1,823,053)	26,234,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	50		5140	2,032,480		4,072,475						(277,156)	4,072,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	100		5090	4,910,455		6,801,975						(1,023,011)	6,801,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	225		5140	10,290,042		14,179,475						(2,143,759)	14,179,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/06/2024	03/06/2025	03/06/2025	Expiration	1,077		5104.76	61,600								(11,260)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/06/2024	03/06/2025	03/06/2025	Exercise	882		5104.76	121,500		23,025						(22,210)	23,025			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,355		5165	75,600								(15,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,065		5165	136,400								(27,500)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	125		5120	5,996,817		6,486,725						(1,249,337)	6,486,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	200		5160	9,031,704		9,578,775						(1,881,605)	9,578,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/20/2024	03/20/2025	03/20/2025	Expiration	1,053		5224.62	54,450								(12,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/20/2024	03/20/2025	03/20/2025	Expiration	1,531		5224.62	165,600								(36,503)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/27/2024	03/27/2025	03/27/2025	Expiration	1,429		5248.49	79,500								(19,020)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/27/2024	03/27/2025	03/27/2025	Exercise	1,238		5248.49	156,650		84,969						(37,478)	84,969			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	175		5150	8,932,617		9,057,275						(1,860,962)	9,057,275			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	175		5240	7,872,117		7,482,275						(1,640,024)	7,482,275			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	01/03/2025	01/03/2025	Exercise	1,275		4704.81000000000 4	322,000		291,913						(3,578)	291,913			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	01/03/2025	01/03/2025	Exercise	1,169		4704.81000000000 4	656,500		1,005,365						(7,294)	1,005,365			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/10/2025	01/10/2025	Exercise	1,045		4783.45	260,400		142,847						(2,893)	142,847			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	01/10/2025	01/10/2025	Exercise	1,254		4783.45	743,400		1,020,959						(8,260)	1,020,959			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	01/17/2025	Exercise	1,055		4739.21	258,000		665,330						(2,867)	665,330			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	01/17/2025	Exercise	1,055		4739.21	541,200		1,258,884						(6,013)	1,258,884			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/24/2025	01/24/2025	Exercise	1,232		4868.55	268,800		1,039,779						(2,987)	1,039,779			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/24/2025	01/24/2025	Exercise	1,027		4868.55	523,200		1,547,784						(5,813)	1,547,784			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/31/2025	01/31/2025	Exercise	1,032		4845.64999999999 96	219,600		269,976						(2,440)	269,976			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	01/31/2025	01/31/2025	Exercise	1,135		4845.64999999999 96	529,100		1,024,652						(5,879)	1,024,652			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	02/07/2025	02/07/2025	Expiration	1,001		4995.06000000000 4	208,800								(22,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	02/07/2025	02/07/2025	Exercise	1,301		4995.06000000000 4	588,000		811,607						(64,680)	811,607			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	02/14/2025	02/14/2025	Exercise	1,000		5000.62	183,600		261,866						(20,196)	261,866			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/14/2025	02/14/2025	Exercise	1,400		5000.62	540,800		1,265,039						(59,488)	1,265,039			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/21/2025	02/21/2025	Exercise	803		4981.8	122,400		270,771						(13,464)	270,771			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/21/2025	02/21/2025	Exercise	1,104		4981.8	361,400		944,070						(39,754)	944,070			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/28/2025	02/28/2025	Exercise	1,085		5069.76	171,600		403,739						(18,876)	403,739			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/28/2025	02/28/2025	Exercise	1,183		5069.76	432,600		1,164,144						(47,586)	1,164,144			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/06/2025	03/06/2025	Expiration	1,077		5104.76	182,000								(34,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	03/06/2025	03/06/2025	Exercise	882		5104.76	361,900		56,284						(69,090)	56,284			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/13/2025	03/13/2025	Expiration	1,355		5165.31000000000 4	200,000								(38,182)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	03/13/2025	03/13/2025	Expiration	1,065		5165.31000000000 4	353,600								(67,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/20/2025	03/20/2025	Expiration	1,053		5224.62	130,000								(24,818)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	03/20/2025	03/20/2025	Expiration	1,531		5224.62	387,600								(73,996)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/27/2025	03/27/2025	Expiration	1,429		5248.49	185,400								(35,395)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	03/27/2025	03/27/2025	Exercise	1,238		5248.49	352,500		196,083						(67,295)	196,083			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SG-	04/03/2024	04/03/2025	04/03/2025	Expiration	4,317		5211.49	243,000								(62,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2025	04/03/2025	Expiration	3,742		5211.49	491,400								(126,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	125		5210	5,904,317		4,636,725						(1,341,890)	4,636,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	200		5250	8,917,704		6,618,775						(2,026,751)	6,618,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/21/2025	03/19/2025	Exercise	50		5150	2,200,080		2,560,186						(500,018)	2,560,186			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/08/2024	03/21/2025	03/19/2025	Exercise	25		5150	1,190,562		1,280,093						(270,582)	1,280,093			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	75		5150	3,321,867								(968,878)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	225		5220	8,949,942								(2,610,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	04/10/2025	Expiration	3,682		5160.6400000000003	209,000								(58,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/10/2024	04/10/2025	04/10/2025	Expiration	3,391		5160.6400000000003	421,750								(117,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/12/2024	04/17/2025	04/16/2025	Exercise	50		5150	2,223,230		875,108						(648,442)	875,108			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/15/2024	01/17/2025	01/15/2025	Exercise	100		5050	4,459,725		9,108,256						(247,762)	9,108,159			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	75		5150	2,836,692		617,127						(827,369)	617,127			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	250		5200	8,723,129		1,724,467						(2,544,246)	1,724,467			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	04/17/2025	Expiration	4,281		5022	227,900								(67,737)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	04/17/2025	Expiration	3,684		5022	447,700								(133,066)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/18/2024	04/17/2025	04/16/2025	Exercise	50		4950	2,467,390		1,857,016						(719,655)	1,857,016			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/22/2024	03/21/2025	03/19/2025	Exercise	25		4975	1,101,292		1,716,098						(250,294)	1,716,098			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	150		5010	7,085,630		4,891,597						(2,066,642)	4,891,597			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	175		5060	7,693,967		4,702,095						(2,244,074)	4,702,095			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	04/24/2025	Expiration	3,155		5071.63	174,400								(55,227)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2024	04/24/2025	04/24/2025	Exercise	2,958		5071.63	346,500		145,042						(109,725)	145,042			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	200		5030	8,635,304		6,454,520						(2,747,597)	6,454,520			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	100		5080	4,003,055		2,809,445						(1,273,699)	2,809,445			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/01/2024	05/01/2025	05/01/2025	Expiration	3,388		5018.3900000000003	187,000								(62,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2024	05/01/2025	05/01/2025	Expiration	2,989		5018.3900000000003	387,000								(130,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2024	05/16/2025	05/15/2025	Exercise	50		5000	2,437,580		4,557,427						(914,092)	4,557,427			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	200		5040	10,469,104		12,933,375						(3,925,914)	12,933,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	100		5120	4,688,955		5,666,675						(1,758,358)	5,666,675			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/01/2025	Expiration	3,373		5187.67	197,750								(70,169)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/01/2025	Expiration	3,181		5187.67	404,250								(143,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	275		5200	13,708,617		12,647,500						(5,140,731)	12,647,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	05/15/2025	Expiration	3,579		5308.15	223,250								(83,419)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/15/2024	05/15/2025	05/15/2025	Expiration	3,297		5308.15	463,750								(173,283)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	125		5230	6,050,442		9,104,725						(2,268,916)	9,104,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	200		5300	8,708,504		13,167,575						(3,265,689)	13,167,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/24/2025	05/24/2025	Expiration	3,109		5307.01	219,450								(86,128)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2024	05/24/2025	05/24/2025	Expiration	3,298		5307.01	516,250								(202,614)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	05/29/2025	Expiration	2,943		5266.95	189,100								(77,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	05/29/2025	Exercise	3,133		5266.95	458,700		420,029						(188,659)	420,029			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	100		5270	4,235,255		5,328,175						(1,588,221)	5,328,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	225		5310	8,943,192		11,088,425						(3,353,697)	11,088,425			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	125		5240	6,347,067		8,396,100						(2,596,527)	8,396,100			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	125		5300	5,828,067		7,646,100						(2,384,209)	7,646,100			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	06/05/2025	Expiration	2,988		5354.03	195,200								(84,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2024	06/05/2025	06/05/2025	Expiration	2,895		5354.03	440,200								(189,531)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	150		5290	8,091,380		10,655,375						(3,708,549)	10,655,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	175		5350	8,680,092		11,381,275						(3,978,375)	11,381,275			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	06/12/2025	Expiration	2,675		5421.03	176,900								(79,605)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	06/12/2025	Expiration	2,951		5421.03	456,000								(205,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	175		5360	9,389,192		10,796,950						(4,303,380)	10,796,950			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	200		5430	9,732,504		10,939,375						(4,460,731)	10,939,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	3,289		5473.17	214,200								(101,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	3,746		5473.17	604,750								(285,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/21/2024	06/20/2025	06/18/2025	Exercise	50		5400	2,559,535		3,049,470						(1,173,120)	3,049,470			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	350		5470	15,954,229		17,424,375						(7,312,355)	17,424,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	06/26/2025	Expiration	3,012		5477.9	179,850								(87,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2024	06/26/2025	06/26/2025	Exercise	2,830		5477.9	424,700		165,990						(207,631)	165,990			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	325		5470	15,984,641		22,849,750						(7,992,321)	22,849,750			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	07/03/2025	Expiration	2,709		5537.02	169,500								(86,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/03/2024	07/03/2025	07/03/2025	Expiration	2,980		5537.02	478,500								(243,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	175		5480	9,599,717		13,988,600						(5,199,847)	13,988,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	150		5540	7,595,630		11,090,225						(4,114,299)	11,090,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	07/10/2025	Expiration	2,574		5633.91	172,550								(90,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2024	07/10/2025	07/10/2025	Expiration	2,751		5633.91	489,800								(258,067)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	250		5580	11,874,629		16,993,725						(6,432,091)	16,993,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	100		5630	4,419,555		6,297,475						(2,393,925)	6,297,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	3,042		5588.27	187,000								(102,046)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2024	07/17/2025	07/17/2025	Expiration	2,863		5588.27	468,800								(255,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/18/2024	01/17/2025	01/15/2025	Exercise	50		5500	1,700,780		2,305,105						(141,732)	2,305,105			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/18/2024	02/21/2025	02/20/2025	Exercise	50		5500	1,875,580		3,027,090						(401,910)	3,027,090			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	150		5540	6,178,730		11,351,825						(3,346,812)	11,351,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	250		5630	8,929,629		16,669,725						(4,836,882)	16,669,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	07/24/2025	Expiration	2,672		5427.13	142,100								(80,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	07/24/2025	Exercise	3,225		5427.13	425,250		577,088						(240,060)	577,088			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/25/2024	07/18/2025	07/17/2025	Exercise	50		5500	2,252,780		3,952,022						(1,220,256)	3,952,022			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	225		5420	11,949,642		21,794,375						(6,472,723)	21,794,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	150		5560	6,548,330		12,429,575						(3,547,012)	12,429,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	07/31/2025	Expiration	2,807		5522.3	151,900								(88,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	07/31/2024	07/31/2025	07/31/2025	Exercise	2,535		5522.3	410,200		310,818						(239,283)	310,818			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2024	06/20/2025	04/04/2025	Exercise	25		5200	1,250,040		572,158						(687,522)	572,158			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2024	06/20/2025	06/18/2025	Exercise	25		5200	1,250,040		2,023,807						(687,522)	2,023,807			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	25		5350	1,031,542		2,220,000						(644,714)	2,220,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	350		5460	11,874,979		27,230,325						(7,421,862)	27,230,325			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	07/17/2025	Exercise	25		5200	1,234,090		2,724,682						(729,235)	2,724,682			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	04/04/2025	Exercise	25		5200	1,234,090		657,756						(729,235)	657,756			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	2,693		5199.5	124,600								(75,028)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	3,077		5199.5	385,600								(232,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2024	08/15/2025	08/14/2025	Exercise	25		5250	1,336,292		3,037,193						(835,183)	3,037,193			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	200		5200	12,308,104		23,788,975						(7,692,565)	23,788,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	150		5330	7,848,530		15,891,725						(4,905,331)	15,891,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Expiration	2,475		5455.21	130,950								(81,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Exercise	3,025		5455.21	437,250		19,508						(271,518)	19,508			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	150		5370	9,452,180		16,196,975						(5,907,612)	16,196,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	225		5520	11,748,267		20,920,475						(7,342,667)	20,920,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	08/21/2025	Expiration	2,935		5620.85	166,650								(106,620)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2024	08/21/2025	08/21/2025	Expiration	3,113		5620.85	511,000								(326,930)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	375		5600	16,776,566		32,509,100						(10,485,354)	32,509,100			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Expiration	3,040		5592.18	168,300								(110,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Exercise	3,129		5592.18	491,750		800,520						(323,868)	800,520			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/29/2024	02/21/2025	02/20/2025	Exercise	25		5550	863,217		1,389,917						(215,804)	1,389,917			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/29/2024	08/15/2025	08/14/2025	Exercise	50		5550	2,527,630		4,578,090						(1,579,769)	4,578,090			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/04/2024	09/04/2025	09/04/2025	Expiration	2,536		5520.07	137,200								(92,991)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/04/2024	09/04/2025	09/04/2025	Expiration	2,355		5520.07	373,100								(252,879)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	225		5590	9,132,192		19,580,825						(6,226,495)	19,580,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	175		5630	6,668,992		14,529,525						(4,547,040)	14,529,525			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	05/16/2025	05/15/2025	Exercise	50		5500	1,879,980		2,061,987						(1,057,489)	2,061,987			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	25		5410	1,256,292		2,678,725						(889,874)	2,678,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	300		5520	12,895,954		28,844,975						(9,134,634)	28,844,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	09/11/2025	Expiration	2,971		5554.13	146,850								(102,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	09/11/2025	Expiration	2,611		5554.13	355,250								(247,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	200		5480	11,433,305		22,085,775						(8,098,591)	22,085,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	250		5590	12,371,630		24,857,225						(8,763,238)	24,857,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	3,115		5618.26	166,250								(119,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	3,293		5618.26	501,350								(359,301)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/20/2024	09/19/2025	09/18/2025	Exercise	25		5650	1,200,042		2,474,511						(850,030)	2,474,511			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	09/25/2024	09/25/2025	09/25/2025	Expiration	2,971		5722.26	183,600								(135,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	09/25/2024	09/25/2025	09/25/2025	Exercise	2,883		5722.26	481,800		691,703						(354,658)	691,703			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	300		5630	16,082,254		31,030,775						(11,391,597)	31,030,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	200		5710	9,616,105		19,087,175						(6,811,407)	19,087,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	02/21/2025	02/21/2025	Exercise	50		5650	1,636,430		1,815,625						(490,929)	1,815,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	400		5730	18,249,004		36,547,975						(14,101,503)	36,547,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	10/02/2025	Expiration	2,452		5709.54	147,000								(111,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	10/02/2025	Exercise	2,540		5709.54	391,500		398,018						(295,730)	398,018			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2024	09/19/2025	09/18/2025	Exercise	50		5650	2,470,880		4,949,022						(1,909,316)	4,949,022			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	250		5710	13,323,880		25,144,725						(10,548,071)	25,144,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	150		5760	7,479,830		14,336,825						(5,921,532)	14,336,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	10/09/2025	Expiration	3,021		5792.04	173,250								(134,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	10/09/2025	Exercise	2,849		5792.04	498,300		743,449						(385,781)	743,449			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	125		5720	7,082,692		10,406,350						(5,607,131)	10,406,350			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	225		5790	11,645,892		17,156,450						(9,219,665)	17,156,450			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	10/16/2024	10/16/2025	10/16/2025	Expiration	2,311		5842.46	144,450								(114,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	10/16/2024	10/16/2025	10/16/2025	Expiration	2,653		5842.46	444,850								(352,771)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/17/2024	10/17/2025	10/16/2025	Exercise	25		5800	1,296,742		2,139,961						(1,026,588)	2,139,961			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	450		5840	19,905,529		37,080,425						(15,758,544)	37,080,425			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	10/23/2025	Expiration	3,019		5797.42	173,250								(140,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	10/23/2025	Exercise	2,846		5797.42	460,350		244,686						(373,725)	244,686			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	10/16/2025	Exercise	50		5800	2,490,280		4,279,922						(1,971,472)	4,279,922			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	400		5830	19,681,004		38,467,575						(15,580,795)	38,467,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Expiration	3,096		5813.67	181,800								(151,011)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Exercise	3,526		5813.67	537,100		674,968						(446,140)	674,968			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2024	07/18/2025	07/17/2025	Exercise	25		5750	992,542		1,348,182						(806,441)	1,348,182			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	150		5710	9,461,180		16,952,975						(8,171,019)	16,952,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	225		5820	12,402,117		22,954,475						(10,710,919)	22,954,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	11/06/2025	Expiration	3,036		5929.04	194,400								(165,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	11/06/2024	11/06/2025	11/06/2025	Expiration	2,699		5929.04	464,960								(395,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	175		5740	11,917,417		17,303,975						(10,427,740)	17,303,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	175		5960	9,113,567		13,453,975						(7,974,371)	13,453,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	2,590		5985.38	162,750								(141,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	2,673		5985.38	441,600								(383,947)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	25		5870	1,271,167		2,160,250						(1,112,271)	2,160,250			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	325		5980	14,162,041		24,508,550						(12,391,786)	24,508,550			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/21/2025	11/20/2025	Exercise	50		5900	2,447,930		3,976,172						(2,141,939)	3,976,172			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	3,211		5917.11	197,600								(175,644)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	3,127		5917.11	551,300								(490,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2024	09/19/2025	09/18/2025	Exercise	50		5900	2,428,380		3,708,522						(2,064,123)	3,708,522			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	250		5900	13,947,379		17,574,725						(12,203,957)	17,574,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	125		5950	6,536,442		8,162,350						(5,719,387)	8,162,350			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	11/27/2025	Expiration	2,584		5998.74	178,250								(161,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	11/27/2025	Exercise	2,501		5998.74	468,000		328,687						(425,100)	328,687			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	325		6010	17,310,964		27,270,400						(16,524,102)	27,270,400			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	01/03/2025	01/03/2025	Exercise	30		5525	1,755,740		1,252,385						(877,870)	1,252,385			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	01/03/2025	01/03/2025	Exercise	30		5750	1,102,220		577,385						(551,110)	577,385			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	01/03/2025	01/03/2025	Exercise	60		5925	1,222,714		37,705						(611,357)	37,705			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Barclays-	12/04/2024	12/04/2025	12/04/2025	Expiration	1,889		6086.49	136,850								(126,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	12/04/2025	Expiration	1,972		6086.49	351,600								(326,081)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2024	02/21/2025	02/21/2025	Exercise	50		6000	1,121,079		65,625						(840,810)	65,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	375		6060	19,359,563		30,389,975						(18,552,915)	30,389,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	12/11/2025	Expiration	2,712		6084.19	189,750								(179,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	12/11/2025	Expiration	2,548		6084.19	415,400								(393,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2024	12/19/2025	12/18/2025	Exercise	25		6000	1,365,292		1,933,312						(1,308,405)	1,933,312			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2024	01/10/2025	01/10/2025	Exercise	30		5725	1,162,645		306,095						(581,322)	306,095			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2024	01/10/2025	01/10/2025	Expiration	30		5875	738,860								(369,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2024	01/10/2025	01/10/2025	Expiration	60		6000	825,634								(412,817)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	425		6060	21,853,713		32,614,900						(20,943,142)	32,614,900			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	3,832		5872.16	252,000								(243,194)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	3,661		5872.16	606,300								(585,112)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	200		5880	12,134,303		19,089,975						(11,628,707)	19,089,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	200		6060	9,586,303		15,489,975						(9,186,874)	15,489,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/17/2025	Exercise	35		5600	1,618,632		1,388,285						(809,316)	1,388,285			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/13/2025	Exercise	35		5825	862,247		179,434						(431,124)	179,434			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/15/2025	Exercise	70		5975	825,899		92,625						(412,950)	92,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/18/2025	Exercise	50		6000	2,599,429		3,866,625						(2,491,120)	3,866,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/26/2024	12/26/2025	12/26/2025	Expiration	2,981		6037.59	217,800								(214,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	12/26/2025	Exercise	2,981		6037.59	507,600		638,479						(500,777)	638,479			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/27/2024	01/24/2025	01/24/2025	Exercise	30		5475	1,504,040		1,878,695						(752,020)	1,878,695			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/27/2024	01/24/2025	01/24/2025	Exercise	30		5650	1,009,310		1,353,695						(504,655)	1,353,695			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/27/2024	01/24/2025	01/24/2025	Exercise	60		5850	996,394		1,507,415						(498,197)	1,507,415			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	150		5970		6,187,430	14,399,075						(6,187,430)	14,399,075			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	200		6040		7,387,705	17,798,775						(7,387,705)	17,798,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/07/2025	01/31/2025	01/31/2025	Exercise	25		5575		892,568	1,163,800						(892,568)	1,163,800			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/07/2025	01/31/2025	01/31/2025	Exercise	25		5750		514,868	726,300						(514,868)	726,300			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/07/2025	01/31/2025	01/31/2025	Exercise	50		5925		422,280	577,625						(422,280)	577,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	02/07/2025	02/07/2025	Exercise	50		5850		467,245	879,925						(467,245)	879,925			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	02/14/2025	02/14/2025	Exercise	70		5750		2,870,080	2,552,385						(2,870,080)	2,552,385			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	08/15/2025	08/14/2025	Exercise	50		6000		2,057,580	2,328,372						(2,057,580)	2,328,372			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/03/2025	02/21/2025	02/21/2025	Exercise	30		5525		1,524,110	1,464,365						(1,524,110)	1,464,365			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/03/2025	02/21/2025	02/21/2025	Exercise	30		5725		953,840	864,365						(953,840)	864,365			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/03/2025	02/21/2025	02/21/2025	Exercise	60		5875		1,126,955	828,755						(1,126,955)	828,755			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/28/2025	02/28/2025	Exercise	35		5550		1,836,136	1,415,725						(1,836,136)	1,415,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/28/2025	02/28/2025	Exercise	35		5775		1,087,865	628,225						(1,087,865)	628,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/28/2025	02/28/2025	Expiration	70		5975		985,710							(985,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/07/2025	03/07/2025	Exercise	25		5650		1,199,427	300,475						(1,199,427)	300,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/07/2025	03/07/2025	Expiration	25		5850		724,920							(724,920)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/07/2025	03/07/2025	Expiration	50		6000		792,585							(792,585)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	11/21/2025	11/20/2025	Exercise	50		6000		2,478,345	3,485,920						(2,478,345)	3,485,920			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	03/14/2025	03/14/2025	Expiration	25		5700		1,105,218							(1,105,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	03/14/2025	03/14/2025	Expiration	25		5925		591,843							(591,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	03/14/2025	03/14/2025	Expiration	50		6025		757,430							(757,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	03/21/2025	03/21/2025	Exercise	30		5650		1,552,430	52,655						(1,552,430)	52,655			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	03/21/2025	03/21/2025	Expiration	30		5900		848,030							(848,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	03/21/2025	03/21/2025	Expiration	60		6025		1,054,955							(1,054,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	10/17/2025	10/16/2025	Exercise	25		6000		930,077	1,638,683						(930,077)	1,638,683			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	12/19/2025	12/18/2025	Exercise	25		6000		1,088,524	1,933,312						(1,088,524)	1,933,312			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Exercise	35		5525		1,323,583	195,765						(1,323,583)	195,765			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Expiration	35		5775		621,973							(621,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Expiration	70		6000		359,350							(359,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	04/04/2025	Expiration	25		5550		515,287							(515,287)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	04/04/2025	Expiration	25		5725		254,346							(254,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	04/04/2025	Expiration	50		5875		208,962							(208,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	04/11/2025	Expiration	10		5600		129,066							(129,066)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	04/11/2025	Expiration	10		5725		64,600							(64,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	04/11/2025	Expiration	15		5775		68,342							(68,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	04/25/2025	Exercise	25		5500		465,497	63,000						(465,497)	63,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	04/25/2025	Expiration	25		5650		233,193							(233,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	06/20/2025	06/18/2025	Exercise	50		5600		1,055,182	2,052,570						(1,055,182)	2,052,570			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	08/15/2025	08/14/2025	Exercise	25		5550		771,268	2,289,045						(771,268)	2,289,045			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	05/16/2025	05/15/2025	Exercise	25		5500		681,093	1,030,994						(681,093)	1,030,994			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	07/18/2025	07/17/2025	Exercise	25		5500		839,518	1,976,011						(839,518)	1,976,011			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/05/2025	10/17/2025	10/16/2025	Exercise	25		5600		995,993	2,638,508						(995,993)	2,638,508			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/05/2025	11/21/2025	11/20/2025	Exercise	25		5600		1,092,193	2,737,333						(1,092,193)	2,737,333			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	07/18/2025	07/17/2025	Exercise	25		5900		460,643	977,307						(460,643)	977,307			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	11/21/2025	11/20/2025	Exercise	25		5900		915,468	1,988,086						(915,468)	1,988,086			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/28/2025	06/27/2025	06/27/2025	Exercise	30		5800		585,410	1,119,185						(585,410)	1,119,185			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/28/2025	09/19/2025	09/18/2025	Exercise	25		5900		676,943	1,854,261						(676,943)	1,854,261			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/20/2025	06/18/2025	Exercise	50		5875		628,074	705,820						(628,074)	705,820			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	07/03/2025	07/03/2025	Exercise	50		5850		1,058,542	2,146,725						(1,058,542)	2,146,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	12/19/2025	12/18/2025	Exercise	25		6000		921,243	1,933,312						(921,243)	1,933,312			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/17/2025	07/11/2025	07/11/2025	Exercise	50		5875		957,180	1,923,725						(957,180)	1,923,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	07/18/2025	Exercise	50		5950		1,016,250	1,733,925						(1,016,250)	1,733,925			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	10/17/2025	10/16/2025	Exercise	25		6100		668,018	1,390,933						(668,018)	1,390,933			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	07/25/2025	07/25/2025	Exercise	40		5900		1,420,905	1,954,535						(1,420,905)	1,954,535			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	12/19/2025	12/18/2025	Exercise	25		6200		849,243	1,431,858						(849,243)	1,431,858			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	08/01/2025	08/01/2025	Exercise	60		6050		1,526,075	1,128,035						(1,526,075)	1,128,035			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	08/08/2025	08/08/2025	Exercise	60		6125		1,221,035	1,586,675						(1,221,035)	1,586,675			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	08/15/2025	08/15/2025	Exercise	70		6125		1,494,960	2,273,575						(1,494,960)	2,273,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/22/2025	08/22/2025	Exercise	55		6150		1,159,176	1,742,980						(1,159,176)	1,742,980			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/29/2025	08/29/2025	Exercise	65		6225		1,085,602	1,529,165						(1,085,602)	1,529,165			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	09/05/2025	09/05/2025	Exercise	70		6175		2,088,084	2,145,475						(2,088,084)	2,145,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/15/2025	09/12/2025	09/12/2025	Exercise	70		6175		2,230,053	2,865,005						(2,230,053)	2,865,005			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	09/19/2025	09/19/2025	Exercise	80		6275		1,738,929	3,114,855						(1,738,929)	3,114,855			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/26/2025	09/26/2025	Exercise	25		6200		796,292	1,109,225						(796,292)	1,109,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/26/2025	09/26/2025	Exercise	25		6350		463,992	734,225						(463,992)	734,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	10/03/2025	Expiration	20		6100		802,080							(802,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	10/03/2025	Exercise	20		6250		532,809	931,560						(532,809)	931,560			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	10/03/2025	Exercise	40		6400		574,646	1,263,135						(574,646)	1,263,135			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	10/10/2025	Exercise	20		6200		931,315	705,000						(931,315)	705,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	10/10/2025	Exercise	40		6375		1,202,305	710,015						(1,202,305)	710,015			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	25		6275		1,010,717	972,500						(1,010,717)	972,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	50		6475		1,128,830	945,025						(1,128,830)	945,025			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Exercise	20		6200		952,386	833,360						(952,386)	833,360			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Exercise	20		6375		629,546	966,735						(629,546)	966,735			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Expiration	40		6550		664,767							(664,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	25		6150		1,480,956	1,725,475						(1,480,956)	1,725,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	25		6375		955,606	1,162,975						(955,606)	1,162,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	50		6550		1,149,157	1,450,975						(1,149,157)	1,450,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	25		6175		1,278,542	1,384,475						(1,278,542)	1,384,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	25		6400		782,192	821,975						(782,192)	821,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	50		6600		767,630	682,554						(767,630)	682,554			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	11/14/2025	11/14/2025	Exercise	25		6150		1,542,970	1,460,250						(1,542,970)	1,460,250			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	11/14/2025	11/14/2025	Exercise	25		6350		1,068,897	960,250						(1,068,897)	960,250			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	11/14/2025	11/14/2025	Exercise	50		6600		1,039,030	670,525						(1,039,030)	670,525			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/21/2025	11/14/2025	Exercise	50		6250		2,759,580	2,584,768						(2,759,580)	2,584,768			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/21/2025	11/18/2025	Exercise	50		6575		1,269,080	598,605						(1,269,080)	598,605			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/28/2025	11/28/2025	Exercise	25		6250		1,287,428	1,497,700						(1,287,428)	1,497,700			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/28/2025	11/28/2025	Exercise	25		6450		818,561	997,700						(818,561)	997,700			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/28/2025	11/28/2025	Exercise	50		6675		706,392	594,408						(706,392)	594,408			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/05/2025	12/05/2025	Exercise	25		6250		1,315,323	1,550,975						(1,315,323)	1,550,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/05/2025	12/05/2025	Exercise	25		6475		803,427	988,475						(803,427)	988,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/05/2025	12/05/2025	Exercise	50		6725		645,880	726,975						(645,880)	726,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	12/12/2025	12/12/2025	Exercise	25		6175		1,326,476	1,631,000						(1,326,476)	1,631,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	12/12/2025	12/12/2025	Exercise	25		6400		831,399	1,068,500						(831,399)	1,068,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	12/12/2025	12/12/2025	Exercise	50		6650		727,342	887,025						(727,342)	887,025			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/19/2025	Exercise	30		6150		1,437,290	2,053,475						(1,437,290)	2,053,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/19/2025	Exercise	30		6400		826,460	1,303,475						(826,460)	1,303,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/16/2025	Exercise	60		6650		676,115	983,206						(676,115)	983,206			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/26/2025	12/26/2025	Exercise	20		6200		1,322,854	1,459,860						(1,322,854)	1,459,860			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/26/2025	12/26/2025	Exercise	20		6400		926,534	1,059,860						(926,534)	1,059,860			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/26/2025	12/26/2025	Exercise	40		6550		1,282,504	1,519,735						(1,282,504)	1,519,735			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/12/2024	06/12/2025	06/12/2025	Expiration	2,285		972.309099999999 94	34,540								(15,372)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/17/2024	07/17/2025	07/17/2025	Expiration	1,942		994.190399999995	34,770								(18,818)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/08/2024	05/08/2025	05/08/2025	Expiration	9,604		952.267699999999	174,720								(61,128)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/26/2024	06/26/2025	06/26/2025	Expiration	1,036		978.527609999998	16,400								(7,930)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/17/2024	07/17/2025	07/17/2025	Expiration	12,165		984.327400000001	270,130								(146,197)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/30/2024	05/30/2025	05/30/2025	Expiration	8,870		948.990059999997	184,800								(75,646)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/28/2024	08/28/2025	08/28/2025	Expiration	11,950		972.36	252,880								(166,039)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	8,962		977.159700000004	202,400		40,380						(191,279)	40,380			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	3,647		992.215709999994	51,800		3,638						(49,950)	3,638			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/31/2024	07/31/2025	07/31/2025	Expiration	9,762		966.13	208,050								(120,600)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	9,067		971.727480000001	205,320		191,742						(197,987)	191,742			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/15/2024	05/15/2025	05/15/2025	Expiration	2,610		966.381499999996	38,250								(14,120)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/22/2024	05/22/2025	05/22/2025	Expiration	2,723		970.205339999998	41,340								(16,058)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/22/2024	05/22/2025	05/22/2025	Expiration	13,091		957.766809999996	263,750								(102,448)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/08/2024	05/08/2025	05/08/2025	Expiration	4,538		961.743000000005	65,790								(23,017)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/12/2024	06/12/2025	06/12/2025	Expiration	15,167		956.982060000005	324,120								(144,251)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/15/2024	05/15/2025	05/15/2025	Expiration	14,407		950.195799999996	307,740								(113,601)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/30/2024	05/30/2025	05/30/2025	Expiration	3,485		961.339280000003	54,780								(22,424)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/14/2024	08/14/2025	08/14/2025	Expiration	8,588		964.624410000001	184,260								(113,897)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/28/2024	08/28/2025	08/28/2025	Expiration	3,090		985.000679999999	49,200								(32,304)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/14/2024	08/14/2025	08/14/2025	Expiration	1,656		977.177080000005	26,880								(16,615)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/31/2024	07/31/2025	07/31/2025	Expiration	1,952		975.791299999998	33,440								(19,384)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/26/2024	06/26/2025	06/26/2025	Expiration	13,673		965.004029999994	293,040								(141,690)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	1,018		996.761700000002	14,800								(13,987)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	104		4865.46324	8,150		17,000						(5,060)	17,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	530		4917.114599999999	75,400		161,200						(35,507)	161,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	770		4769.307840000004	103,970		210,900						(64,553)	210,900			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/04/2024	12/04/2025	12/04/2025	Closing Sale	11		43484	15,150		5,271						(14,026)	5,271			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	49		41942	21,660		32,959						(12,972)	32,959			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	175		40779	142,800		321,972						(85,523)	321,972			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/18/2024	12/18/2025	12/18/2025	Expiration	154		44740	109,200								(105,300)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	69		44954	11,760								(7,980)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	17		46332	3,010								(2,266)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	31		46374	5,460								(4,110)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	21		38763	12,240		19,200						(7,331)	19,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	11		42593	9,700		13,042						(8,234)	13,042			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	12		40919	8,550		14,000						(5,802)	14,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	02/22/2024	02/21/2025	02/21/2025	Expiration	28		42156	6,710								(948)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/04/2024	12/04/2025	12/04/2025	Expiration	18		50056	2,640								(2,444)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Expiration	30		47053	10,140								(8,608)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Expiration	126		46529	58,850								(49,958)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	15		45565	1,740								(1,181)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	12		42408	8,650		10,633						(6,511)	10,633			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/04/2024	12/04/2025	12/04/2025	Expiration	122		48570	42,350								(39,209)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	142		43812	51,040								(34,634)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Expiration	11		47841	2,400								(2,037)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	13		38492	8,500		13,000						(5,091)	13,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/18/2024	12/18/2025	12/18/2025	Expiration	24		46221	8,200								(7,907)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	12		42281	8,700		12,133						(6,549)	12,133			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/04/2024	12/04/2025	12/04/2025	Expiration	13		44879	10,440								(9,666)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	17		42369	12,040		20,300						(11,610)	20,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	187		44771	90,850								(68,387)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/04/2024	12/04/2025	12/04/2025	Expiration	11		48390	4,250								(3,935)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/07/2024	08/07/2025	08/07/2025	Expiration	18		42640	5,390								(3,228)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	11		43074	9,050		7,542						(7,683)	7,542			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	17		41286	15,400		28,916						(10,450)	28,916			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	25		40633	25,400		43,000						(17,236)	43,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	18		46285	15,760		36,800						(14,937)	36,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	27		45012	29,160		55,200						(27,638)	55,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	166		44880	189,800		357,700						(179,893)	357,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	304		18322	129,920		223,999						(78,166)	223,999			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	60		19637	19,250		41,800						(13,171)	41,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	62		20355	18,840		38,400						(13,147)	38,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	31		20472	12,240		26,400						(8,541)	26,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	76		18948	43,120		85,400						(25,943)	85,400			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	353		18919	148,200		285,999						(101,400)	285,999			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	319		19676	150,660		279,001						(105,131)	279,001			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/13/2024	11/13/2025	11/13/2025	Expiration	5,500		21036	73,150								(63,504)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/02/2024	07/02/2025	07/02/2025	Expiration	900		20012	9,450								(4,725)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/02/2024	07/02/2025	07/02/2025	Expiration	500		20012	5,250								(2,625)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/17/2024	07/17/2025	07/17/2025	Expiration	600		19799	4,920								(2,663)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/07/2024	11/07/2025	11/07/2025	Expiration	3,800		21102	37,240								(31,715)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/23/2024	05/23/2025	05/23/2025	Expiration	800		18623	8,400								(3,313)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Expiration	800		20781	6,400								(5,433)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/15/2024	08/15/2025	08/15/2025	Expiration	5,500		19490	69,300								(43,027)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/10/2024	10/10/2025	10/10/2025	Expiration	3,700		20242	45,880								(35,544)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	600		19973	5,520								(4,049)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/15/2024	08/15/2025	08/15/2025	Expiration	700		19490	4,480								(2,782)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	4,100		18890	36,080		53,645						(21,014)	53,645			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/27/2024	11/26/2025	11/26/2025	Expiration	3,500		20744	42,000								(38,171)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/05/2024	06/05/2025	06/05/2025	Expiration	3,800		19035	53,960								(22,977)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/06/2024	11/06/2025	11/06/2025	Expiration	3,800		20781	36,100								(30,645)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/09/2024	10/09/2025	10/09/2025	Expiration	600		20269	5,580								(4,308)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/08/2024	05/08/2025	05/08/2025	Expiration	5,200		18085	60,840								(21,286)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/19/2024	09/19/2025	09/19/2025	Expiration	700		19840	4,480								(3,212)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/31/2024	07/31/2025	07/31/2025	Expiration	600		19362	6,540								(3,791)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/13/2024	11/13/2025	11/13/2025	Expiration	600		21036	5,040								(4,375)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/10/2024	07/10/2025	07/10/2025	Expiration	700		20675	5,530								(2,887)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/27/2024	06/27/2025	06/27/2025	Expiration	700		19789	6,930								(3,370)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/31/2024	07/31/2025	07/31/2025	Expiration	4,000		19362	37,200								(21,564)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/09/2024	05/09/2025	05/09/2025	Expiration	1,100		18113	13,200								(4,680)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/09/2024	05/09/2025	05/09/2025	Expiration	5,200		18113	62,400								(22,125)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/17/2024	07/17/2025	07/17/2025	Expiration	1,000		19799	8,200								(4,438)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/12/2024	06/12/2025	06/12/2025	Expiration	1,200		19465	15,000								(6,676)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/17/2024	07/17/2025	07/17/2025	Expiration	6,000		19799	67,800								(36,694)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/08/2024	05/08/2025	05/08/2025	Expiration	1,100		18085	12,870								(4,503)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/17/2024	10/17/2025	10/17/2025	Expiration	4,000		20190	50,400								(40,015)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/10/2024	07/10/2025	07/10/2025	Expiration	4,500		20675	66,600								(34,764)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/23/2024	05/23/2025	05/23/2025	Expiration	5,400		18623	76,680								(30,246)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	600		18890	6,180		12,462						(3,599)	12,462			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/16/2024	05/16/2025	05/16/2025	Expiration	1,500		18558	17,700								(6,619)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/31/2024	05/30/2025	05/30/2025	Expiration	4,700		18537	57,810								(23,861)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/31/2024	05/30/2025	05/30/2025	Expiration	900		18537	9,450								(3,900)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/09/2024	10/09/2025	10/09/2025	Expiration	500		20269	3,900								(3,011)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	4,800		20388	60,960		105,537						(50,577)	105,537			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	4,700		19890	58,750		93,384						(48,905)	93,384			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/22/2024	08/22/2025	08/22/2025	Expiration	900		19492	8,640								(5,531)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/13/2024	11/13/2025	11/13/2025	Expiration	800		21036	5,520								(4,792)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/14/2024	11/14/2025	11/14/2025	Expiration	5,500		20897	74,800								(65,142)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/17/2024	10/17/2025	10/17/2025	Expiration	700		20190	5,460								(4,335)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	4,300		18930	46,440								(31,513)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	08/22/2024	08/22/2025	08/22/2025	Expiration	4,900		19492	63,210								(40,461)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/10/2024	10/10/2025	10/10/2025	Expiration	500		20242	4,550								(3,525)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/27/2024	06/27/2025	06/27/2025	Expiration	5,300		19789	71,020								(34,534)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	05/16/2024	05/16/2025	05/16/2025	Expiration	4,500		18558	61,200								(22,886)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	500		18005	5,000		2,523						(706)	2,523			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/12/2024	06/12/2025	06/12/2025	Expiration	4,600		19465	57,500								(25,591)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	06/05/2024	06/05/2025	06/05/2025	Expiration	600		19035	5,340								(2,274)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	700		18930	6,440								(4,370)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	500		19973	3,850								(2,824)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	3,500		19973	43,400								(31,835)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/11/2024	07/11/2025	07/11/2025	Expiration	4,500		20211	65,700								(34,474)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/09/2024	10/09/2025	10/09/2025	Expiration	3,600		20269	45,360								(35,017)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/19/2024	09/19/2025	09/19/2025	Expiration	4,700		19840	43,240								(31,005)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	900		20388	8,460		4,719						(7,019)	4,719			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/02/2024	07/02/2025	07/02/2025	Expiration	4,900		20012	59,780								(29,890)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	11/14/2024	11/14/2025	11/14/2025	Expiration	800		20897	5,680								(4,947)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	5,000		0.999	152,500		255,000						(100,549)	255,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	2,700		1.014	80,460		148,500						(68,524)	148,500			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	600		1.020999999999999	10,740		18,000						(5,222)	18,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	2,900		1	91,060		156,600						(51,284)	156,600			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	500		1.028	11,000		20,000						(4,926)	20,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	3,000		0.975999999999998	103,500		159,000						(90,136)	159,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	3,300		0.990999999999999	111,870		181,500						(50,096)	181,500			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	5,000		1.002	163,000		275,000						(79,261)	275,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	800		1.028	10,640		23,200						(9,266)	23,200			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	3,200		1.01	106,240		192,000						(63,919)	192,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	500		1.038	11,750		23,000						(7,069)	23,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	3,100		1.008	98,580		176,700						(57,415)	176,700			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	900		0.970999999999997	27,990		42,300						(9,924)	42,300			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	800		1.02	19,200		34,400						(12,659)	34,400			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	MLIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	2,500		0.996	77,750		130,000						(27,568)	130,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	547		2317.925279999999	39,360								(29,628)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	292		2525.837744999998	23,170								(21,897)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	209		2621.604104999999	10,500								(9,923)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	410		2417.197200000001	16,470								(12,081)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/10/2024	07/10/2025	07/10/2025	Expiration	439		2254.877645999999	12,780								(6,671)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	227		2211.587924999998	7,300		916						(5,635)	916			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	501		2309.522051999998	36,410								(26,707)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	228		2179.872383999998	7,900		5,850						(5,795)	5,850			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	319		2423.789556000002	12,320								(9,037)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	228		2436.455555000001	8,450								(6,361)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	273		2168.885123999999	10,380		10,020						(7,614)	10,020			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Expiration	273		2493.525680000002	7,200								(5,420)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	585		2135.875914000002	38,520		22,281						(20,107)	22,281			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOADV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	228		2129.154849999999	12,350		18,427						(9,296)	18,427			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	251		2623.998263999998	12,420								(11,738)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/09/2024	10/09/2025	10/09/2025	Expiration	227		2306.21308	17,800								(13,741)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	251		2386.976523999998	7,080								(6,691)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	1,438		2014.095888000001	56,550		9,554						(18,954)	9,554			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Expiration	347		2110.869263999999	14,980								(5,021)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	459		2245.55038000000 01	19,000		41,000						(14,354)	41,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	1,651		2208.48789799999 99	74,880		151,200						(56,571)	151,200			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Expiration	446		2054.41812799999 98	15,120								(5,068)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	874		3277.45022000000 02	60,210								(44,165)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	637		3287.88857999999 98	23,560								(15,987)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	356		3410.27808	12,430								(9,118)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	06/05/2024	06/05/2025	06/05/2025	Expiration	339		3252.68523999999 98	9,100								(3,875)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	06/05/2024	06/05/2025	06/05/2025	Expiration	237		3175.94311999999 99	10,430								(4,441)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/25/2024	09/25/2025	09/25/2025	Expiration	291		3382.47690000000 01	11,790								(8,648)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	162		3014.88351999999 99	12,700		16,328						(9,316)	16,328			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	169		2991.91575999999 99	6,800		13,500						(4,203)	13,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	05/22/2024	05/22/2025	05/22/2025	Expiration	803		3193.41611999999 99	39,360								(15,289)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	05/22/2024	05/22/2025	05/22/2025	Expiration	167		3226.30711000000 02	6,700								(2,602)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	09/05/2024	09/05/2025	09/05/2025	Expiration	637		3168.65418	44,460								(30,169)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	175		2826.549	7,850		13,000						(1,109)	13,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	06/05/2024	06/05/2025	06/05/2025	Expiration	813		3063.78155999999 99	67,440								(28,718)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	05/22/2024	05/22/2025	05/22/2025	Expiration	167		3247.23774	5,850								(2,272)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Expiration	280		3114.9141	8,640								(1,221)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/14/2024	08/14/2025	08/14/2025	Expiration	846		3136.63824000000 02	57,750								(35,697)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	169		2882.63551999999 98	7,250		11,000						(4,481)	11,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2024	11/21/2025	11/21/2025	Expiration	274		3369.011	20,790								(18,505)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/31/2024	10/31/2025	10/31/2025	Expiration	161		3249.80200000000 01	9,600								(7,991)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	1,620		3022.52444999999 99	121,030		225,399						(68,163)	225,399			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	1,291		3141.37199999999 98	69,600		128,000						(57,936)	128,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/09/2024	05/09/2025	05/09/2025	Expiration	334		3002.36274	25,900								(9,183)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	297		3140.5209	15,120		23,140						(8,515)	23,140			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	299		3081.33887999999 98	22,950		27,262						(14,249)	27,262			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Expiration	207		3037.03290000000 02	12,480								(4,183)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/16/2024	05/16/2025	05/16/2025	Expiration	365		3159.26935999999 98	16,940								(6,335)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	1,595		3003.10176	124,800		230,399						(77,486)	230,399			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/14/2024	11/14/2025	11/14/2025	Expiration	216		3389.06039999999 98	11,200								(9,754)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/10/2024	10/10/2025	10/10/2025	Expiration	193		3286.82888999999 98	9,060								(7,019)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/16/2024	05/16/2025	05/16/2025	Expiration	166		3195.44419999999 99	8,300								(3,104)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/14/2024	11/14/2025	11/14/2025	Expiration	1,295		3285.28056000000 02	97,020								(84,493)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Expiration	183		3350.29919000000 02	10,740								(9,147)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Expiration	1,655		2935.50840000000 02	105,600								(35,395)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/09/2024	05/09/2025	05/09/2025	Expiration	1,702		2993.37363	100,980								(35,805)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	1,418		3128.53967999999	121,440		47,265						(94,083)	47,265			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	1,791		3008.54086000000 01	130,680		142,729						(48,869)	142,729			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2024	11/21/2025	11/21/2025	Expiration	1,247		3267.11895999999 98	121,770								(108,389)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/02/2024	05/02/2025	05/02/2025	Expiration	310		3016.72800000000 01	15,390								(5,158)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	399		3045.22944000000 01	29,040		50,750						(18,030)	50,750			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	323		3206.43	20,900		12,857						(17,398)	12,857			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	193		3159.57677999999 99	12,540		445						(9,715)	445			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/09/2024	05/09/2025	05/09/2025	Expiration	167		3176.1522	8,050								(2,854)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/21/2024	11/21/2025	11/21/2025	Expiration	152		3464.32936000000 02	13,350								(11,883)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Expiration	152		3396.23864999999 98	10,750								(9,155)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Expiration	1,036		3274.82722000000 01	83,640								(71,232)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	45,870		387.661949999999 99	405,840		1,245,750						(336,713)	1,245,750			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	37,391		378.630690000000 02	342,220		1,475,425						(329,998)	1,475,425			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	1,285		389.378989999999 99	11,000		37,277						(10,396)	37,277			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	4,833		375.439680000000 01	32,580		59,637						(11,552)	59,637			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	7,969		397.936770000000 02	40,920		162,919						(38,672)	162,919			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	22,755		381.575319999999 98	198,360		317,988						(123,158)	317,988			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	2,319		391.154400000000 01	16,830		54,887						(13,963)	54,887			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/04/2024	12/04/2025	12/04/2025	Closing Sale	10,818		395.616559999999 99	61,320		238,143						(56,772)	238,143			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	4,185		386.163400000000 02	27,840		39,281						(17,285)	39,281			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	3,106		389.806969999999 98	21,720		85,087						(17,603)	85,087			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	1,308		388.839780000000 02	7,350		8,775						(4,563)	8,775			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	1,297		386.015629999999 99	10,750		10,858						(6,852)	10,858			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	35,786		385.24437	310,500		327,282						(197,901)	327,282			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	2,075		391.414449999999 99	12,480		6,173						(7,954)	6,173			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	27,654		373.949839999999 99	203,940		382,459						(72,311)	382,459			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	3,599		390.15697	29,540		101,577						(27,917)	101,577			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	30,792		385.310589999999 99	283,220		876,924						(241,204)	876,924			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	4,123		396.975149999999 99	20,960		73,578						(17,390)	73,578			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	41,132		387.04505	400,000		1,288,874						(378,022)	1,288,874			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	5,951		393.426460000002	34,040		121,190						(28,990)	121,190			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	33,650		385.94367	293,800		1,051,775						(238,107)	1,051,775			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	11,849		387.745169999997	62,550		359,564						(60,316)	359,564			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	2,107		382.048620000003	15,840		75,923						(15,274)	75,923			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	6,986		389.175290000002	51,840		171,966						(44,149)	171,966			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	6,212		394.0566	33,360		143,774						(27,036)	143,774			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	1,553		386.33	13,260		47,943						(10,746)	47,943			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/04/2024	12/04/2025	12/04/2025	Closing Sale	4,636		391.345919999998	34,020		121,861						(31,497)	121,861			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/04/2024	12/04/2025	12/04/2025	Closing Sale	39,151		388.24	342,000		1,150,649						(316,632)	1,150,649			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	5,705		389.100669999998	39,600		30,175						(25,240)	30,175			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	1,983		440.16395	6,080								(5,746)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	51,555		435.322549999998	218,400								(206,400)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	23,299		418.781099999998	251,920								(238,078)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	6,719		219.678	18,750		31,500						(9,839)	31,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	4,872		224.87688	12,980		23,100						(7,061)	23,100			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	3,543		225.09269	9,440		16,800						(5,498)	16,800			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	3,696		242.27255	12,960		22,500						(11,779)	22,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	6,047		215.419980000001	22,620		42,900						(10,999)	42,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	5,469		222.502019999999	16,440		33,600						(7,046)	33,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	3,052		235.79236	7,420		16,100						(4,750)	16,100			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	4,074		218.057909999999	11,700		18,900						(5,948)	18,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	4,181		237.495810000001	14,900		27,000						(10,684)	27,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	10,683		216.591800000001	27,370		50,600						(11,297)	50,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	3,706		242.86	10,530		18,900						(9,778)	18,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	4,073		243.77157	15,100		28,000						(11,408)	28,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	5,078		234.203030000001	14,520		26,400						(10,132)	26,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	6,070		226.017400000001	17,500		29,400						(11,974)	29,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	4,826		247.138219999999	17,040		31,200						(13,529)	31,200			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	5,264		246.48604	17,420		32,500						(12,826)	32,500			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/15/2024	05/15/2025	05/15/2025	Expiration	973		715.544300000002	46,760								(17,261)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	736		674.595900000003	34,350		9,189						(11,355)	9,189			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	1,566		707.130120000003	73,040		7,281						(29,898)	7,281			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/10/2024	07/10/2025	07/10/2025	Expiration	3,295		764.78116	182,520								(95,271)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	286		7277.24991000000 05	123,690		39,311						(107,379)	39,311			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	508		7097.50668000000 04	187,920		35,759						(116,159)	35,759			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/04/2024	12/04/2025	12/04/2025	Closing Sale	108		7397.46003999999 99	41,040		3,781						(37,996)	3,781			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/11/2024	12/11/2025	12/11/2025	Expiration	239		7402.80605999999 99	96,120								(90,839)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/24/2024	07/24/2025	07/24/2025	Expiration	773		7344.93584999999 98	254,650								(142,716)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	233		7304.29075999999 99	87,550		48,124						(67,587)	48,124			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/01/2024	05/01/2025	05/01/2025	Expiration	136		6640.01	46,980								(15,531)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/08/2024	05/08/2025	05/08/2025	Expiration	103		6874.8404	33,390								(11,682)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	465		7207.04985000000 03	179,860		55,480						(152,683)	55,480			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	329		7247.52589999999 96	131,040		62,325						(118,440)	62,325			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	478		7121.46374999999 99	188,360		4,651						(123,676)	4,651			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/15/2024	05/15/2025	05/15/2025	Expiration	158		6816.10095	61,820								(22,821)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/02/2024	07/02/2025	07/02/2025	Expiration	136		7166.88954999999 99	60,100								(30,050)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	20		43314	2,080								(728)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	14		45658	5,040								(3,891)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	15		39056	9,720		15,000						(4,540)	15,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	189		41478	73,260		33,628						(25,631)	33,628			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	45		41580	8,840		10,870						(3,619)	10,870			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	23		44537	1,890								(698)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	12		40453	6,450		9,000						(4,483)	9,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	138		41600	58,860		59,663						(27,490)	59,663			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	181		45105	90,090								(69,548)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	25		47619	5,500								(4,880)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	13		37886	16,300		21,000						(6,331)	21,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	23		41422	7,650		12,584						(3,405)	12,584			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	41		42344	10,880								(5,081)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	20		44744	4,000								(2,780)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	18		39592	12,950		21,000						(5,030)	21,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	26		46126	6,930								(5,350)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	14		48227	2,100								(1,863)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	14		41747	14,700		21,111						(10,783)	21,111			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	26		42689	4,200								(1,469)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	26		38900	19,400		30,000						(9,060)	30,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	15		45344	540								(210)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	135		43640	56,650								(39,375)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	13		39631	9,850		16,500						(3,826)	16,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	16		38441	11,760		18,000						(5,234)	18,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	167		44597	67,900								(49,806)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	21		45980	3,600								(2,641)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	23		39174	15,030		26,100						(5,258)	26,100			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	48		43220	10,450								(3,858)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	16		42257	12,530		18,711						(9,673)	18,711			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	34		41964	7,670								(3,414)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	45		45561	10,070								(7,387)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	15		43479	1,920								(897)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	18		40028	13,860		25,200						(5,116)	25,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	178		42542	62,480								(23,064)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	35		43083	7,000								(2,719)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	136		46621	53,690								(47,643)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	110		40551	44,100		140,255						(18,052)	140,255			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	149		42289	51,330								(19,938)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	31		38111	21,240		34,800						(8,694)	34,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	18		39174	11,060		18,900						(3,869)	18,900			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	14		42280	13,020		18,000						(11,553)	18,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	147		40532	85,500		210,799						(38,052)	210,799			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	37		45030	6,300								(4,379)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	12		42795	4,450		5,092						(3,264)	5,092			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	23		39808	23,913		49,500						(9,870)	49,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	168		39421	131,495		240,499						(54,274)	240,499			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	38		19592	12,026		25,200						(4,744)	25,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	373		19381	165,929		277,399						(74,303)	277,399			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	47		19592	17,262		33,300						(7,398)	33,300			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	248		18852	105,064		193,199						(43,364)	193,199			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	121		18711	47,894		96,800						(16,982)	96,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	80		19584	29,475		58,500						(16,600)	58,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	310		19021	145,317		253,700						(62,279)	253,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	27		19130	10,305		20,000						(4,253)	20,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	26		19792	13,290		24,500						(5,951)	24,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	113		18642	53,025		92,400						(20,915)	92,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	53		20143	16,050		35,000						(6,879)	35,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	344		19789	189,856		333,199						(92,320)	333,199			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	45		20818	18,198		38,700						(8,849)	38,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	36		20047	16,702		32,200						(7,479)	32,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	35		20660	19,579		42,000						(9,521)	42,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	359		18168	152,425		273,002						(54,045)	273,002			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	371		20312	196,125		352,500						(102,912)	352,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	281		19019	129,055		233,200						(72,682)	233,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	33		18403	12,828		24,000						(4,548)	24,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	74		21080	27,270		55,500						(14,309)	55,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	290		18679	143,748		253,800						(56,701)	253,800			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	1,000		17867	7,500								(4,492)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	5,000		21764	62,500								(59,066)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	5,100		19752	70,380								(32,870)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	4,700		18539	57,810								(23,664)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	500		20233	4,700								(3,822)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	900		21209	7,830								(7,550)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	800		18705	8,320								(3,232)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	4,800		20233	59,520								(48,401)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	700		19023	4,550								(2,813)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	600		19237	5,640								(3,920)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	500		20923	6,500								(5,875)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	2,900		19325	26,970								(17,782)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	5,400		19751	69,660								(33,682)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	700		19751	6,720								(3,249)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/19/2024	12/19/2025	12/19/2025	Expiration	5,700		21111	64,980								(62,838)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Expiration	3,800		18414	41,040								(24,692)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	1,200		19577	14,880								(6,663)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	5,100		21615	62,730								(59,456)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	1,500		18597	18,000								(6,645)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	700		19325	6,510								(4,292)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/25/2024	07/25/2025	07/25/2025	Expiration	3,400		18831	35,020								(19,723)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	600		21492	4,800								(4,444)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	5,700		21209	66,690								(64,308)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	600		20067	5,640								(4,571)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	800		19700	8,320								(3,918)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	4,600		19237	56,120								(39,006)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	800		21768	6,880								(6,785)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	700		20174	5,740								(4,542)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	4,500		21425	51,750								(48,054)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	3,400		19032	35,020								(19,627)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	700		18597	7,280								(2,687)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	6,000		19705	64,800								(35,248)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	5,100		19700	69,870								(32,903)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	5,500		19023	66,550								(41,137)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	600		19351	5,340								(3,506)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	4,500		19423	53,550								(37,367)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	600		19344	3,960								(2,829)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	900		20667	7,470								(6,629)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Expiration	500		19021	4,450								(1,907)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	4,700		19344	42,770								(30,550)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Expiration	1,000		18414	8,500								(5,114)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	3,700		20741	43,290								(38,533)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Expiration	3,800		19021	52,440								(22,474)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	3,800		17867	38,000								(22,758)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	5,400		18705	74,520								(28,946)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	900		21492	8,550								(7,916)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/06/2024	09/05/2025	09/05/2025	Expiration	4,300		18421	44,290								(30,304)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	3,500		19793	52,150								(39,399)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/02/2024	05/02/2025	05/02/2025	Expiration	5,100		17542	63,750								(21,368)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	4,800		20067	59,520								(48,237)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	500		20116	4,600								(3,387)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/27/2024	12/26/2025	12/26/2025	Expiration	4,100		21473	52,480								(52,189)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	1,000		19705	7,900								(4,297)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	700		19793	6,440								(4,865)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	4,000		20174	50,000								(39,560)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	700		19423	6,300								(4,396)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	3,800		20667	43,320								(38,441)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	4,200		21768	56,280								(55,507)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	4,500		19577	55,800								(24,987)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	800		21764	7,440								(7,031)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	3,000		19351	26,700								(17,531)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/25/2024	07/25/2025	07/25/2025	Expiration	500		18831	4,400								(2,478)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/05/2024	07/03/2025	07/03/2025	Expiration	4,900		20392	58,310								(29,641)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	4,400		18597	60,280								(22,252)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	500		21768	4,300								(4,241)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	3,500		20116	42,000								(30,923)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	600		19032	5,340								(2,993)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	600		19237	4,800								(3,336)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	1,000		18539	10,700								(4,380)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	4,400		21492	49,280								(45,625)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	3,500		20923	39,550								(35,747)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	800		19752	8,400								(3,923)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	460		2491.032843	40,920								(34,737)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	289		2649.769737000001	15,260								(13,793)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	536		2482.374972000001	60,060								(55,605)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	422		2532.860806000001	27,100								(23,526)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	289		2557.645994999999	23,520								(21,258)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	295		2293.554032	12,390								(10,756)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	293		2550.855918000002	19,740								(16,757)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	422		2426.238976000001	44,300								(38,458)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	253		2537.599553999999	15,840								(13,751)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	206		2608.556484000002	13,300								(12,021)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	247		2395.217291999998	10,680								(9,653)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	483		2175.702425999998	16,360								(6,752)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	294		2130.66095	10,584								(4,740)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	435		2146.72066200002	17,973								(7,418)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Expiration	1,591		2104.73749499999	89,100								(31,592)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	1,569		2067.45474000001	72,192		51,871						(32,328)	51,871			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	1,401		2094.96751200002	52,113								(21,509)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	634		2100.67497499999	31,928		20,027						(13,683)	20,027			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Expiration	434		2142.06288899998	20,700								(7,340)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	1,708		2051.48843900002	86,975		137,918						(37,275)	137,918			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	1,020		3285.89433000001	83,520								(69,294)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	151		3322.96909000001	7,700								(7,277)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	943		3143.01668999999	48,720								(17,045)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	183		3500.34614999999	11,460								(9,728)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	151		3631.08088	5,950								(5,623)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	604		3462.11634999998	51,800								(48,954)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	168		3261.73309000002	3,750								(1,312)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	716		3240.89669999998	57,200								(40,857)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	164		3025.07859999998	12,450		5,111						(4,596)	5,111			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	839		3283.0108	57,720								(43,449)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	214		3241.9827	12,320								(10,695)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	416		3422.21615999999	15,210								(12,327)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	344		3499.65952000002	13,860								(10,966)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	329		3313.90520000001	8,800								(3,248)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	188		3157.99568	12,420								(9,827)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	155		3210.59738999999	8,500								(7,543)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	790		3082.33599	45,080								(22,540)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	192		3441.83039999998	6,780								(5,234)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	217		3508.05454999998	9,940								(8,820)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	372		3264.70352	12,210								(8,487)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	149		3192.47847	9,050								(8,379)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	149		3649.02639	6,850								(6,342)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	236		3258.76517999999	5,390								(1,886)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	908		2970.33095	74,360		77,904						(24,582)	77,904			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	149		3491.24879999998	13,900								(12,869)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Expiration	279		3139.32760000001	7,680								(2,539)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	172		2866.95085000002	13,000		21,500						(6,500)	21,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	287		3411.42992999998	12,240								(10,155)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	730		3480.62588999998	50,400								(42,785)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	206		2933.89487999998	7,440		12,600						(3,720)	12,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	160		3105.12960000002	7,700		2,755						(5,944)	2,755			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	681		3527.16760000002	60,950								(55,089)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	680		3391.65826999999	55,660								(49,391)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Expiration	384		3107.81975000001	13,200								(4,364)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	230		3022.03832000001	14,630		7,856						(5,401)	7,856			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	153		3530.15893999998	7,550								(6,554)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	811		3169.98864	46,800								(32,529)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	225		3382.596	11,060								(8,538)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	1,187		3257.89199999998	108,040								(83,405)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	376		3203.02712000002	11,220								(5,857)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	172		3175.47551000002	5,350								(2,675)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	194		3499.8134	3,900								(2,936)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	195		3041.22060000001	10,500		13,929						(7,500)	13,929			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	159		3392.59958999998	7,550								(6,264)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	237		3716.18328000002	8,560								(7,737)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	971		3362.35536	78,430								(62,055)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	488		3357.63042	22,050								(15,750)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	152		3276.84987	11,200								(9,508)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	270		2971.67936000001	13,440		24,000						(9,342)	24,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	152		3503.63286000002	9,400								(7,980)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	148		3587.92263999998	10,100								(9,129)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	203		3164.06896000001	12,060								(8,382)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	230		3319.98576	5,880								(2,171)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	226		3097.18	13,650		4,895						(10,275)	4,895			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	737		3266.09315999999	61,410								(49,769)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	702		3451.56541999999	51,290								(44,526)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	228		3354.55848000001	10,430								(7,450)				

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	626		3555.03123000000 01	44,100								(40,829)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	175		2812.79170000000 02	12,000		18,000						(3,967)	18,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	152		3260.41631999999 98	9,650								(8,192)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	821		3056.90362	58,560		14,527						(30,567)	14,527			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	1,217		3201.41483999999 99	70,300								(25,951)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	191		3125.83644	11,520		472						(9,558)	472			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	366		3520.33475	19,080								(16,564)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	188		3458.14896	9,420								(7,453)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	149		3403.96758	6,650								(6,157)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	344		3190.02856000000 02	9,700								(4,850)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	194		3434.77262000000 02	5,760								(4,336)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	339		3037.54626000000 01	18,280								(7,210)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	1,253		2972.60358	87,320		6,250						(34,443)	6,250			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	203		3143.8161	9,426								(3,718)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	1,569		388.880460000000 03	8,700		4,911						(4,709)	4,911			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	37,317		378.217840000000 02	308,790		1,503,598						(298,610)	1,503,598			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	29,957		383.213849999999 98	209,760		1,166,396						(206,879)	1,166,396			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	1,853		381.618400000000 01	12,390		68,347						(11,982)	68,347			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	30,333		381.783909999999 99	216,200		1,224,409						(215,002)	1,224,409			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	4,484		390.883030000000 02	17,000		140,200						(16,906)	140,200			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	3,153		381.691649999999 98	24,360		127,579						(24,025)	127,579			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	5,230		384.674280000000 01	37,600		38,369						(20,349)	38,369			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	30,075		380.85048	272,550		335,620						(147,506)	335,620			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	4,460		384.219359999999 99	30,600		36,441						(16,057)	36,441			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	3,165		380.267389999999 98	24,720		132,564						(24,583)	132,564			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	11,910		387.286	53,550		371,872						(51,785)	371,872			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	4,467		392.347050000000 02	16,490		133,136						(16,263)	133,136			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	1,314		379.408349999999 98	11,650		56,158						(11,490)	56,158			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	1,836		387.268719999999 97	10,360		9,405						(5,436)	9,405			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	29,646		380.407660000000 02	257,640		355,223						(135,190)	355,223			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	7,104		394.17	34,720		18,669						(23,756)	18,669			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	5,820		394.794809999999 98	26,910		12,333						(17,743)	12,333			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	5,168		385.055049999999 99	25,600		16,818						(15,402)	16,818			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	6,777		398.39	34,830		14,929						(26,314)	14,929			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	6,385		375.108279999999 98	42,960		38,190						(15,232)	38,190			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	4,421		382.60735	27,880		16,083						(15,165)	16,083			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	4,224		377.623719999999 99	24,160		18,231						(11,377)	18,231			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	8,327		399.053960000000 02	40,590		19,146						(28,324)	19,146			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	8,914		402.254520000000 01	57,960		7,958						(49,362)	7,958			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	4,527		399.220520000000 02	19,800		7,131						(14,197)	7,131			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	4,588		389.995900000000 01	19,800		11,848						(12,674)	11,848			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	25,535		390.236100000000 02	298,560		396,152						(132,876)	396,152			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	18,181		411.05838	187,200								(127,029)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	19,504		400.295729999999 99	211,500		126,471						(115,047)	126,471			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	34,021		431.330249999999 98	141,440								(139,497)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	27,513		390.007960000000 03	247,860		348,925						(81,937)	348,925			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	36,090		404.349319999999 98	189,040		10,851						(80,498)	10,851			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	22,768		414.87822	221,130								(166,455)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	1,862		410.16145	6,230								(2,773)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	1,978		441.211310000000 03	4,960								(3,924)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	42,389		416.445989999999 99	169,520								(92,211)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	15,760		415.340250000000 03	169,470								(167,142)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	26,863		426.946379999999 98	95,400								(62,639)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	28,544		431.74059	101,460								(78,325)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	30,023		432.864269999999 98	96,000								(72,264)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	1,263		434.422970000000 02	2,700								(1,832)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	33,562		429.56752	107,730								(75,174)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Expiration	44,704		419.110169999999 98	160,890								(96,799)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	30,121		431.456369999999 99	99,600								(75,247)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	47,879		405.274099999999 98	228,600		22,785						(101,740)	22,785			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	2,575		425.319900000000 02	6,400								(3,956)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	1,816		421.362430000000 02	4,620								(2,767)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	20,031		414.566820000000 01	208,800								(161,189)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	16,724		398.164019999999 99	91,760		75,691						(30,334)	75,691			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	1,592		415.277679999999 98	3,540								(1,507)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	24,211		392.397839999997	254,800		264,438						(90,345)	264,438			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	44,876		417.507330000002	153,970								(92,213)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	22,633		421.123640000002	256,680								(222,832)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	2,262		434.80633	5,040								(3,697)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/07/2024	11/07/2025	11/07/2025	Expiration	24,513		418.409319999998	276,210								(235,234)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	27,076		427.595579999998	97,370								(64,200)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	1,251		437.260859999998	2,650								(1,995)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	1,217		448.637279999998	3,650								(3,299)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	19,737		408.626460000001	224,640		30,071						(148,114)	30,071			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	48,844		409.060799999997	225,700								(106,285)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	19,648		413.663580000002	177,060								(126,471)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	24,148		394.174640000001	237,510		252,961						(101,138)	252,961			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	25,892		412.926780000001	249,260								(182,836)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	23,367		426.451919999997	269,760								(243,822)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	19,052		405.122059999998	183,520		84,740						(113,440)	84,740			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	1,230		443.887080000003	3,350								(2,908)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	22,842		413.52882	232,050								(175,313)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	30,302		428.878829999999	100,800								(68,400)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	1,774		432.076050000001	4,270								(2,804)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	24,982		413.320040000001	226,710								(158,199)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	12,999		404.905199999998	155,040		95,602						(99,243)	95,602			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	17,804		423.012859999999	159,120								(125,897)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	12,015		398.950539999999	126,500		118,457						(70,896)	118,457			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	37,232		425.079760000002	124,100								(79,097)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/22/2024	08/22/2025	08/22/2025	Expiration	37,212		424.915050000001	132,860								(85,045)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	41,193		419.882020000001	155,200								(95,934)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/19/2024	09/19/2025	09/19/2025	Expiration	37,975		430.633289999999	113,250								(81,204)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	37,784		429.543180000001	121,500								(86,786)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	29,695		443.7072	126,880								(114,680)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	18,013		409.542629999999	178,210		9,139						(121,933)	9,139			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	2,191		448.637279999998	6,570								(5,938)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/07/2024	11/07/2025	11/07/2025	Expiration	30,951		434.56412	135,000								(114,973)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	36,701		430.828230000000 02	112,420								(82,462)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	19,767		408.006059999999 99	223,080		29,334						(146,473)	29,334			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	1,251		434.128499999999 97	4,250								(4,192)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	2,295		430.177579999999 98	5,130								(3,270)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	18,158		401.315909999999 97	177,800		141,523						(106,485)	141,523			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	12,751		405.080620000000 01	146,500		81,851						(93,374)	81,851			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	39,361		439.009200000000 02	153,600								(133,345)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	36,844		437.167210000000 01	135,590								(107,280)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/19/2024	09/19/2025	09/19/2025	Expiration	19,616		414.728090000000 01	170,040								(121,924)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	17,830		402.856589999999 98	180,090		115,599						(108,351)	115,599			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	15,313		391.259079999999 98	199,520		191,734						(93,957)	191,734			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/06/2024	09/05/2025	09/05/2025	Expiration	30,444		427.28028	97,200								(66,505)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	38,655		413.882470000000 01	161,320								(90,410)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	46,560		403.297779999999 99	259,000		1,035						(91,834)	1,035			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	3,290		396.77076	42,380		44,012						(27,943)	44,012			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	3,785		397.072560000000 01	48,600		50,371						(33,913)	50,371			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	5,447		402.65839	81,400		21,580						(69,324)	21,580			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	4,267		397.991609999999 98	54,570		53,205						(41,227)	53,205			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	2,661		376.23586	26,200		38,000						(9,290)	38,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	4,488		378.002479999999 99	52,530		71,400						(24,737)	71,400			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	3,901		383.760940000000 01	49,350		70,500						(26,844)	70,500			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	3,618		385.829029999999 99	51,100		72,800						(30,744)	72,800			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	3,298		392.199149999999 97	47,190		58,873						(32,288)	58,873			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	4,078		392.742349999999 99	55,840		79,593						(35,744)	79,593			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	344		4974.93360000000 03	46,580		107,100						(37,878)	107,100			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	809		4927.5108	114,920		240,000						(91,241)	240,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	935		4876.66304000000 04	114,300		261,000						(79,759)	261,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	536		4915.03547999999 96	63,128		150,800						(53,763)	150,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	101		4957.19459999999 98	8,995		18,000						(7,142)	18,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	101		5036.35139999999 96	8,300		18,500						(6,590)	18,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	485		4926.82210000000 03	62,880		132,000						(58,389)	132,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	122		4952.76767999999 99	9,360		19,200						(9,308)	19,200			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	101		4921.87052000000 04	7,125		13,500							(6,616)	13,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	510		4952.76767999999 99	66,750		155,000							(66,378)	155,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	145		5025.89951999999 99	9,170		23,800							(6,399)	23,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	287		20586	149,582		278,402							(115,885)	278,402			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	30		21213	9,270		18,600							(7,182)	18,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	277		19661	126,390		214,499							(90,626)	214,499			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	35		20217	13,643		25,200							(9,782)	25,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	25		20435	10,535		20,500							(7,554)	20,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	59		20829	29,076		56,400							(22,526)	56,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	800		1.03	18,800		36,000							(8,057)	36,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	4,800		1.00499999999999 99	159,840		288,000							(117,684)	288,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	500		1.01699999999999 99	12,400		22,000							(9,845)	22,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	5,600		1.008	162,400		285,600							(113,323)	285,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	1,400		1.012	51,240		96,600							(35,755)	96,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	700		1.06200000000000 01	11,200		16,129							(4,188)	16,129			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	600		0.98499999999999 999	16,800		27,000							(5,631)	27,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	3,100		1.00499999999999 99	99,665		173,600							(82,963)	173,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	3,600		1.01	99,720		176,400							(42,737)	176,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,000		0.99	15,000		22,000							(10,755)	22,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	3,800		0.995	110,580		186,200							(37,064)	186,200			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	3,000		1.006	96,900		171,000							(86,252)	171,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	500		1.02099999999999 99	13,200		24,000							(9,973)	24,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,300		1.02899999999999 99	35,100		68,900							(25,168)	68,900			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	3,000		0.96899999999999 997	92,700		138,000							(70,034)	138,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	12/27/2024	12/26/2025	12/23/2025	Closing Sale	2,500		1.02499999999999 99	65,000		122,500							(64,640)	122,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	4,100		0.98199999999999 998	144,320		229,600							(92,381)	229,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	500		0.98599999999999 999	14,250		22,500							(8,848)	22,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	900		1.01699999999999 99	29,826		55,800							(24,828)	55,800			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	500		1.02499999999999 99	13,050		24,500							(11,616)	24,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	4,900		0.997	162,680		279,300							(60,836)	279,300			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	3,600		1.00299999999999 99	112,320		194,400							(69,737)	194,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	12/27/2024	12/26/2025	12/23/2025	Closing Sale	500		1.02899999999999 99	13,550		26,500							(13,475)	26,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	2,900		1.00699999999999	87,464		153,700						(79,491)	153,700			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	3,700		1.004	117,290		203,500						(93,123)	203,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	301		2525.52992399999	16,541								(14,678)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	238		2227.97291399999	15,930								(11,072)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	555		2136.66709099998	24,178		13,905						(7,993)	13,905			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	380		2244.80368200002	23,248								(16,159)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	285		2288.98444800002	13,596								(9,450)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	606		2112.90434300002	30,828		29,573						(10,191)	29,573			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	253		1978.248771	7,655		14,501						(2,531)	14,501			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	344		2444.13623400001	28,216								(25,038)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	303		2160.42983899999	11,232		385						(3,713)	385			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	215		2290.65099000001	9,030								(8,013)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	3,756		240.798	11,250		20,700						(10,879)	20,700			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	4,460		244.440059999999	14,300		26,400						(12,729)	26,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	634		4880.82877999998	89,900		189,100						(30,133)	189,100			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	103		4997.87002000003	8,200		21,500						(7,141)	21,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	101		4901.70849	9,650		17,500						(6,363)	17,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	104		5136.59832000001	6,250		19,000						(5,203)	19,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	571		4917.30779999996	75,320		156,800						(36,625)	156,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	102		4824.15840000003	12,100		22,000						(5,884)	22,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	147		4813.37719999999	8,330		16,800						(4,852)	16,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	106		4771.22642	11,450		24,000						(7,834)	24,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	589		4770.09749000001	80,080		179,200						(71,280)	179,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	99		5214.47860000004	7,750		18,500						(2,898)	18,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	663		4832.45762999999	87,360		185,600						(72,720)	185,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	520		4849.77023999998	66,750		150,000						(37,593)	150,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	337		4977.14879999999	47,090		91,800						(18,574)	91,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	628		4950.30649999997	85,560		179,800						(38,314)	179,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	600		4706.08992000003	75,600		168,000						(45,485)	168,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	826		4905.94364000004	119,720		246,000						(113,471)	246,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	524		4956.33745999997	77,740		166,400						(51,257)	166,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	144		5030.83395999999	11,060		27,300						(6,016)	27,300			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	142		4926.2513300000001	12,320		23,800						(9,308)	23,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	119		5128.2767999999996	10,500		23,400						(4,142)	23,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	722		4993.6373400000002	102,240		216,000						(42,199)	216,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	610		4911.4873399999997	74,700		149,999						(56,435)	149,999			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	102		4990.8468000000003	11,000		24,500						(5,349)	24,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	641		4790.0282299999999	79,360		161,199						(69,113)	161,199			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	101		5078.6295	8,250		19,000						(3,694)	19,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	570		4757.01224	71,550		151,200						(48,955)	151,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	946		5077.5224500000004	123,840		264,000						(46,311)	264,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	671		4780.0171600000003	91,520		201,600						(53,303)	201,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	431		4840.8992799999996	57,120		115,500						(31,071)	115,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	563		4956.2254800000001	85,960		181,999						(45,105)	181,999			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	512		4836.1499999999996	79,500		162,500						(50,889)	162,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	101		5010.2197699999997	12,600		29,500						(11,942)	29,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	123		42162	106,335		188,700						(70,111)	188,700			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	15		40901	8,334		10,778						(3,287)	10,778			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	17		42193	16,569		27,300						(11,881)	27,300			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	162		39525	153,728		256,000						(92,490)	256,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	21		43440	22,203		44,100						(16,347)	44,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	18		40668	22,666		46,200						(11,893)	46,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	189		39674	207,450		344,999						(108,854)	344,999			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	142		42681	135,780		234,000						(99,970)	234,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	155		44145	167,076		278,800						(145,503)	278,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	18		41064	13,538		27,300						(8,145)	27,300			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	31		40677	29,592		46,885						(13,935)	46,885			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	140		39033	113,355		181,500						(53,380)	181,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	36		42286	31,470		57,000						(20,749)	57,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	34		45588	30,750		53,453						(26,780)	53,453			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	45		40787	30,150		55,800						(15,820)	55,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	157		42193	134,244		217,800						(96,257)	217,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	33		40235	26,858		48,100						(16,159)	48,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	41		40560	31,824		64,000						(14,986)	64,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	125		39339	112,994		191,100						(44,570)	191,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	147		44810	170,016		277,201						(157,872)	277,201			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	24		42658	22,480		44,000						(14,822)	44,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	12		44073	13,805		25,777						(10,164)	25,777			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	31		46198	24,542		46,200						(22,789)	46,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	56		40081	56,782		85,719						(22,397)	85,719			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	19		43370	12,448		23,200						(8,926)	23,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	18		44713	31,896		44,508						(27,778)	44,508			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	37		20080	11,844		25,900						(6,898)	25,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	36		20330	13,160		28,000						(8,677)	28,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	23		22325	11,670		23,500						(10,836)	23,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	252		21554	144,990		253,801						(134,634)	253,801			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	41		20060	12,552		24,800						(8,276)	24,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	286		19268	123,498		232,199						(71,927)	232,199			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	58		19740	24,464		50,600						(14,248)	50,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	254		19519	87,661		156,800						(57,798)	156,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	28		22239	12,018		23,400						(11,160)	23,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	900		1.054999999999999	20,250		2,624						(6,395)	2,624			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	1,600		1.002	24,640		48,000						(13,403)	48,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	500		0.99	10,750		16,500						(4,240)	16,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	3,200		1.002	98,880		166,400						(46,564)	166,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	2,500		0.980999999999998	85,000		132,500						(46,236)	132,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	1,900		0.987999999999999	60,040		95,000						(23,682)	95,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	4,000		1.008	126,400		199,660						(39,916)	199,660			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	800		1.002999999999999	18,320		29,600						(12,535)	29,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	2,700		1.000999999999999	83,970		140,400						(34,658)	140,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	3,800		1	123,500		209,000						(64,804)	209,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	616		2236.026539999998	33,748								(12,458)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	248		2203.7859480000002	8,260								(3,994)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	644		2159.38733	29,562		5,153						(14,294)	5,153			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	446		2205.804067	14,652								(7,084)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	284		2295.0913919999998	10,644								(3,929)				

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	248		2001.974048	8,560		15,500						(4,139)	15,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	284		2098.911705	9,606		17,629						(3,546)	17,629			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	379		2278.21572000000 01	15,856								(5,853)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/27/2024	11/26/2025	11/26/2025	Expiration	1,278		3404.28704000000 02	97,051								(88,204)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	424		3124.22164000000 02	23,322		44,200						(15,377)	44,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	375		2993.42905999999 99	20,592		11,913						(9,697)	11,913			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	1,303		3062.84204	69,360		119,999						(45,732)	119,999			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	1,330		2946.51929999999 99	92,274		104,636						(43,453)	104,636			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	261		3268.46369999999 98	12,384								(8,165)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	231		3242.33044999999 99	10,983								(6,397)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	165		3157.40504999999 98	8,945								(5,210)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	1,649		3105.84319999999 98	99,350								(57,863)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	171		3028.61137999999 98	11,445								(5,390)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	341		2936.4	28,760		53,000						(17,303)	53,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/27/2024	11/26/2025	11/26/2025	Expiration	149		3575.84695999999 99	6,365								(5,785)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	1,464		2942.27280000000 02	107,973		197,800						(64,962)	197,800			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	1,843		385.795520000000 01	10,430		13,705						(5,302)	13,705			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	2,347		390.413180000000 01	12,870		33,809						(8,806)	33,809			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	1,570		383.708720000000 03	11,940		19,611						(7,380)	19,611			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	2,391		380.1438	15,570		25,075						(7,332)	25,075			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	38,842		388.75	335,220		703,437						(240,364)	703,437			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	34,628		374.293740000000 01	299,000		438,606						(111,814)	438,606			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	1,570		388.677059999999 98	8,700		11,811						(5,378)	11,811			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	38,680		387.8	327,000		717,896						(233,571)	717,896			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	3,129		387.688170000000 01	20,760		75,954						(18,422)	75,954			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	5,530		381.998319999999 98	40,110		62,116						(20,389)	62,116			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	1,860		381.272940000000 01	11,270		17,402						(5,307)	17,402			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	1,590		374.351040000000 01	15,540		25,883						(7,258)	25,883			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	31,866		379.72	263,780		430,504						(134,088)	430,504			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	2,340		391.583880000000 02	12,780		30,969						(8,672)	30,969			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	6,239		388.12194	42,960		104,184						(29,151)	104,184			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	35,356		384.66	299,200		712,775						(203,029)	712,775			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	1,311		388.12268	7,000		6,108							(3,808)	6,108			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	35,863		376.80642999999998	288,900		560,312							(140,482)	560,312			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	2,125		383.20573999999999	11,360		19,604							(5,524)	19,604			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	7,460		397.27184	37,700		104,133							(28,482)	104,133			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	1,300		382.73669999999998	12,250		28,705							(8,313)	28,705			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	2,120		382.27580999999998	12,880		17,710							(6,015)	17,710			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	24,993		369.87734	229,710		471,927							(94,811)	471,927			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	3,494		376.57531999999998	21,320		42,568							(8,800)	42,568			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	30,163		380.11622	266,800		381,979							(145,127)	381,979			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	5,332		377.33048000000002	37,800		50,387							(14,683)	50,387			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	3,996		379.54962	24,900		29,608							(9,312)	29,608			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	3,610		395.16820000000001	19,180		40,404							(13,700)	40,404			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	5,579		380.1943	36,540		68,260							(17,768)	68,260			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	3,601		396.13625000000002	19,740		38,619							(14,154)	38,619			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	25,412		377.01445999999999	218,880		430,371							(122,669)	430,371			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	23,026		381.41564	200,640		340,422							(124,022)	340,422			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	4,992		383.24405999999999	35,530		46,359							(20,596)	46,359			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	33,107		380.19941999999998	282,240		408,233							(163,606)	408,233			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	31,460		375.08	254,880		368,081							(99,003)	368,081			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	3,859		393.41500000000002	25,200		51,878							(18,069)	51,878			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	3,153		387.43043999999998	17,160		16,079							(9,947)	16,079			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	6,381		378.39684	44,640		85,074							(19,867)	85,074			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	7,823		391.52287000000001	40,200		159,886							(35,672)	159,886			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	25,522		375.77384999999998	215,040		460,569							(121,108)	460,569			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	29,729		383.47	253,080		846,966							(224,574)	846,966			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	2,120		381.14370000000002	13,840		20,110							(6,464)	20,110			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	37,302		388.33127999999999	329,150		854,166							(248,671)	854,166			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	35,201		383.12648999999999	303,750		763,637							(207,829)	763,637			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	5,508		383.92881999999997	38,850		48,753							(21,133)	48,753			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	3,610		392.06580000000002	23,660		51,604							(16,900)	51,604			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	5,402		392.60719999999998	37,170		100,607							(28,082)	100,607			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	2,127		377.26841999999999	15,920		30,758							(7,085)	30,758			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	1,853		378.903309999999 98	14,280		27,881						(8,003)	27,881			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	31,398		373.012639999999 98	249,210		468,683						(98,300)	468,683			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	2,647		377.014459999999 99	22,800		44,830						(12,778)	44,830			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	30,739		376.237889999999 99	270,280		442,400						(126,230)	442,400			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	1,329		383.286659999999 98	6,650		11,224						(2,960)	11,224			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	4,187		386.0018	27,680		42,695						(17,110)	42,695			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	2,924		376.15	24,090		51,674						(13,567)	51,674			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	37,752		375.763860000000 02	309,560		602,752						(137,771)	602,752			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	6,519		386.96159	44,750		116,414						(30,618)	116,414			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	5,099		375.248479999999 97	35,150		64,711						(13,865)	64,711			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	31,086		375.250859999999 99	272,610		478,070						(128,376)	478,070			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	6,053		213.920880000000 01	14,781		26,000						(6,961)	26,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	2,769		253.558400000000 01	9,177		17,500						(7,463)	17,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	5,063		232.2698	15,708		25,200						(13,680)	25,200			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	4,044		247.032720000000 01	11,970		22,000						(11,345)	22,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	4,226		209.988419999999 99	11,214		18,000						(5,022)	18,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	4,018		219.529799999999 99	11,727		19,800						(7,056)	19,800			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	7,976		213.982519999999 99	19,346		35,700						(6,484)	35,700			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	4,734		256.55212	14,688		28,800						(12,227)	28,800			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	2,561		716.542019999999 98	138,890								(61,814)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	1,653		721.576260000000 05	72,360								(30,813)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	6,732		757.17165	338,640		264,366						(248,398)	264,366			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	5,504		743.360300000000 05	270,190		325,587						(192,993)	325,587			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	3,045		726.001949999999 97	137,500		106,372						(82,349)	106,372			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	1,025		775.584809999999 95	51,520		11,697						(40,763)	11,697			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	4,505		761.573020000000 04	206,720		250,004						(155,608)	250,004			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	3,287		747.891219999999 98	163,250		43,618						(94,631)	43,618			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	2,958		774.479640000000 02	136,160								(120,823)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	570		710.680299999999 99	23,440								(8,201)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	2,452		752.544419999999 95	146,110		29,530						(79,076)	29,530			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	498		7163.67960000000 04	186,840		51,931						(165,795)	51,931			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	10,332		962.746290000000 04	220,000								(110,000)				

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	8,530		970.418609999999 94	184,260								(117,440)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	1,336		987.903630000000 02	18,980								(12,097)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	1,446		976.238230000000 04	22,400								(11,200)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	471		4932.66899999999 99	52,531		117,300						(50,799)	117,300			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	12/22/2025	Closing Sale	136,402		264.730705		90,000	106,800		24,793				(65,207)	82,007			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	140,025		267.541090999999 99	866,250		562,287						(704,423)	562,287			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/08/2024	08/08/2025	08/08/2025	Expiration	22,488		270.539053000000 02	99,600								(59,924)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	66,719		269.900834999999 97	211,750		22,796						(210,570)	22,796			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/10/2024	10/10/2025	10/10/2025	Expiration	113,115		269.022354000000 01	671,840								(520,491)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/16/2024	05/16/2025	05/16/2025	Expiration	136,514		262.188368000000 03	854,420								(319,520)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/22/2024	08/22/2025	08/22/2025	Expiration	17,780		273.468466999999 98	81,600								(52,233)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	9,930		265.747908999999 99	41,860								(17,277)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	142,354		272.128457000000 03	859,140								(599,510)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	111,722		269.772074999999 97	736,880		48,803						(684,246)	48,803			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	15,870		269.448962999999 99	64,680								(30,459)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	25,223		264.280538999999 98	118,800								(46,860)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/09/2024	05/09/2025	05/09/2025	Expiration	91,371		261.571300000000 01	535,360								(189,823)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	18,127		275.448641000000 01	75,950								(70,525)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	17,176		273.700695999999 99	63,480								(51,621)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/09/2024	05/09/2025	05/09/2025	Expiration	15,675		267.064297000000 01	57,400								(20,352)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	01/02/2026	12/22/2025	Closing Sale	132,620		263.716020000000 01		31,650	36,600		877				(30,773)	35,723			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	18,515		268.772055000000 02	73,990								(33,133)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	12/22/2025	Closing Sale	22,670		261.984666		13,800	33,100		4,129				(9,671)	28,971			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	178,644		258.657048999999 97	1,078,790		122,630						(361,589)	122,630			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/09/2026	12/22/2025	Closing Sale	9,612		264.770398		15,800	20,600		744				(15,056)	19,856			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/11/2024	07/11/2025	07/11/2025	Expiration	16,839		271.239973000000 02	72,900								(38,252)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	12/22/2025	Closing Sale	20,137		271.071559999999 98		26,200	22,000		7,218				(18,982)	14,782			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	107,182		272.707134999999 99	648,240								(477,276)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/06/2024	09/05/2025	09/05/2025	Expiration	25,567		274.462672	106,950								(73,176)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/25/2024	07/25/2025	07/25/2025	Expiration	14,698		272.243354000000 01	48,750								(27,455)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	12/22/2025	Closing Sale	16,688		268.152492		16,200	11,200		1,691				(14,509)	9,509			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/06/2024	09/05/2025	09/05/2025	Expiration	136,730		269.604924999999 98	852,390								(583,214)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	149,901		265.370381000000 01	861,490		619,725						(717,119)	619,725			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	19,072		272.224194000000 01	81,090								(76,857)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	145,843		267.143389000000 01	932,100		312,733						(883,446)	312,733			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/19/2024	09/19/2025	09/19/2025	Expiration	189,898		271.268070000000 02	1,274,280								(913,701)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/15/2024	08/15/2025	08/15/2025	Expiration	12,625		275.649601000000 02	45,900								(28,498)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/25/2024	07/25/2025	07/25/2025	Expiration	174,490		264.548366999999 98	1,106,570								(623,206)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/02/2024	05/02/2025	05/02/2025	Expiration	13,119		265.136434000000 01	45,220								(15,157)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/16/2026	12/22/2025	Closing Sale	119,674		263.429319000000 02		32,400	38,250		2,136				(30,264)	36,114			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	19,821		277.338525	82,080								(60,433)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	164,416		270.991437000000 02	1,030,260								(778,356)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	19,424		270.655112999999 97	92,040								(50,066)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/19/2024	09/19/2025	09/19/2025	Expiration	27,128		276.442862999999 99	120,620								(86,489)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/22/2024	08/22/2025	08/22/2025	Expiration	149,652		268.879164	989,800								(633,581)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	103,825		271.409624000000 01	504,990								(294,115)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	12/22/2025	Closing Sale	123,513		253.797644999999 99		110,400	251,600		33,028				(77,372)	218,572			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	155,158		270.416183999999 99	984,650		112,365						(781,769)	112,365			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2024	06/06/2025	06/06/2025	Expiration	131,295		262.737815000000 01	823,480								(352,920)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	125,156		265.798536000000 01	848,360		353,525						(755,134)	353,525			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	142,020		268.602375999999 99	972,820		490,283						(884,138)	490,283			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/09/2026	12/22/2025	Closing Sale	106,502		258.788356000000 02		51,800	86,800		2,439				(49,361)	84,361			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/15/2024	08/15/2025	08/15/2025	Expiration	119,942		268.643843	775,200								(481,305)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	125,378		268.792666	712,320		18,385						(606,646)	18,385			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	149,029		265.326331999999 98	972,650		454,890						(847,061)	454,890			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/08/2024	08/08/2025	08/08/2025	Expiration	148,424		266.536995999999 99	910,800								(547,981)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	18,979		271.409624000000 01	92,310								(53,763)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	153,408		263.227641000000 01	966,280								(432,702)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/31/2024	10/31/2025	10/31/2025	Expiration	29,829		270.402355	111,390								(92,723)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/05/2024	07/03/2025	07/03/2025	Expiration	95,697		263.82907	642,620								(326,665)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	94,721		262.344241000000 01	530,720								(219,051)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/12/2024	09/12/2025	09/12/2025	Expiration	20,231		276.750019000000 01	83,600								(58,336)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	12/22/2025	Closing Sale	131,225		258.396698000000 01		68,600	88,400		7,162				(61,438)	81,238			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/27/2024	06/27/2025	06/27/2025	Expiration	23,849		268.389099999999 98	99,540								(48,403)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2024	06/06/2025	06/06/2025	Expiration	22,388		267.481326000000 02	94,990								(40,710)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/16/2026	12/22/2025	Closing Sale	13,339		268.939295000000 02		13,400	8,000		884				(12,516)	7,116			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Expiration	23,274		273.584480999999 8	75,640								(65,873)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	13,011		267.853819999999 8	45,560		26,468						(44,058)	26,468			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/05/2024	07/03/2025	07/03/2025	Expiration	19,591		269.402923999999 8	83,720								(42,558)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	176,794		261.059479000000 01	1,104,180		1,560,849						(1,067,778)	1,560,849			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/21/2024	06/20/2025	06/20/2025	Expiration	123,179		263.090285999999 99	841,080								(396,076)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	21,750		276.416691000000 01	87,910								(66,416)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	26,980		274.605114000000 01	87,840								(78,187)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	22,918		274.852282	98,580								(64,998)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/27/2024	11/26/2025	11/26/2025	Expiration	12,978		274.265678999999 8	56,700								(51,531)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	12/22/2025	Closing Sale	101,730		262.125288000000 01		38,850	45,450		3,336				(35,514)	42,114			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	12/22/2025	Closing Sale	7,212		268.711349999999 98		15,100	9,200		1,297				(13,803)	7,903			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	9,531		268.064775	35,750		20,757						(35,551)	20,757			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/10/2024	10/10/2025	10/10/2025	Expiration	23,442		274.128671999999 99	91,350								(70,771)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/27/2024	06/27/2025	06/27/2025	Expiration	185,113		264.690825000000 02	1,051,350								(511,233)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/07/2024	11/07/2025	11/07/2025	Expiration	34,330		273.884451000000 01	126,960								(108,125)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	129,009		271.335471999999 98	739,880								(487,833)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Expiration	28,143		276.377261999999 97	110,200								(87,494)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	98,988		266.907169000000 01	633,350								(344,515)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	126,498		261.663900000000 01	741,440								(292,457)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/11/2024	07/11/2025	07/11/2025	Expiration	146,315		266.429805999999 99	934,490								(490,351)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/16/2024	05/16/2025	05/16/2025	Expiration	25,477		267.710891	100,500								(37,583)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/31/2024	05/29/2026	12/22/2025	Closing Sale	50,798		263.129703000000 01	56,200		60,400		12,170				(27,596)	48,230			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/13/2024	06/12/2026	12/22/2025	Closing Sale	95,218		263.491661000000 02	78,250		68,750		18,380				(38,265)	50,370			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/16/2024	05/15/2026	12/22/2025	Closing Sale	52,856		262.188368000000 03	63,400		65,000		12,505				(31,132)	52,495			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/21/2024	06/18/2026	12/22/2025	Closing Sale	73,681		263.355231	82,750		76,500		20,230				(40,689)	56,270			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2024	06/05/2026	12/22/2025	Closing Sale	74,375		262.737815000000 01	79,250		78,500		17,853				(38,754)	60,647			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/18/2026	12/22/2025	Closing Sale	47,451		261.320800000000 02	103,360		126,720		51,112				(50,544)	75,608			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/09/2024	05/08/2026	12/22/2025	Closing Sale	79,902		260.786586	50,560		59,200		9,484				(24,827)	49,716			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/23/2024	05/22/2026	12/22/2025	Closing Sale	79,109		261.663900000000 01	60,600		68,800		12,555				(29,798)	56,245			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/27/2024	06/26/2026	12/22/2025	Closing Sale	43,534		265.219150000000 01	80,360		70,560		20,421				(39,297)	50,139			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	12/31/2026	12/22/2025	Closing Sale	65,548		262.404		80,750	92,250		41,602				(39,148)	50,648			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/27/2024	12/24/2026	12/22/2025	Closing Sale	64,050		262.032006000000 02	82,000		94,250		41,453				(40,320)	52,797			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	3,600		19803	55,440		108,232						(41,732)	108,232			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	600		19803	5,400		1,239						(4,065)	1,239			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	500		19825	6,550								(4,175)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	4,900		19825	64,190								(40,912)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	800		19825	7,920								(5,048)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/01/2024	05/01/2025	05/01/2025	Expiration	700		17319	9,030								(2,985)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/01/2024	05/01/2025	05/01/2025	Expiration	5,200		17319	67,080								(22,175)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	500		1.01499999999999	15,750		29,000						(12,808)	29,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	2,700		1.05499999999999	81,212		137,700						(78,534)	137,700			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	1,800		0.997	62,460		106,200						(50,792)	106,200			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	2,200		1.008	66,440		116,600						(61,694)	116,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	600		0.991999999999999	20,400		33,600						(18,943)	33,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	4,300		0.99	150,500		249,400						(142,644)	249,400			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	5,580		377.46902	41,790		60,884						(17,910)	60,884			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	24,977		375.96366	203,980		310,128						(87,420)	310,128			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	12,620		403.321739999998	74,970		16,314						(59,523)	16,314			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	10,301		407.312279999999	70,980		484						(65,910)	484			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	8,284		397.17489	43,230		17,137						(31,829)	17,137			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	12,596		404.08022	91,800		11,641						(79,947)	11,641			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	8,679		403.653250000000 01	56,700		9,530						(53,740)	9,530			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	6,371		409.334330000000 02	38,480		233						(34,251)	233			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	9,097		395.72	52,560		21,348						(50,827)	21,348			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Expiration	26,787		412.340239999999 99	263,940								(255,239)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	51,829		435.51	204,820								(194,129)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	36,020		440.758800000000 01	148,470								(132,155)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	19,603		424.026290000000 02	219,200								(195,112)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	46,569		441.048	182,400								(168,870)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Expiration	22,722		419.466040000000 02	264,040								(229,947)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	23,791		421.582479999998	292,940								(272,016)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	46,846		441.153039999998	183,360								(170,263)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	36,900		431.43471	117,600								(86,585)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	36,218		438.75628	141,120								(125,225)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Expiration	39,270		437.281200000000 01	155,820								(135,700)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	19,710		421.709319999999 99	216,000								(191,670)				

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	23,559		418.976749999999 98	254,600								(241,310)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Expiration	36,869		436.460399999999 99	141,550								(112,384)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Expiration	46,750		428.564759999999 98	159,100								(153,855)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	23,529		421.872000000000 01	285,120								(263,971)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Expiration	18,063		422.315850000000 01	168,630								(133,885)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Expiration	25,855		413.50806	260,590								(191,863)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	3,675		407.701889999999 99	41,700		6,646						(37,118)	6,646			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	7,029		397.97163	74,480		81,732						(54,837)	81,732			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	3,458		404.485110000000 02	45,360		13,225						(39,503)	13,225			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	3,679		407.72	54,600								(50,700)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	1,769		392.554239999999 99	34,580		27,163						(33,440)	27,163			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	1,237		406.95891	19,700		3,379						(15,641)	3,379			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	5,208		403.653250000000 01	54,180		25,188						(51,352)	25,188			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	4,269		766.685920000000 01	207,040		123,970						(116,033)	123,970			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	1,467		747.471779999999 97	70,785								(34,226)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	2,380		747.781470000000 01	116,820								(58,410)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	388		7361.25314999999 96	142,240		71,824						(115,277)	71,824			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	623		7073.97972000000 03	228,360		20,924						(154,959)	20,924			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	392		7048.45449000000 01	150,640		26,322						(104,703)	26,322			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	258		7583.34	101,270		14,130						(97,653)	14,130			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	643		7110.15008000000 03	263,120		168,328						(187,943)	168,328			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	332		6934.54312000000 03	125,120		61,565						(74,935)	61,565			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	246		7493.82376000000 02	82,440		13,483						(68,398)	13,483			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	11,988		977.841180000000 01	266,760		18,413						(190,543)	18,413			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	9,017		971.193719999999 98	200,970								(112,632)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	15,183		953.699880000000 01	349,450		85,177						(209,286)	85,177			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	13,552		968.69	289,510								(135,211)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	1,426		988.748780000000 01	23,100								(12,058)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	1,345		984.189039999999 98	20,280								(9,471)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	9,679		979.964240000000 02	190,950								(99,672)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	1,152		955.614940000000 05	25,520		4,262						(15,284)	4,262			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	2,384		984.81768	39,330								(22,042)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	24		44324	19,999		39,000						(16,263)	39,000			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	12		44448	9,150		22,500						(6,913)	22,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	43		40688	41,820		24,249						(14,828)	24,249			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	167		42558	189,994		336,001						(143,539)	336,001			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	142		39112	199,920		303,878						(70,886)	303,878			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	29		43524	24,000		49,200						(18,132)	49,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	165		42840	150,500		259,000						(122,385)	259,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	15		40372	12,180		13,358						(4,319)	13,358			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	35		20882	15,540		33,600						(11,740)	33,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	56		20585	25,410		51,700						(19,197)	51,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	379		19892	181,500		322,500						(137,122)	322,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	1,657		3201.13794000000 01	127,200		37,707						(100,991)	37,707			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	224		3302.87231999999 99	15,000								(12,197)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	192		3265.33968	10,800		6,377						(8,782)	6,377			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/17/2024	10/17/2025	10/17/2025	Expiration	156		3386.61846000000 01	7,350								(5,836)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	1,603		2984.97812000000 02	121,920		211,199						(63,975)	211,199			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	267		3098.74859999999 99	12,160		19,680						(6,381)	19,680			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/17/2024	10/17/2025	10/17/2025	Expiration	188		3242.71115999999 98	12,000								(9,527)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	1,183		3087.05963999999 99	132,830		244,200						(108,016)	244,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	167		3062.82108000000 02	14,800		18,300						(7,766)	18,300			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	2,562		395.003840000000 03	17,000		29,018						(12,470)	29,018			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	35,356		389.929680000000 02	313,260		579,843						(229,781)	579,843			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	6,405		401.248960000000 01	28,500		32,544						(20,905)	32,544			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	1,281		389.539359999999 99	11,600		21,509						(8,509)	21,509			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	41,377		384.75655	400,000		1,326,683						(379,121)	1,326,683			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	4,344		373.517040000000 01	25,120		60,389						(7,933)	60,389			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	7,032		386.243640000000 03	52,650		190,621						(44,695)	190,621			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	28,473		368.40123	233,100		528,424						(78,130)	528,424			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	31,219		367.623280000000 02	262,200		618,043						(82,800)	618,043			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	2,341		387.586079999999 98	16,650		63,651						(13,860)	63,651			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	39,245		386.922689999999 99	349,600		1,190,589						(324,629)	1,190,589			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	2,441		370.245079999999 97	17,910		40,794						(6,003)	40,794			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	6,251		390.466979999999 98	35,760		143,041						(30,357)	143,041			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	3,901		393.353729999999 98	19,200		83,585						(15,982)	83,585			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	3,620		387.463379999999 97	29,960		106,285						(28,396)	106,285			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	46,553		384.125490000000 01	406,330		1,427,052						(338,236)	1,427,052			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	8,017		395.19718	40,920		173,345						(38,784)	173,345			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	1,302		381.636360000000 02	12,700		41,300						(10,781)	41,300			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	35,584		390.62	305,800		599,598						(225,149)	599,598			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	10,844		394.281580000000 02	61,740		249,179						(57,330)	249,179			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	4,647		390.021169999999 98	34,560		126,591						(32,091)	126,591			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	30,994		382.404240000000 02	289,170		959,146						(245,477)	959,146			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	6,400		401.557360000000 02	27,500		37,841						(20,247)	37,841			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	2,816		395.69806	17,820		33,150						(13,120)	33,150			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	4,510		377.693879999999 98	22,780		23,915						(11,580)	23,915			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	7,770		398.16208	48,050		17,419						(47,784)	17,419			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	7,534		409.422599999999 99	53,630		3,522						(48,741)	3,522			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	2,905		377.952580000000 01	24,530		20,191						(9,173)	20,191			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	5,746		383.272890000000 02	30,800		24,842						(17,346)	24,842			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	3,420		377.78958	23,790		16,632						(12,483)	16,632			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	1,862		375.64398	16,660		15,896						(7,460)	15,896			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	7,448		388.960649999999 99	42,340		28,059						(26,288)	28,059			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	3,504		365.4153	22,750		24,143						(7,625)	24,143			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	9,445		403.12464	56,620		13,343						(46,043)	13,343			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	13,530		393.148419999999 99	146,370		186,194						(74,405)	186,194			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/25/2024	07/25/2025	07/25/2025	Expiration	38,653		414.286980000000 03	156,880								(88,353)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	27,495		390.27096	250,920		363,179						(84,103)	363,179			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	13,822		392.397460000000 02	148,720		189,392						(74,360)	189,392			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	35,617		406.317600000000 03	162,140								(81,070)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/27/2024	11/26/2025	11/26/2025	Expiration	23,087		427.11624	269,800								(245,205)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/27/2024	12/26/2025	12/26/2025	Expiration	15,791		414.120479999999 99	172,620								(171,664)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	25,265		390.308760000000 01	297,350		360,810						(133,154)	360,810			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/05/2024	07/03/2025	07/03/2025	Expiration	35,284		407.095199999999 98	160,930								(81,806)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/11/2024	07/11/2025	07/11/2025	Expiration	37,098		408.955319999999 97	184,710								(96,922)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/16/2024	05/16/2025	05/16/2025	Expiration	33,535		408.249379999999 97	166,370								(62,216)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	22,627		395.652870000000 01	250,260		235,486						(131,318)	235,486			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	22,743		402.417599999999 99	251,680		96,710						(145,891)	96,710			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/27/2024	12/26/2025	12/26/2025	Expiration	34,089		430.477840000001	134,640								(133,894)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/27/2024	11/26/2025	11/26/2025	Expiration	29,406		443.98692	128,260								(116,568)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	48,603		409.24498	218,960								(102,262)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	14,041		391.05892	173,840		186,478						(84,055)	186,478			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/15/2024	08/15/2025	08/15/2025	Expiration	41,094		420.497999999999	163,200								(101,327)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	1,325		414.462060000001	3,500								(1,692)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	12,275		398.971380000001	131,600		126,048						(74,115)	126,048			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	47,604		405.725579999998	218,380								(97,791)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	36,538		434.505600000002	141,120								(114,757)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	44,507		406.157719999998	223,440								(108,037)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	16,443		398.432520000001	90,280		82,995						(30,260)	82,995			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	2,584		425.634000000001	5,900								(3,420)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	15,320		391.451720000002	198,940		188,999						(92,912)	188,999			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	18,749		405.702699999999	194,180		71,009						(120,562)	71,009			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	41,867		418.669080000001	166,860								(96,724)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	2,906		412.652199999999	10,120								(4,726)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/24/2024	10/24/2025	10/24/2025	Expiration	17,648		418.4128	186,020								(151,269)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	25,613		397.266790000001	250,260		206,269						(93,588)	206,269			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	6,007		382.89	69,460		103,500						(39,119)	103,500			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	3,714		376.94	42,560		63,000						(21,635)	63,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	3,888		411.068519999998	44,000		2,533						(39,989)	2,533			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	1,541		389.35	15,240		22,200						(9,462)	22,200			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	1,348		368.75412	14,800		20,500						(4,961)	20,500			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	2,256		397.763120000001	26,910		27,447						(26,761)	27,447			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	2,112		377.195159999999	28,080		40,800						(10,501)	40,800			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	11,434		401.917680000002	124,660		87,723						(101,372)	87,723			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	1,316		377.409510000001	21,950		34,000						(11,518)	34,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	3,457		375.64398	50,830		79,300						(22,762)	79,300			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	2,336		758.211360000001	131,220		144,293						(101,299)	144,293			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	2,264		737.392439999997	125,936								(58,816)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	4,738		741.664840000003	224,000		249,953						(155,692)	249,953			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	4,738		740.177400000003	227,150		161,201						(154,138)	161,201			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	4,434		766.85	221,680		150,968						(179,658)	150,968			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	3,648		785.40625	154,560		55,828						(152,437)	55,828			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	1,408		777.522849999995	74,690		29,276						(63,404)	29,276			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	2,904		785.5258	151,110								(136,580)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	1,992		746.936320000002	103,200		63,816						(99,514)	63,816			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	2,122		799.4479	112,200								(103,877)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	4,328		737.961120000005	210,880		175,047						(130,352)	175,047			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	2,001		796.461360000001	107,040		3,079						(101,159)	3,079			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	1,945		787.252259999998	84,600		45,478						(70,190)	45,478			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	2,283		786.773299999995	119,700		32,574						(103,915)	32,574			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	975		709.985519999995	50,470								(19,604)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	4,394		748.45389	226,050		159,181						(148,423)	159,181			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	5,574		746.738320000004	291,480		87,017						(185,778)	87,017			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	56		7119.43004999999	20,040								(8,919)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	43		7032.04392000001	14,070								(5,991)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	83		7257.13263999998	34,260								(16,001)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	632		7258.74341999998	251,620		37,558						(184,567)	37,558			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	323		7477.09950000003	125,760		13,411						(124,033)	13,411			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	652		7202.11	252,390		165,179						(189,986)	165,179			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	248		7292.65372000002	89,280								(43,168)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	210		7072.35	79,800								(46,258)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	115		6837.11975999996	50,320								(19,546)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	159		6989.95	57,310								(23,459)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	441		7323.22396000003	187,840								(101,661)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	278		7337.47152000001	127,050								(66,317)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	458		7156.58867999998	181,170								(115,471)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	1,023		994.46384	14,300								(12,925)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	1,566		973.168840000005	19,440								(8,278)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	12,045		974.344799999996	242,190		62,357						(210,253)	62,357			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	8,456		968.550479999999	177,694								(120,578)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	12,473		981.27	266,910								(247,112)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	10,485		964.094939999995	226,240		232,802						(187,705)	232,802			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	1,867		981.572279999998	28,260		12,626						(22,903)	12,626			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	6,720		962.142299999998	159,250		47,601						(141,313)	47,601			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	9,299		959.247600000003	209,700		142,107						(178,015)	142,107			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/09/2024	10/09/2025	10/09/2025	Expiration	2,164		982.88351	32,550								(25,128)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	13,783		929.219609999999	321,339		61,631						(106,228)	61,631			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/01/2024	05/01/2025	05/01/2025	Expiration	1,496		933.89846	31,570								(10,436)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	1,765		980.5009599999996	26,180		10,284						(21,721)	10,284			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	1,956		991.847999999996	25,840								(22,433)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	7,053		964.34	142,800		143,453						(140,838)	143,453			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	2,681		979.215199999998	43,901								(29,790)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	14,541		976.802220000003	302,460		115,405						(227,676)	115,405			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	7,564		979.449569999999	164,280								(120,502)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/20/2024	11/20/2025	11/20/2025	Expiration	2,171		983.437199999996	31,710								(28,138)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	13,500		975.903119999994	291,720		109,452						(263,670)	109,452			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	1,757		967.915499999995	32,470		11,542						(27,564)	11,542			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	830		981.698120000002	10,960		2,477						(10,809)	2,477			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	8,758		969.299729999995	182,750		117,627						(141,079)	117,627			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/25/2024	09/25/2025	09/25/2025	Expiration	1,533		994.156020000001	23,850								(17,494)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	10,061		967.051979999996	213,400		213,540						(172,948)	213,540			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	9,541		971.867160000001	202,740		58,817						(160,410)	58,817			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	2,975		987.432599999998	43,790								(34,647)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	1,232		982.0634	20,016								(13,912)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	10,573		971.36766	220,935		31,975						(153,562)	31,975			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/04/2024	12/04/2025	12/04/2025	Expiration	1,420		997.951590000001	20,580								(19,053)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	12,630		953.172220000004	253,979								(108,150)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/02/2024	10/02/2025	10/02/2025	Expiration	1,946		988.535579999998	30,780								(23,170)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	149		38531	158,175		273,600						(53,017)	273,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	104		39691	100,983		172,200						(51,333)	172,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	23		41703	17,649		21,476						(6,600)	21,476			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	23		40242	23,940		46,800						(12,170)	46,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	15		41502	10,164		24,600						(5,167)	24,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	30		41316	28,224		54,000						(16,438)	54,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	35		40228	30,884		51,800						(11,549)	51,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	170		41097	179,410		293,999						(125,193)	293,999			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	148		40706	116,640		192,001						(63,447)	192,001			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	112		43422	116,976		196,800						(116,328)	196,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	51		42700	33,663		65,100						(23,490)	65,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	15		43414	8,382		2,590						(4,882)	2,590			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	37		42260	27,645		55,500						(17,696)	55,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	12		41293	13,480		26,000						(8,369)	26,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	21		43766	25,659		46,800						(25,517)	46,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	140		41120	152,988		267,900						(97,929)	267,900			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	16		43551	18,186		31,500						(18,085)	31,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	101		40360	101,721		164,000						(63,156)	164,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	34		42536	25,102		56,000						(13,654)	56,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	22		42946	19,062		41,400						(13,302)	41,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	149		41195	116,460		210,001						(67,828)	210,001			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	161		40951	154,050		273,000						(105,403)	273,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	37		41354	27,510		49,500						(18,823)	49,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	37		41537	30,135		57,000						(18,710)	57,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	176		40069	175,770		294,000						(65,731)	294,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	37		39640	28,280		56,000						(9,479)	56,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	426		18502	174,590		300,201						(65,290)	300,201			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	272		19217	130,327		217,299						(80,917)	217,299			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	91		20331	42,156		82,800						(19,852)	82,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	46		19880	18,522		34,200						(11,500)	34,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	54		19375	20,150		42,000						(7,535)	42,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	289		19819	129,903		228,000						(61,173)	228,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	46		19783	28,044		53,100						(17,412)	53,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Expiration	334		2211.54163999999 99	10,535								(3,940)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	468		2184.58478699999 98	19,560		41,000						(12,144)	41,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	1,622		2092.05550399999 99	88,298		34,383						(33,020)	34,383			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/16/2024	05/16/2025	05/16/2025	Expiration	382		2184.29041599999 98	12,464								(4,661)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	315		2352.05731999999 99	10,780		25,900						(8,766)	25,900			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	1,262		2205.60846799999 99	69,160		128,800						(56,240)	128,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	328		2212.34588399999 98	18,018		24,315						(11,187)	24,315			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	1,545		2169.63650400000 01	66,462		135,300						(41,265)	135,300			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	293		2070.941499	12,984								(5,121)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	225		2329.86810000000 01	10,500		24,000						(8,538)	24,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	987		2034.83390800000 01	47,480		89,999						(24,136)	89,999			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	1,236		2015.96789800000 01	61,875		114,999						(29,138)	114,999			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	247		2102.91536	10,895		1,571						(5,131)	1,571			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/23/2024	05/23/2025	05/23/2025	Expiration	1,123		2056.60263600000 01	59,892								(23,624)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	791		2086.73908799999 98	23,984		17,826						(11,294)	17,826			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	345		2071.31499399999 98	15,981		32,900						(8,124)	32,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	1,542		3027.60289999999 99	117,622								(48,548)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	1,852		3320.71488	146,400		55,985						(138,758)	55,985			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	1,419		3033.10007	109,177		202,099						(69,885)	202,099			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	1,251		3012.55519999999 98	85,652		152,000						(46,591)	152,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	160		3231.16728000000 01	7,475		8,506						(5,360)	8,506			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	212		3432.72312000000 01	12,579								(11,922)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	1,382		3352.15194999999 99	104,420								(96,961)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	1,499		2946.90063999999 98	97,152		89,643						(43,505)	89,643			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	272		3124.59283	10,432		23,200						(7,138)	23,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	329		3191.72935000000 01	14,740								(8,018)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	180		3495.2925	12,840								(11,923)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/13/2024	06/13/2025	06/13/2025	Expiration	204		3073.11252000000 01	14,850								(6,650)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	165		3182.61880000000 02	8,070								(4,390)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	297		3124.00217000000 02	17,838		36,900						(11,418)	36,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	170		2955.70611999999 98	13,090		8,687						(5,862)	8,687			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/05/2024	12/05/2025	12/05/2025	Expiration	180		3455.34630000000 02	9,012								(8,368)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	201		3132.00300000000 02	12,636								(5,215)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	1,402		3185.68915000000 02	112,684		219,999						(112,060)	219,999			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,312		3149.91935999999 99	72,693		131,200						(52,123)	131,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/31/2024	05/30/2025	05/30/2025	Expiration	168		3179.72876	7,115								(2,937)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	159		3367.72852999999 99	6,440		886						(6,404)	886			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	1,813		2914.04156999999 99	145,379		265,000						(70,693)	265,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	1,191		2995.25878999999 99	80,080		154,000						(54,792)	154,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/12/2024	12/12/2025	12/12/2025	Expiration	152		3452.48927999999 98	11,225								(10,639)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	19,445		402.2851	209,700		81,182						(113,491)	81,182			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	42,002		418.098799999998	189,054								(102,318)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	4,609		217.166950000000	19,600		40,000						(6,950)	40,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	695		4942.00338000000	116,900		227,500						(86,069)	227,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	138		5119.78089999997	12,320		25,200						(5,280)	25,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	382		5069.74679999999	54,910		136,800						(42,540)	136,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/04/2025	07/04/2025	Closing Sale	100		4989.34878000003	9,200		18,500						(4,689)	18,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/04/2025	07/04/2025	Closing Sale	522		4989.34878000003	74,100		156,364						(37,768)	156,364			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	158		5094.84527999995	16,080		34,013						(5,702)	34,013			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	415		5094.84527999995	67,830		89,284						(24,051)	89,284			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	344		4948.32337999998	40,290		83,300						(28,889)	83,300			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/27/2025	11/27/2025	Closing Sale	634		4799.4141	77,400		186,000						(70,364)	186,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	434		5074.15909000001	60,500		127,600						(25,929)	127,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	39		44494	12,960								(7,014)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	11		44193	8,300								(7,844)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	18		38380	13,090		20,300						(5,574)	20,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	27		48763	7,080								(6,399)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	44		42766	6,290								(2,678)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	14		48608	2,820								(2,665)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	11		43884	10,600		1,650						(10,018)	1,650			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	192		44754	96,390								(79,972)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	158		40102	76,800		238,250						(25,388)	238,250			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	11		45219	8,100								(7,321)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	33		43773	4,680								(2,443)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	31		45429	10,270								(8,521)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	12		42216	13,500		14,397						(10,681)	14,397			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	13		43600	2,800								(1,569)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	13		37145	15,100		24,000						(4,992)	24,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	14		41130	10,440		15,000						(7,457)	15,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	24		37638	13,680		20,700						(4,522)	20,700			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	11		43111	11,700		8,817						(10,575)	8,817			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	21		42685	14,220		17,879						(11,524)	17,879			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	11		48943	2,650								(2,395)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	15		38342	12,960		20,400						(5,519)	20,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	22		43917	9,990								(5,407)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	48		45612	9,000								(6,429)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/26/2024	11/26/2025	11/26/2025	Expiration	147		48135	56,100								(50,706)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	51		46782	13,420								(10,618)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	15		41504	10,020		18,939						(6,386)	18,939			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	23		48254	5,800								(5,481)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	128		44367	51,940								(37,100)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	22		45280	4,950								(3,536)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	49		45061	6,400								(4,079)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	19		41379	13,200		20,800						(9,429)	20,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	17		41033	11,270		18,200						(6,099)	18,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	41		45570	4,930								(3,237)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	24		47409	2,400								(1,991)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	159		43507	61,750								(39,357)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	131		41097	58,650		103,234						(24,975)	103,234			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	23		43082	7,110								(3,985)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	172		45619	90,280								(71,430)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	19		42728	11,360		15,093						(9,207)	15,093			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	12		40827	11,600		18,530						(6,278)	18,530			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	12		42099	9,650		17,000						(8,006)	17,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	12		47084	2,550								(2,018)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	12		46105	1,100								(722)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	29		41504	5,610		2,979						(1,855)	2,979			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	165		45278	77,000								(62,404)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/11/2024	12/11/2025	12/11/2025	Expiration	152		46797	89,110								(84,214)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	139		43968	49,020								(32,186)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	178		41926	113,600		91,391						(63,666)	91,391			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	54		47149	7,820								(6,338)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	16		42992	12,110		7,557						(9,582)	7,557			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	121		43794	59,500								(32,202)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	24		46002	1,900								(1,211)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	166		42184	70,620		15,306						(36,862)	15,306			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	15		39256	12,060		18,600						(6,759)	18,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	213		43239	235,520		377,200						(186,993)	377,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	14		43951	10,680		20,400						(10,328)	20,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	135		43598	160,480		259,600						(136,673)	259,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	142		42766	146,400		246,000						(141,574)	246,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	19		43726	12,800		25,600						(10,655)	25,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	16		45347	15,750		26,249						(13,413)	26,249			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	139		42056	181,540		319,000						(151,117)	319,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	39		43715	42,840		73,100						(34,013)	73,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	12		44493	10,350		19,000						(8,217)	19,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	23		45916	13,000		24,498						(11,071)	24,498			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	36		43601	29,550		60,000						(24,598)	60,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	375		19550	184,690		328,500						(118,222)	328,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	362		20271	178,120		313,900						(141,419)	313,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	208		19922	83,640		151,700						(45,496)	151,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	272		20536	144,100		264,000						(117,180)	264,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	217		20720	118,350		207,001						(105,345)	207,001			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	376		17331	126,720		211,200						(42,474)	211,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	50		20675	20,800		39,000						(16,514)	39,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	38		21587	13,360		24,800						(11,378)	24,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	34		21942	14,140		29,400						(12,314)	29,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	294		20931	135,420		237,901						(123,075)	237,901			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	25		20881	9,950		18,500						(5,058)	18,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	282		20750	162,250		277,300						(141,300)	277,300			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	298		19814	136,200		228,001						(100,279)	228,001			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	41		20828	12,000		25,600						(6,527)	25,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	52		22166	21,340		41,800						(20,636)	41,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	25		21021	9,150		19,000						(6,737)	19,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	227		20996	122,400		211,200						(104,242)	211,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	67		21524	26,600		50,400						(23,165)	50,400			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	25		21059	11,050		22,500						(8,773)	22,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	218		21448	109,020		193,200						(105,426)	193,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	24		22031	9,150		20,000						(8,316)	20,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	54		21386	20,350		42,900						(16,548)	42,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	48		21280	18,600		35,000						(16,556)	35,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	41		20730	19,360		42,400						(10,531)	42,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	29		21167	9,360		18,000						(4,758)	18,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	40		20659	18,720		36,800						(13,783)	36,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	68		18015	26,040		50,400						(8,728)	50,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	56		20310	20,350		40,700						(13,026)	40,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	28		22272	12,360		24,600						(11,953)	24,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	172		20657	78,050		140,000						(39,675)	140,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	48		21637	23,100		47,000						(20,994)	47,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	500		1.006	11,300		18,500						(5,744)	18,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	1,400		1.00299999999999	42,420		71,400						(21,564)	71,400			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	243		2017.521657	10,050		17,000						(4,114)	17,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	389		2140.917477	26,160		7,773						(10,708)	7,773			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	228		2397.34731599999	11,950								(6,697)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	269		2432.34917	14,100								(13,596)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	276		2381.10102899999	11,640								(7,419)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	224		2222.58694800000	8,500		4,782						(8,196)	4,782			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	340		2241.69072999999	11,480								(4,699)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	691		2385.44214300000	28,350								(18,069)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	691		2333.34877499999	37,950								(24,188)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	230		2172.72755700000	7,850		2,679						(5,003)	2,679			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	410		2316.11851500000	31,770								(17,805)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	230		2105.44029	6,650		10,500						(4,238)	10,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	273		2360.025975	17,220								(9,651)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	292		2511.18511200000	10,010		3,009						(9,295)	3,009			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	209		2492.01575999999	10,450		6,149						(9,704)	6,149			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	225		2337.01589599999	7,700		17,000						(7,446)	17,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	330		2474.71583999998	16,880		3,759						(15,341)	3,759			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	360		2390.3318499999 98	12,320		30,400						(11,914)	30,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	1,360		2426.192	89,100		81,506						(80,978)	81,506			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	1,461		2420.13069	76,300		148,043						(70,850)	148,043			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	900		2288.1429400000 02	48,200		102,000						(46,611)	102,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	932		3286.8422399999 99	71,050								(68,513)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	348		3063.1083600000 02	28,000		8,123						(16,769)	8,123			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	193		3380.2184400000 01	9,360								(9,026)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	974		2999.8922400000 01	103,320		84,345						(61,878)	84,345			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	205		3169.1547999999 98	7,680								(3,587)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	237		3155.6559299999 99	11,270								(5,016)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	170		2922.9941399999 98	9,700		17,000						(3,971)	17,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	819		3209.3784799999 99	63,750								(40,632)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	257		3398.8936800000 01	11,440								(11,031)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	203		3170.4157799999 98	8,820								(3,925)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	775		3259.2327599999 99	66,960								(38,815)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	240		3186.1546600000 01	7,840								(3,791)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	261		3050.39129	13,520		12,386						(8,877)	12,386			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	171		2903.3547199999 98	11,400		19,500						(5,324)	19,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	169		2946.0660600000 01	8,450		14,500						(3,761)	14,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	169		2904.73848	10,400		16,500						(4,629)	16,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	323		3380.0598300000 01	16,400								(9,507)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	161		3373.86357	8,450								(4,898)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	278		3129.19794	16,320								(9,774)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	882		3215.6080700000 02	70,740								(46,447)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	881		3093.6645600000 02	59,800								(26,614)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	194		3048.5599200000 01	12,960		6,544						(7,513)	6,544			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	196		3282.9186100000 02	11,640								(7,643)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	856		3104.8954399999 98	47,500								(22,184)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	309		3209.4537799999 98	8,640								(4,178)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	327		3334.9313000000 02	14,700								(9,652)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	915		3132.4114800000 02	49,950								(20,447)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	262		3313.1036399999 98	11,920								(7,597)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	342		3137.02511999999 98	15,700								(7,332)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	339		3194.35181999999 99	12,700								(5,199)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	1,030		3066.74667	67,800								(32,782)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/21/2024	08/21/2025	08/21/2025	Expiration	557		3316.15437999999 99	24,990								(15,928)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	168		3060.92736000000 01	9,750		19,500						(6,804)	19,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	553		3055.069	28,480		67,200						(14,477)	67,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	193		3265.2536	10,260		488						(7,554)	488			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	869		3161.64332000000 01	51,840		99,900						(50,131)	99,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/03/2024	10/03/2025	10/03/2025	Expiration	162		3295.12006999999 99	6,650								(5,024)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	1,541		3109.46860000000 02	123,840		230,400						(91,179)	230,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	1,490		3134.53315000000 02	83,720		156,400						(63,250)	156,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	1,877		2989.32672	161,280		302,400						(112,542)	302,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	1,427		2937.33356	91,140		159,600						(39,060)	159,600			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	1,105		2916.0706	77,120		144,000						(39,203)	144,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	258		3273.44995999999 99	12,320		19,783						(11,914)	19,783			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	257		3202.93960000000 02	15,360		16,651						(11,309)	16,651			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	374		3046.2327	22,880		1,819						(9,806)	1,819			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/06/2024	06/06/2025	06/06/2025	Expiration	170		3146.30218000000 01	6,650								(2,850)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	173		3086.92279999999 98	8,000		18,024						(4,067)	18,024			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	302		3111.64447999999 99	19,620		44,100						(13,691)	44,100			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	291		3211.73840000000 02	18,270		22,496						(13,803)	22,496			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	1,597		382.503319999999 97	8,580		18,071						(4,290)	18,071			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	27,471		372.785199999999 97	201,960		396,539						(70,658)	396,539			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	2,864		388.314990000000 02	19,140		73,961						(17,037)	73,961			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	29,420		384.09	251,990		884,077						(224,299)	884,077			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	5,540		382.850599999999 99	36,540		81,269						(21,984)	81,269			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	2,110		386.262139999999 99	11,200		23,760						(6,738)	23,760			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	2,424		370.928699999999 99	19,890		39,489						(6,959)	39,489			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	2,887		387.898720000000 03	15,730		19,374						(9,161)	19,374			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	38,719		384.82	326,310		589,696						(215,149)	589,696			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	1,330		382.778180000000 02	7,150		11,079						(3,202)	11,079			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	38,031		375.257979999999 98	326,040		602,866						(146,001)	602,866			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	35,087		379.06	289,940		647,702						(174,442)	647,702			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	25,006		375.91	204,920		351,334						(87,260)	351,334			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	5,968		394.24374	29,440		107,225						(22,727)	107,225			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	5,589		378.745920000000 01	38,220		84,249						(19,110)	84,249			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	31,937		376.491480000000 02	249,600		553,421						(124,800)	553,421			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	6,383		377.514040000000 02	47,760		86,781						(21,387)	86,781			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	33,330		380.658959999999 98	283,210		464,985						(164,946)	464,985			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	28,541		367.52211	234,150		562,200						(77,405)	562,200			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	1,885		377.983400000000 02	9,940		17,413						(3,478)	17,413			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	1,359		367.154220000000 01	11,350		27,271						(3,752)	27,271			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	2,076		388.463039999999 98	14,720		49,296						(11,364)	49,296			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	8,071		392.15589	42,160		177,434						(37,527)	177,434			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	2,718		369.36156	19,900		48,543						(6,579)	48,543			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	1,863		376.491480000000 02	14,560		32,283						(7,280)	32,283			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	5,457		389.05302	35,700		60,012						(23,538)	60,012			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	1,297		386.536139999999 99	10,300		33,310						(7,951)	33,310			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	4,848		373.899099999999 98	33,300		64,577						(11,650)	64,577			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	27,505		384.60924	243,800		759,169						(188,208)	759,169			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	4,986		384.088320000000 01	34,580		52,465						(20,140)	52,465			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	5,852		377.413639999999 99	43,780		73,427						(18,643)	73,427			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	233		3253.35080000000 02	10,640								(5,963)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	195		3297.57738000000 02	10,620								(5,748)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	200		3298.328	7,560								(4,237)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	684		3251.52183000000 01	45,150								(24,436)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	167		2884.53776000000 02	10,500		12,000						(5,885)	12,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	261		3380.47737000000 01	10,160								(5,499)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	195		3024.31444999999 99	15,780		10,258						(8,540)	10,258			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/24/2024	07/24/2025	07/24/2025	Expiration	634		3190.38272000000 01	38,000								(21,297)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	1,610		406.648430000000 02	6,060								(2,481)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	1,322		407.34294	7,050								(2,738)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	30,585		389.502850000000 02	315,780		499,980						(129,262)	499,980			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	33,643		405.974800000000 02	170,180								(62,821)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	35,958		395.99633999999998	363,120		281,682						(141,047)	281,682			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	2,908		408.85581999999999	14,190								(5,512)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	30,317		401.05748	162,720		145,294						(66,608)	145,294			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	1,262		433.04660000000001	3,800								(3,664)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	24,297		391.00932	252,980		301,058						(88,508)	301,058			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	29,084		407.34294	155,100								(60,245)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	26,754		411.65179999999998	280,900								(270,868)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	4,539		404.11786999999998	22,270								(7,791)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/15/2024	05/15/2025	05/15/2025	Expiration	1,854		411.62380000000002	6,510								(2,403)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	25,961		395.43	241,080		202,119						(88,994)	202,119			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	17,871		418.99520000000001	179,280								(145,296)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	46,992		401.87069000000002	265,760		71,866						(92,979)	71,866			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	36,487		435.11040000000003	148,470								(120,326)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/18/2024	12/18/2025	12/18/2025	Expiration	46,441		427.89600000000002	196,880								(189,849)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	5,908		209.90862000000001	20,670		29,900						(7,730)	29,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	4,293		234.58064999999999	10,600		20,000						(6,989)	20,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/29/2024	08/29/2025	08/29/2025	Expiration	4,293		234.58064999999999													
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	3,728		241.15860000000001	10,350		17,100						(10,293)	17,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	160		44046	161,700		259,000						(143,931)	259,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	191		38879	190,920		333,000						(85,494)	333,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	52		40154	35,200		70,000						(15,763)	70,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	20		42571	12,640		29,600						(7,119)	29,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	39		40014	39,300		79,500						(16,843)	79,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	11		46421	11,000		11,243						(9,997)	11,243			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	27		46690	19,320		19,783						(17,559)	19,783			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	35		40933	21,280		37,800						(11,985)	37,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	33		40770	28,730		58,500						(13,970)	58,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	177		38731	169,050		276,000						(72,450)	276,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	176		39360	162,150		269,100						(78,848)	269,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	123		45169	145,200		253,000						(131,964)	253,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	21		40442	15,680		32,000						(6,720)	32,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	165		40255	168,960		303,600						(95,156)	303,600			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	27		44748	31,800		40,966						(28,305)	40,966			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	02/22/2024	02/21/2025	02/21/2025	Expiration	248		2219.249476	9,350								(1,321)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	228		2341.8394499999 99	13,550								(8,897)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	548		2322.1417350000 02	36,120								(23,716)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	491		2126.68995	44,900		25,229						(26,891)	25,229			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/28/2024	08/28/2025	08/28/2025	Expiration	548		2396.5553249999 98	24,000								(15,758)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	295		2122.6197299999 99	9,030		16,337						(5,408)	16,337			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	541		2173.49748	39,490		2,451						(23,651)	2,451			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	348		2160.8481740000 02	18,480		2,941						(2,611)	2,941			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	08/07/2024	08/07/2025	08/07/2025	Expiration	393		2250.8316599999 98	19,120								(11,451)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	376		2184.5380359999 99	19,600		18,932						(10,285)	18,932			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	518		2163.2876660000 02	22,440		37,031						(11,775)	37,031			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	1,535		2141.4288839999 99	86,130		165,000						(55,133)	165,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	465		2203.7797249999 99	20,300		43,000						(12,994)	43,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	279		2242.480247	11,460		26,400						(7,336)	26,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	1,631		2082.3395759999 99	94,520		183,600						(56,868)	183,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	1,553		2103.7866300000 01	88,440		161,700						(46,407)	161,700			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	384		2157.3788399999 99	12,240		23,427						(7,364)	23,427			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	2,120		384.12194	11,680		26,625						(6,995)	26,625			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	33,288		387.91753	278,640		991,709						(226,586)	991,709			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	33,827		386.882729999998	293,440		664,590						(204,763)	664,590			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	2,340		389.95398	14,400		23,300						(9,455)	23,300			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	5,191		392.1946800000 01	29,600		138,737						(26,754)	138,737			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	25,293		369.4101600000 02	233,120		489,416						(95,425)	489,416			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/30/2024	05/30/2025	05/30/2025	Expiration	25,293		369.4101600000 02													
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	6,539		390.3487200000 01	34,000		167,733						(29,516)	167,733			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	27,503		385.0245899999 99	238,500		722,921						(184,772)	722,921			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	5,857		378.9703099999 98	39,380		85,517						(19,041)	85,517			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	4,471		383.6823400000 01	30,430		41,209						(15,884)	41,209			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	7,702		397.6692899999 99	40,800		102,912						(30,712)	102,912			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	3,349		391.2451199999 99	23,920		86,797						(18,991)	86,797			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	4,390		389.9808899999 99	31,960		72,645						(22,302)	72,645			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	32,218		382.533540000000 02	261,990		1,018,615						(228,162)	1,018,615			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	5,935		395.668130000000 02	31,280		130,820						(25,436)	130,820			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	5,440		393.009079999999 98	31,290		140,945						(28,438)	140,945			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	2,104		386.724420000000 01	11,840		12,992						(6,180)	12,992			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	8,237		393.94914	51,520		203,535						(40,763)	203,535			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	5,968		394.27443	29,670		101,668						(22,986)	101,668			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	2,838		391.792829999999 98	19,030		73,565						(15,475)	73,565			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	2,130		381.97503	11,840		24,697						(5,725)	24,697			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	38,745		384.57	327,800		594,342						(215,231)	594,342			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	1,884		370.153439999999 99	16,660		35,046						(6,820)	35,046			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	6,548		389.78717	34,250		159,540						(29,828)	159,540			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	2,127		374.196900000000 03	16,720		21,691						(6,172)	21,691			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	3,346		392.006590000000 02	23,530		89,184						(18,617)	89,184			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	5,475		386.598239999999 98	38,640		60,679						(24,734)	60,679			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	31,402		388.121489999999 99	275,720		958,986						(218,152)	958,986			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	31,174		387.36372	278,300		928,870						(220,958)	928,870			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	5,440		390.692720000000 01	35,910		153,543						(32,636)	153,543			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	40,492		384.489480000000 01	361,920		1,394,185						(327,120)	1,394,185			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	4,663		390.652240000000 01	30,240		76,697						(21,018)	76,697			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	3,767		376.099679999999 98	23,380		47,692						(9,570)	47,692			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	1,855		378.461990000000 01	14,420		33,797						(8,636)	33,797			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	1,315		379.499480000000 01	11,400		17,620						(5,951)	17,620			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	40,149		385.287879999999 97	361,150		1,350,298						(328,227)	1,350,298			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	5,710		389.883120000000 02	37,400		165,814						(33,804)	165,814			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	4,648		391.917239999999 99	30,060		67,920						(20,976)	67,920			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	8,502		393.185819999999 98	54,120		203,829						(42,969)	203,829			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	5,721		388.415700000000 02	38,720		65,753						(25,423)	65,753			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	7,585		384.613920000000 01	56,260		238,071						(48,841)	238,071			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	7,596		384.060619999999 97	56,550		228,562						(49,248)	228,562			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	35,248		377.33	292,600		682,042						(175,238)	682,042			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	1,825		389.282950000000 03	10,920		15,326						(6,990)	15,326			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	5,135		392.995409999999 99	36,400		92,608						(27,400)	92,608			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	1,308		383.849280000000 02	10,150		42,047						(8,812)	42,047			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	33,936		385.633980000001	294,750		728,472						(204,867)	728,472			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	35,943		375.59	295,650		646,263						(142,952)	646,263			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	29,979		379.879740000003	255,360		390,341						(133,292)	390,341			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	1,816		388.878690000001	12,600		40,742						(9,762)	40,742			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	3,722		378.304849999999	22,820		22,560						(8,424)	22,560			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	35,982		382.762940000001	317,400		536,737						(203,171)	536,737			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	34,562		373.07655	289,900		391,484						(107,015)	391,484			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	37,485		388.711020000002	337,260		836,626						(253,872)	836,626			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	32,434		382.702319999999	269,080		1,079,973						(233,597)	1,079,973			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	2,336		384.874739999997	20,430		79,532						(18,466)	79,532			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	4,663		388.722140000002	33,840		85,697						(23,521)	85,697			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	5,565		380.725970000002	37,800		88,791						(22,638)	88,791			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	12		43802	8,200		4,986						(8,087)	4,986			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	12		49608	1,000								(986)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	13		39214	10,200		17,500						(5,100)	17,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	18		44293	1,330								(643)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	127		41729	88,740		125,330						(54,853)	125,330			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	13		44524	700								(350)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	30		43609	6,000								(3,709)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	13		40168	9,500		17,000						(5,872)	17,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	11		44266	6,550								(5,686)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	12		44600	2,900								(1,681)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	13		40208	8,300		14,500						(5,130)	14,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	12		49478	1,050								(1,036)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	136		46596	71,400								(61,985)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	135		42102	42,400								(20,501)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	122		44274	35,500								(20,578)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	47		44764	9,880								(5,727)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	150		42282	43,660								(21,830)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	13		39686	6,750		12,000						(3,375)	12,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/26/2024	06/26/2025	06/26/2025	Expiration	38		42688	8,100								(3,916)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/13/2024	11/13/2025	11/13/2025	Expiration	36		48178	7,680								(6,667)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	53		43304	7,560								(3,780)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	12		41047	8,350		15,000						(4,840)	15,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	69		47615	16,800								(16,569)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	13		38697	9,250		14,000						(4,473)	14,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	134		42624	153,330		256,500						(118,789)	256,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	35		44237	27,900		43,897						(21,615)	43,897			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	12		43388	13,150		24,500						(10,188)	24,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	23		23019	7,650		16,500						(7,608)	16,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	191		22268	107,010		209,100						(106,417)	209,100			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	271		20229	127,440		232,200						(106,083)	232,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	50		21263	18,400		42,000						(15,316)	42,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	32		22220	14,910		28,000						(14,132)	28,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	25		20766	12,650		26,000						(10,530)	26,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	356		21637	184,800		315,700						(175,154)	315,700			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	500		1.012999999999999	25,950		53,262						(20,104)	53,262			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	2,600		1.004999999999999	88,140		153,394						(68,284)	153,394			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	704		2355.919670000002	27,750								(18,830)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	344		2190.480144000001	13,580								(6,790)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	350		2426.163235999999	24,960								(19,749)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	533		2160.875031	33,440		315						(14,240)	315			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	242		2249.621569999998	8,350								(3,556)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/05/2024	09/05/2025	09/05/2025	Expiration	422		2294.090103999999	23,760								(16,123)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	340		2192.868599999998	16,380								(7,290)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	688		2227.089840000001	20,860								(10,430)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	268		2376.288809000001	18,480								(10,002)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	439		2421.564965999999	29,800								(29,391)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	224		2380.416376000001	14,850								(12,321)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	292		2262.703634999998	9,660								(3,380)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	240		2123.343179999998	7,350		8,962						(2,855)	8,962			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	268		2210.553303000001	11,040								(5,975)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	243		2050.928699999999	10,750		21,500						(4,784)	21,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	223		2197.115288999998	8,600								(4,654)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	681		2180.498235	38,220								(13,372)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	243		2081.785199999998	7,050		15,000						(3,138)	15,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	361		2315.67559399999 98	29,360								(23,795)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	576		2221.18350300000 02	27,360								(10,627)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	266		2464.15101199999 98	14,100								(8,173)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	226		2218.266678	5,950		1,445						(4,822)	1,445			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/20/2024	06/20/2025	06/20/2025	Expiration	595		2176.764889	24,840								(11,601)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/08/2024	05/08/2025	05/08/2025	Expiration	292		2254.483095	10,200								(3,569)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	480		2266.98110099999 99	16,600								(6,448)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	226		2207.19748299999 99	11,050		3,945						(8,955)	3,945			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/22/2024	05/22/2025	05/22/2025	Expiration	240		2273.226228	7,950								(3,088)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	336		2265.65583999999 99	15,540								(9,606)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/14/2024	08/14/2025	08/14/2025	Expiration	624		2209.37919999999 99	39,780								(24,589)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	235		2151.24248600000 01	7,000		9,479						(4,750)	9,479			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/31/2024	07/31/2025	07/31/2025	Expiration	310		2398.77097599999 98	22,400								(12,985)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/02/2024	07/02/2025	07/02/2025	Expiration	246		2227.08984000000 01	7,450								(3,725)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	219		2460.32824699999 99	12,200								(12,032)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	269		2411.67887999999 99	15,120								(12,545)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	544		2407.112576	26,760								(19,114)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/23/2024	10/23/2025	10/23/2025	Expiration	542		2421.93986600000 02	25,080								(20,326)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	481		2469.61007999999 99	27,500								(21,758)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	536		2362.85079499999 98	39,480								(21,367)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/17/2024	07/17/2025	07/17/2025	Expiration	313		2438.99954100000 01	15,680								(8,486)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	582		2326.82351199999 99	50,180								(41,633)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	347		2031.512737	9,380		18,900						(4,381)	18,900			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	644		2130.364896	36,530		22,545						(17,061)	22,545			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/16/2024	10/16/2025	10/16/2025	Expiration	481		2401.00979999999 98	38,720								(30,636)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/12/2024	06/12/2025	06/12/2025	Expiration	243		2213.43960000000 02	10,200								(4,540)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	219		2515.05287899999 98	9,100								(8,975)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/05/2024	06/05/2025	06/05/2025	Expiration	581		2257.877062	18,840								(8,023)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/18/2024	09/18/2025	09/18/2025	Expiration	408		2336.50982400000 02	28,980								(20,700)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	535		2141.4411	35,860		11,846						(15,960)	11,846			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	317		2289.42635599999 99	13,300		29,400						(9,792)	29,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	212		2429.552349	7,350		15,000						(6,966)	15,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	1,991		2403.58045799999 99	118,440		244,400						(112,258)	244,400			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	1,226		2236.02774499999 99	65,340		135,000						(43,081)	135,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	1,183		2198.28699999999 98	59,540		49,342						(32,387)	49,342			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	1,482		2135.32756800000 02	63,240		130,200						(43,269)	130,200			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	227		2253.651609	8,950		18,500						(5,901)	18,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	318		2299.40820200000 01	10,010								(5,445)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	212		2515.31515200000 01	12,150								(10,815)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/21/2024	11/21/2025	11/21/2025	Expiration	1,607		2373.474072	109,060								(97,075)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	229		2328.26253	7,400								(4,310)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	1,529		2202.97318	95,200		88,855						(53,615)	88,855			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	1,831		2163.497832	98,280		206,700						(68,580)	206,700			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	1,973		2280.85199999999 99	111,600		216,000						(88,605)	216,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	317		2251.858549	11,480		23,100						(8,452)	23,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	315		2254.10172000000 01	17,990		2,194						(10,132)	2,194			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/14/2024	11/14/2025	11/14/2025	Expiration	642		2407.04716999999 98	20,700								(18,027)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	1,385		2361.24578999999 99	73,260		99,135						(62,392)	99,135			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	1,692		2205.837458	89,540								(52,150)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/14/2024	11/14/2025	11/14/2025	Expiration	984		2397.69941400000 02	46,460								(40,461)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	395		2283.13285200000 02	20,520		39,600						(16,292)	39,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	1,337		2282.75006399999 98	66,000		132,000						(65,634)	132,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	335		2200.161216	10,080		23,100						(6,897)	23,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/18/2024	07/18/2025	07/18/2025	Expiration	227		2255.442462	10,600								(5,766)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	1,810		2192.19203199999 99	104,000		196,000						(76,571)	196,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	455		2295.50133999999 98	13,500		30,000						(11,238)	30,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	1,508		2225.62212300000 01	95,700		201,300						(74,141)	201,300			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	228		2297.69799199999 99	11,000		26,000						(9,157)	26,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	366		2273.76734100000 02	15,520		34,400						(12,024)	34,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	470		2252.93376600000 01	19,000		48,000						(13,258)	48,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	294		2148.412468	8,580		7,098						(4,172)	7,098			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	366		2306.59362599999 99	12,640		29,600						(9,793)	29,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,421		2257.21041000000 01	80,960		160,000						(58,051)	160,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	2,257		2046.49536800000 01	127,420		248,400						(61,960)	248,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	376		2214.60408000000 01	12,800		28,800						(8,932)	28,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	320		2282.35312800000 02	13,090								(7,624)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	1,684		2216.42186799999 99	95,460		192,400						(79,463)	192,400			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Expiration	347		3526.15095000000 02	8,140								(8,028)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	158		3114.29145000000 02	10,150		2,729						(10,011)	2,729			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	2,650		376.932689999999 98	20,500		21,288						(9,968)	21,288			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	6,272		397.374289999999 97	40,750		15,354						(31,570)	15,354			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	9,030		398.291310000000 01	50,040		10,394						(41,654)	10,394			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	5,408		387.145069999999 98	36,960		20,736						(21,526)	20,736			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	3,999		373.964729999999 97	27,150		24,716						(10,709)	24,716			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	2,393		375.337820000000 02	20,070		18,218						(8,284)	18,218			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	2,123		376.006480000000 01	13,520		12,076						(5,794)	12,076			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	29,593		403.971929999999 99	154,290		2,014						(60,859)	2,014			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	24,153		394.09096	240,240		267,354						(102,960)	267,354			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	24,244		419.984579999999 99	259,700								(220,460)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Expiration	28,602		430.4556	108,300								(83,903)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Expiration	41,887		429.389130000000 02	182,030								(151,525)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	1,265		432.930150000000 03	2,800								(1,946)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	14,047		391.270469999999 99	170,130		191,732						(82,728)	191,732			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	35,832		404.263480000000 02	193,050		32,124						(82,736)	32,124			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	35,991		392.719229999999 98	368,550		407,450						(145,373)	407,450			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Expiration	20,317		412.245459999999 98	240,570								(200,255)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	30,676		436.153380000000 03	124,000								(105,264)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	30,578		392.637960000000 02	324,300		403,995						(133,852)	403,995			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	42,011		430.692299999999 99	176,400								(146,354)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	22,405		404.230709999999 99	235,770		51,067						(137,317)	51,067			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	22,746		393.969780000000 01	244,240		292,290						(127,488)	292,290			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	3,703		411.740009999999 98	12,600								(6,577)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Expiration	19,821		413.317090000000 01	214,090								(165,861)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	30,046		404.296749999999 97	157,070		46,669						(64,829)	46,669			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/10/2024	07/10/2025	07/10/2025	Expiration	37,293		407.202929999999 98	177,660								(92,735)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	33,892		428.185709999999 97	108,540								(75,441)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/11/2024	09/11/2025	09/11/2025	Expiration	25,293		411.975540000000 02	236,000								(164,033)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Expiration	41,462		420.151419999999 97	167,440								(97,520)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Expiration	44,526		406.362869999999 99	225,120								(109,468)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/06/2024	11/06/2025	11/06/2025	Expiration	1,484		445.046220000000 1	3,000								(2,547)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	20,505		413.8965	234,520								(194,574)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/30/2024	10/30/2025	10/30/2025	Expiration	1,750		437.890499999997	4,270								(3,543)				
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	3,466		374.714909999997	41,080		57,200						(16,204)	57,200			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	2,915		377.687310000002	36,960		53,900						(17,972)	53,900			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	5,574		374.876199999998	80,430		115,500						(34,470)	115,500			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	3,010		399.088689999999	56,400		15,836						(46,948)	15,836			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	2,659		377.594359999999	26,500		37,000						(10,938)	37,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	2,575		387.533380000002	32,700		48,000						(19,045)	48,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	3,513		399.367140000001	33,880		33,274						(26,248)	33,274			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	2,003		249.40035	6,150		11,000						(5,238)	11,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	3,966		226.456179999999	10,350		18,900						(6,426)	18,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	4,942		243.548460000001	16,680		32,400						(12,922)	32,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	3,664		214.40006	9,600		16,000						(5,407)	16,000			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/06/2024	03/06/2025	03/06/2025	Expiration	4,502		958.227300000001	82,560								(14,556)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	2,644		960.668599999997	36,750		15,709						(2,322)	15,709			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/03/2024	04/03/2025	04/03/2025	Expiration	4,599		965.570100000002	74,800								(18,958)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	8,616		949.76666	183,680		106,442						(18,671)	106,442			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	5,961		953.16	87,920								(27,369)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/10/2024	04/10/2025	04/10/2025	Expiration	13,188		954.207760000001	278,750								(76,023)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Expiration	1,996		972.606739999995	24,700								(2,511)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/06/2024	03/06/2025	03/06/2025	Expiration	942		981.110339999995	9,810								(1,730)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/03/2024	04/03/2025	04/03/2025	Expiration	5,435		958.878029999997	103,480								(26,226)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	9,518		937.975699999996	224,100		272,552						(14,160)	272,552			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/10/2024	04/10/2025	04/10/2025	Expiration	1,372		970.461800000004	20,020								(5,460)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	12,454		944.7	224,640								(69,929)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	3,833		915.759059999998	89,950		108,566						(8,896)	108,566			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	161		40113	54,900		88,722						(3,469)	88,722			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	13		39868	10,700		19,298						(2,299)	19,298			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	23		39027	16,020		27,000						(2,553)	27,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	16		37353	11,640		17,400						(735)	17,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	16		37403	10,380		16,800						(58)	16,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	21		36419	15,040		20,000						(667)	20,000			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	263		41251	162,240		37,399						(34,861)	37,399			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	148		40345	79,230		101,715						(9,577)	101,715			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	13		37731	8,194		13,000						(518)	13,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Expiration	13		37731	6												
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	96		40361	25,920		1,316						(144)	1,316			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Expiration	24		42041	1,710								(108)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	26		39027	17,800		30,000						(2,836)	30,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Expiration	45		41058	7,140								(451)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/10/2024	01/10/2025	01/10/2025	Expiration	16		42370	900								(22)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	24		39279	14,400		28,209						(356)	28,209			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	20		39196	15,760		24,000						(3,386)	24,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Expiration	89		42199	29,400								(6,317)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	109		39829	37,310		80,029						(1,654)	80,029			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Expiration	13		41746	1,300								(7)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Expiration	46		42026	10,980								(1,750)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Expiration	116		41364	44,100								(7,027)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Expiration	21		43779	1,280								(204)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	16		38424	9,300		15,000						(1,124)	15,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Expiration	23		42958	1,890								(228)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	13		38078	9,150		14,000						(1,106)	14,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	13		37206	12,700		21,500						(563)	21,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Expiration	45		42195	3,230								(18)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	16		38751	5,940		12,600						(147)	12,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Expiration	159		41179	75,020								(10,598)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	13		39196	10,350		16,000						(2,224)	16,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	170		40448	43,520		2,201						(1,076)	2,201			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	21		40166	5,600		8,415						(248)	8,415			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Expiration	26		42075	4,100								(496)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	04/11/2024	04/11/2025	04/11/2025	Expiration	38		19297	11,970								(3,316)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	04/11/2024	04/11/2025	04/11/2025	Expiration	33		19626	8,280								(2,294)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	04/11/2024	04/11/2025	04/11/2025	Expiration	366		18692	184,920								(51,224)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Expiration	6,400		18240	78,720								(16,915)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	500		17527	5,650								(1,759)				

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2024	01/03/2025	01/03/2025	Expiration	2,900		16306	40,020								(222)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	1,000		18005	11,500		13,046						(1,625)	13,046			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	5,300		17938	77,380		223,098						(10,962)	223,098			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	5,100		17345	86,190		85,985						(7,163)	85,985			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Expiration	7,200		18255	84,960								(20,296)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	4,000		17875	58,800		86,804						(9,369)	86,804			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/10/2024	04/10/2025	04/10/2025	Expiration	6,600		18012	99,660								(27,180)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	800		17499	12,800		44,202						(809)	44,202			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Expiration	700		17755	10,430								(1,060)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Expiration	1,200		18240	12,960								(2,785)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	4,100		18044	60,680		100,991						(9,749)	100,991			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/25/2024	04/25/2025	04/25/2025	Expiration	4,900		17431	47,530								(15,009)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	600		17499	6,420		18,538						(406)	18,538			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Expiration	600		17808	6,960								(841)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Expiration	700		18255	8,260								(1,973)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	500		17137	4,800		11,254						(396)	11,254			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	4,000		17314	49,600		148,620						(2,204)	148,620			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/25/2024	04/25/2025	04/25/2025	Expiration	1,100		17431	12,430								(3,925)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/06/2024	03/06/2025	03/06/2025	Expiration	900		18018	8,550								(1,507)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	800		17137	11,680		32,955						(963)	32,955			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	4,900		17527	47,530								(14,796)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2024	02/07/2025	02/07/2025	Expiration	4,500		17783	67,950								(6,964)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	4,000		16982	48,000		128,220						(2,127)	128,220			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	5,400		18005	81,000		156,848						(11,443)	156,848			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	4,400		17808	66,440		51,351						(8,031)	51,351			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	5,000		17137	82,500		235,969						(6,799)	235,969			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	4,700		17499	75,200		259,689						(4,752)	259,689			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	900		17938	9,990		27,085						(1,415)	27,085			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	1,100		17527	12,430								(3,869)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/06/2024	03/06/2025	03/06/2025	Expiration	2,400		18018	43,200								(7,617)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Expiration	7,500		18015	104,250								(20,792)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Expiration	1,700		18015	23,630								(4,713)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2024	02/07/2025	02/07/2025	Expiration	700		17783	10,570								(1,083)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Expiration	4,600		17755	68,540								(6,967)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	900		18044	13,320		22,169						(2,140)	22,169			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	04/10/2024	04/10/2025	04/10/2025	Expiration	900		18012	10,530								(2,872)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	900		17875	13,230		19,531						(2,108)	19,531			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	700		1.016	14,770		25,900						(3,232)	25,900			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	3,200		1.00699999999999	83,200		144,000						(10,169)	144,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	2,900		1.008	71,920		124,700						(15,739)	124,700			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	600		0.97399999999999	10,500		15,000						(1,687)	15,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	500		1.04099999999999	13,400		23,666						(2,413)	23,666			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	2,800		0.997	91,560		156,800						(9,384)	156,800			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	3,400		0.99399999999999	102,340		170,000						(16,442)	170,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	1,400		0.99399999999999	45,360		75,600						(2,016)	75,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	3,800		0.99199999999999	137,940		235,600						(27,512)	235,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	2,500		0.998	80,000		137,500						(14,404)	137,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	900		1.01299999999999	21,510		37,800						(3,047)	37,800			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	2,900		0.99199999999999	96,860		162,400						(13,722)	162,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	500		1.002	18,100		32,500						(1,855)	32,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	1,722		1954.67481	81,940		146,200						(6,809)	146,200			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	405		2059.31901699998	17,600		39,200						(1,463)	39,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	198		2985.79055999999	12,180		16,491						(2,876)	16,491			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	174		2892.84335999998	8,650		17,000						(1,378)	17,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Expiration	1,410		3080.89606	126,420								(27,165)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Expiration	279		3110.73840000002	9,680								(1,542)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	767		3021.86016000002	46,640		35,449						(7,432)	35,449			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Expiration	264		3295.29324	9,760								(2,304)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Expiration	1,252		3234.60644	65,740								(15,522)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/28/2024	02/28/2025	02/28/2025	Expiration	244		3076.33392	10,570								(1,684)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/06/2024	03/06/2025	03/06/2025	Expiration	408		3134.56233999999	21,720								(3,829)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/20/2024	03/20/2025	03/20/2025	Expiration	470		3214.97760999999	19,740								(4,242)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	165		3003.99659999999	9,550		10,743						(2,255)	10,743			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Expiration	363		3301.36191999998	12,870								(3,039)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	806		3000.71009999998	50,370		51,218						(7,116)	51,218			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	470		2903.02358	19,240		45,500						(1,599)	45,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	245		2900.48696000000 02	20,790		41,300						(2,541)	41,300			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	1,794		2806.91179999999 99	123,000		230,000						(12,607)	230,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	323		2893.32119999999 99	15,750		32,400						(1,614)	32,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	03/07/2024	03/07/2025	03/07/2025	Expiration	505		3016.03663999999 98	34,050								(6,131)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	03/07/2024	03/07/2025	03/07/2025	Expiration	269		3027.91080000000 01	11,280								(2,031)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	254		2892.46952000000 01	13,650		30,800						(870)	30,800			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	1,698		2767.42	110,450		216,199						(9,179)	216,199			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	175		2837.68114000000 01	17,100		31,500						(2,090)	31,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,884		2776.54993999999 99	138,840		265,200						(8,846)	265,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	254		2875.90958	8,960		18,200						(571)	18,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	181		2875.34938000000 01	9,350		21,500						(777)	21,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,086		2871.93886000000 02	68,820		124,000						(8,411)	124,000			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	38,054		363.002639999999 99	295,320		545,978						(7,383)	545,978			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,889		382.026740000000 02	7,280		6,788						(2,126)	6,788			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	22,950		361.66	180,110		410,800						(1,001)	410,800			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	3,289		368.538900000000 01	21,000		56,602						(2,135)	56,602			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	1,621		370.840199999999 98	12,540		23,961						(3,692)	23,961			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	29,511		368.980650000000 03	241,980		488,393						(48,262)	488,393			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	3,301		363.873510000000 01	25,680		78,358						(3,628)	78,358			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	1,624		369.719350000000 02	12,720		25,684						(2,537)	25,684			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	1,896		369.529159999999 99	14,980		34,000						(4,663)	34,000			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	2,211		367.960770000000 02	11,680		25,647						(65)	25,647			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	26,209		370.840199999999 98	202,730		387,366						(59,693)	387,366			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	2,467		372.552689999999 98	12,060		32,551						(1,226)	32,551			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	25,213		363.430439999999 98	218,960		562,745						(22,257)	562,745			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	6,161		375.196649999999 98	45,080		80,234						(10,769)	80,234			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	1,618		371.260890000000 02	12,780		21,091						(2,500)	21,091			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	5,254		369.254860000000 01	25,080		54,139						(139)	54,139			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	4,334		374.328239999999 99	25,440		56,915						(7,919)	56,915			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	22,664		361.81	177,940		402,283						(986)	402,283			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	30,881		368.421679999999 98	259,920		587,921						(80,912)	587,921			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	1,891		381.573100000000 01	7,210		7,654						(2,123)	7,654			

SCHEDULE DB - PART A - SECTION 2

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	29,655		370.519110000000 01	244,200		408,676						(47,764)	408,676			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	2,482		365.541119999999 98	16,470		29,307						(412)	29,307			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	38,036		372.583340000000 02	325,180		594,757						(77,682)	594,757			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	26,448		370.910540000000 03	209,720		389,034						(61,241)	389,034			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	2,467		364.160219999999 98	20,520		53,251						(2,086)	53,251			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	1,339		371.463349999999 99	12,200		22,442						(2,914)	22,442			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	1,936		368.169879999999 98	10,010		22,046						(56)	22,046			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	5,251		369.408009999999 99	25,270		53,312						(140)	53,312			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	5,392		372.37356	39,800		64,305						(7,785)	64,305			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	2,157		377.566019999999 98	11,440		14,522						(2,238)	14,522			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	29,435		363.873510000000 01	228,980		698,689						(32,349)	698,689			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	3,301		369.689669999999 98	17,760		59,158						(2,509)	59,158			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	2,411		381.169930000000 02	12,150		16,996						(2,903)	16,996			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	5,415		370.827400000000 01	39,800		79,613						(7,938)	79,613			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,619		371.281079999999 97	12,540		23,218						(3,662)	23,218			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	2,166		375.998299999999 97	11,440		20,645						(2,282)	20,645			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	10,545		350.89	107,300		358,095						(9,594)	358,095			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	12,326		355.89909	138,160		365,230						(13,664)	365,230			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	8,836		350.83	89,900		316,777						(7,172)	316,777			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	3,840		363.850840000000 01	21,000		18,220						(933)	18,220			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	21,943		391.55892	112,000		195,975						(4,978)	195,975			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	23,863		380.621519999999 98	234,900		474,123						(10,440)	474,123			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	4,389		364.215419999999 99	41,600		57,600						(1,849)	57,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	12,478		197.144399999999 99	47,500		77,501						(9,474)	77,501			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	8,980		193.474819999999 99	24,140		47,600						(3,878)	47,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	8,496		185.693379999999 99	38,880		65,600						(3,985)	65,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	7,410		204.69216	24,960		35,200						(7,882)	35,200			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BOADV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	5,460		222.4376	13,920		26,400						(3,856)	26,400			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Expiration	687		718.160799999999 99	32,550								(7,685)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/24/2024	04/24/2025	04/24/2025	Expiration	577		700.370250000000 06	23,720								(7,384)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/27/2024	03/27/2025	03/27/2025	Expiration	115		6902.16701999999 99	44,800								(10,578)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	109		41269	35,280		31,750						(10,982)	31,750			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	34		37999	27,040		41,600							(8,417)	41,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	13		38961	6,450		11,500							(2,008)	11,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Expiration	13		41845	2,800									(872)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	67		39330	56,394									(14,528)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	231		38674	239,321									(61,653)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	13		40874	7,615									(1,962)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	352		17897	157,248									(40,510)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	67		18218	31,512									(8,118)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	28		18826	10,390									(2,677)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	900		17879	11,700									(3,014)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	5,500		17394	68,200									(20,081)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	900		17494	9,630									(2,812)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	900		18308	10,440									(2,892)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	900		17394	11,160									(3,286)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	6,500		18308	96,850									(26,828)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	5,100		17879	51,510									(13,270)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	1,000		18160	13,100									(3,320)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	5,200		18160	52,000									(13,179)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	6,600		17494	90,420									(26,404)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	1,302		3188.07384	54,990									(13,937)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	204		3148.36535	8,400									(2,291)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	1,392		3142.47505	59,860									(16,325)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	172		3016.91519999999 99	12,650		6,883							(3,938)	6,883			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	434		3289.94837999999 98	8,320									(2,109)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	167		2954.36166	10,050		15,500							(2,547)	15,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	306		3198.43289999999 98	8,640									(2,356)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	334		3256.98896999999 99	8,400									(2,129)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,448		3009.60811999999 99	70,110		69,619							(20,473)	69,619			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	318		3063.40167999999 99	10,350									(3,022)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	212		3018.10183999999 98	9,660		8,388							(2,821)	8,388			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	177		2822.74627999999 98	8,550		13,500							(2,497)	13,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	177		2788.77140000000 01	11,150		17,000							(3,256)	17,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	170		2948.09515000000 01	8,300		13,500						(2,264)	13,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	170		2912.75335	10,900		17,000						(2,973)	17,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	552		3005.31167999999 98	43,040		28,426						(13,398)	28,426			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	31,488		371.198429999999 97	257,400		344,213						(70,200)	344,213			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	6,459		374.170990000000 02	43,920		51,408						(11,978)	51,408			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	2,153		373.056280000000 02	15,760		19,536						(4,298)	19,536			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	3,263		365.91125	18,360		16,918						(5,406)	16,918			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	36,505		393.499039999999 98	202,340		301,569						(59,086)	301,569			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	34,871		384.322290000000 01	337,920		608,066						(98,676)	608,066			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,907		396.068530000000 01	8,820		10,854						(2,576)	10,854			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	26,377		384.298749999999 98	269,660		460,569						(79,400)	460,569			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	28,008		394.595750000000 01	154,500		200,657						(45,492)	200,657			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	BOMDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	1,360		367.38225	13,350		18,500						(3,931)	18,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	3,800		0.99299999999999 999	129,960		216,600						(8,280)	216,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	500		1.016	11,700		20,500						(745)	20,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	308		2143.44454099999 98	10,266		4,940						(1,044)	4,940			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	247		2006.07672099999 99	7,985		14,499						(2,178)	14,499			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	02/07/2024	02/07/2025	02/07/2025	Expiration	256		2160.99777200000 02	7,605								(773)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	296		2283.96601400000 01	7,884								(2,150)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	1,085		2178.48978600000 01	56,980								(15,540)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	296		2178.48978600000 01	15,540								(4,238)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	247		2012.16188800000 01	9,760		18,500						(2,662)	18,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	461		2059.57910399999 99	26,424		46,108						(2,686)	46,108			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	392		2118.18034799999 99	14,680								(4,066)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	245		2216.22534	6,465								(1,791)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	1,762		2069.15785199999 98	80,748								(22,368)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	6,416		903.97	160,080		454,327						(58,931)	454,327			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	5,672		898.270800000000 01	142,290		496,230						(59,222)	496,230			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	5,005		920.089200000000 01	120,520		230,112						(7,284)	230,112			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	3,048		917.601499999999 99	76,160		149,397						(2,406)	149,397			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	6,702		925.12	167,338		37,396						(29,422)	37,396			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	3,081		931.896899999999 96	93,960		73,579						(26,459)	73,579			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	5,849		925.106499999998	139,320		45,349						(23,156)	45,349			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	6,157		908.640499999997	156,800		435,905						(66,769)	435,905			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	5,279		933.698800000001	121,623		15,686						(28,440)	15,686			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	5,785		934.363399999996	146,880		89,534						(42,773)	89,534			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	6,282		921.393500000002	168,200		380,995						(78,093)	380,995			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	4,653		918.515599999995	130,720		233,015						(44,412)	233,015			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	3,249		923.43	81,300		134,401						(26,020)	134,401			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	5,492		925.903900000002	143,310		57,256						(32,087)	57,256			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	5,093		923.752830000002	123,610		15,927						(18,023)	15,927			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	7,949		936.875639999998	230,250		98,208						(62,623)	98,208			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	6,573		944.193250000003	172,980		264,937						(85,419)	264,937			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	4,131		922.709849999996	99,142		158,081						(30,778)	158,081			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	5,776		915.814700000002	151,580		350,149						(66,004)	350,149			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	5,529		918.710400000005	142,749		91,780						(30,589)	91,780			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	5,467		909.162100000001	149,000		203,673						(16,169)	203,673			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	6,395		917.8107	163,430		95,256						(30,306)	95,256			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	5,460		915.81	138,000		343,248						(49,475)	343,248			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	6,617		929.434600000005	195,920		329,845						(94,731)	329,845			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	5,551		921.16	136,680		70,998						(21,403)	70,998			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	3,695		919.359699999998	93,840		157,979						(4,769)	157,979			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	6,062		923.82	154,000		161,183						(38,818)	161,183			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	5,326		920.08	134,750		283,430						(59,889)	283,430			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	4,501		913.55246	104,140		210,881						(7,306)	210,881			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	4,659		920.091400000002	120,400		17,653						(16,538)	17,653			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	5,009		919.2183	122,894		119,730						(14,518)	119,730			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	5,781		938.690100000003	131,220		47,118						(34,427)	47,118			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	8,885		921.947130000002	231,240		563,533						(105,138)	563,533			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	7,032		928.017299999998	162,630		55,222						(33,331)	55,222			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	6,563		928.500599999996	172,630		198,269						(51,931)	198,269			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	6,723		938.087200000005	175,770		267,239						(83,298)	267,239			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	2,689		924.912199999998	74,250		62,873						(18,053)	62,873			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	4,005		925.797900000003	100,640		195,510						(35,113)	195,510			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	4,085		904.844249999999	103,970		226,333						(286)	226,333			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	9,515		917.86	233,160		155,673						(45,479)	155,673			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	8,185		900.493600000001	216,820		658,523						(86,073)	658,523			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2023	01/10/2025	01/10/2025	Closing Sale	764		943.222499999997	11,340		6,197						(140)	6,197			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	2,626		911.992359999996	68,880		130,523						(1,516)	130,523			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	6,044		890.809499999996	155,520		584,068						(63,233)	584,068			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/05/2023	04/04/2025	04/04/2025	Expiration	2,809		929.392799999997	66,300								(8,470)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	8,989		909.443499999997	239,440		546,707						(92,750)	546,707			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	1,405		923.379540000002	38,061		55,430						(1,568)	55,430			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	7,094		924.738100000003	202,620		282,723						(66,798)	282,723			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	5,317		907.223550000005	123,360		401,864						(46,599)	401,864			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/05/2022	10/03/2025	10/03/2025	Closing Sale	220		896.501999999995	7,980		19,002						(2,010)	19,002			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/08/2025	08/08/2025	Closing Sale	106		932.597330000006	3,900		2,769						(782)	2,769			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2022	12/19/2025	12/19/2025	Closing Sale	219		918.105779999998	6,120		13,406						(1,973)	13,406			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/19/2025	09/19/2025	Closing Sale	110		929.760599999995	2,690		5,367						(643)	5,367			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2022	10/10/2025	10/10/2025	Closing Sale	111		902.290979999999	3,180		7,548						(821)	7,548			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	138		5121.46759999999	13,160								(3,390)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	123		4882.31513999999	12,420		25,200						(1,760)	25,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	685		4996.48008000003	77,860								(21,568)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	112		4506.66478999998	9,650		21,500						(429)	21,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	873		4545.60192000001	127,600		271,999						(8,130)	271,999			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	677		4843.33457999997	102,630		214,500						(14,539)	214,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	632		4766.88584999997	84,600		189,000						(10,340)	189,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	493		4503.68159000001	56,980		125,400						(317)	125,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	292		4453.27883000002	37,700		83,200						(1,676)	83,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	861		4843.62561000001	120,120		243,600						(19,299)	243,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	134		4548.31668999997	9,480		20,400						(53)	20,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	769		5075.83075999998	105,690								(27,228)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	233		39210	210,847		345,800						(29,870)	345,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	31		39562	30,216		52,800						(4,281)	52,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	18		41280	13,545		5,340						(3,236)	5,340			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	143		40723	100,947		123,281						(24,115)	123,281			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	46		39742	36,198		66,600						(4,424)	66,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	52		39483	54,360		106,000						(4,517)	106,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	213		38404	225,992		368,999						(18,781)	368,999			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	23		39719	31,644		61,200						(4,483)	61,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	73		40803	66,120		56,922						(15,795)	56,922			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	175		39006	180,404		306,000						(22,049)	306,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	317		18375	137,924		243,601						(30,183)	243,601			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	323		17902	152,714		261,001						(21,634)	261,001			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	28		18314	14,305		27,000						(2,027)	27,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	66		19035	24,960		47,101						(5,462)	47,101			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	61		18440	25,454		48,400						(3,606)	48,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	1,100		1.028	14,080								(3,900)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	3,100		1.014	65,100		68,755						(15,552)	68,755			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	4,700		1.01	153,220								(42,443)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	1,200		1.034	32,400		62,400						(180)	62,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	600		0.991999999999999	16,140		24,600						(3,856)	24,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	600		1.04	13,620		26,400						(76)	26,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	2,100		1.002	66,150		39,074						(19,478)	39,074			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	PARDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	3,500		0.991999999999999	122,150		203,000						(10,151)	203,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	388		2084.154258	13,072		24,800						(1,598)	24,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	772		1997.3608240000001	36,180								(10,653)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,310		2063.5394780000001	47,088		86,400						(5,755)	86,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	257		2018.7333619999999	10,280								(3,027)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	1,698		1952.6727900000001	81,840								(24,097)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	175		2963.76674	12,360		24,166						(1,751)	24,166			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	280		2923.754460000001	12,808		24,000						(1,814)	24,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	1,819		2852.303960000002	118,352		202,800						(16,767)	202,800			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	3,788		270.6984800000002	23,240		25,601						(6,438)	25,601			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	34,901		282.5617599999999	337,980		473,890						(93,623)	473,890			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	PARDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	35,983		289.5718800000002	191,520		142,784						(53,053)	142,784			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	3,403		197.0797599999999	3,885		4,900						(928)	4,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	10,687		187.3271400000001	29,560		54,000						(1,883)	54,000			

SCHEDULE DB - PART A - SECTION 2

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	7,984		188.433609999999	20,235		35,999						(506)	35,999			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	4,255		216.807999999999	14,229		32,400						(3,666)	32,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	PARDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	4,225		180.2612	14,592		21,600						(81)	21,600			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	834		710.691299999999	40,920								(10,371)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	142		706.720599999999	6,350		4,754						(1,020)	4,754			
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	140		714.091279999998	6,570								(1,285)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	1,415		717.957430000004	61,100								(16,664)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	1,458		692.84231	62,200								(18,163)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	276		718.475199999997	13,540								(2,909)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	PARDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	29		6881.43041999997	11,600		1,002						(2,089)	1,002			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	5,609		972.76585	80,460								(18,998)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	10,837		958.700299999997	217,360								(46,705)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	14,646		957.431609999998	304,560								(71,910)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	3,439		968.296900000005	54,120								(11,629)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	5,086		904.45	119,600		228,818						(10,679)	228,818			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/01/2024	01/31/2025	01/31/2025	Expiration	99,995		262.958441999999	644,160								(53,531)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	12/22/2025	Closing Sale	24,375		265.960794000002		18,300	32,400		6,134				(12,166)	26,266			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	125,687		261.238376000002	766,570		349,337						(108,597)	349,337			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	142,709		263.117801999998	916,110		21,777						(164,951)	21,777			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	12/22/2025	Closing Sale	24,854		263.592523000003		14,100	28,600		4,492				(9,608)	24,108			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/10/2025	01/10/2025	Expiration	149,328		262.102239999999	860,200								(21,505)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	12/22/2025	Closing Sale	155,338		261.531192999997		68,000	140,800		21,662				(46,338)	119,138			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	15,861		270.882421000002	56,280								(13,445)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	134,123		263.672463999999	810,660								(177,402)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	75,496		261.464084000001	423,550		98,863						(18,824)	98,863			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	21,352		267.247627000002	82,320								(16,418)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/29/2024	02/28/2025	02/28/2025	Expiration	19,476		267.362021000003	71,400								(11,471)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/03/2025	01/03/2025	Expiration	11,519		265.904033000003	42,000								(233)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	12/22/2025	Closing Sale	169,274		255.194004000001		128,000	226,800		45,511				(82,489)	181,289			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	12/22/2025	Closing Sale	144,700		259.499161000002		86,800	166,000		29,092				(57,708)	136,908			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	20,119		262.339945	83,720								(26,438)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	29,950		255.226202	257,400		214,974						(1,430)	214,974			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/23/2024	02/21/2025	02/21/2025	Expiration	24,450		268.044186000000	83,200								(11,787)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	79,900		262.362032	438,900		166,165						(53,643)	166,165			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/07/2024	03/07/2025	03/07/2025	Expiration	46,182		269.722165000000	170,800								(30,753)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	88,441		259.541676	535,900								(148,449)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/19/2024	01/17/2025	01/17/2025	Expiration	20,311		266.421986	74,200								(3,298)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	30,310		269.743000999999	109,600								(23,984)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Expiration	15,292		267.332000999999	54,800								(6,698)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Expiration	5,728		267.086285999999	21,600								(2,214)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	33,762		263.135519999999	124,410								(36,632)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	151,383		262.007535000000	925,010								(238,299)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	87,316		260.428747999999	590,820		132,472						(117,837)	132,472			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	124,056		260.143658000000	841,750		409,243						(53,630)	409,243			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	12/22/2025	Closing Sale	15,038		262.974309000000		24,360	42,280		8,661				(15,699)	33,619			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	115,715		260.540054	751,440		334,284						(77,017)	334,284			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	26,148		267.863654	76,160								(21,097)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	159,498		259.007904	842,550								(248,084)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	26,692		269.620979999999	84,700								(21,820)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	114,136		258.463000000000	657,850		59,180						(207,742)	59,180			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/25/2024	01/24/2025	01/24/2025	Expiration	14,505		266.431118000000	58,520								(3,728)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	108,454		262.648488999999	596,400		368,473						(95,821)	368,473			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/10/2025	01/10/2025	Expiration	25,588		268.124570000000	87,770								(2,194)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/01/2024	01/31/2025	01/31/2025	Expiration	22,347		269.030776	87,320								(7,257)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	135,578		265.586576999999	753,900								(180,098)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	62,025		256.091852000000	497,670		363,097						(49,288)	363,097			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	63,487		254.61058	457,240		725,998						(36,479)	725,998			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/07/2024	03/06/2026	12/22/2025	Closing Sale	60,945		263.646150999999	157,000		129,500		15,808				(77,092)	113,692			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/19/2024	01/16/2026	12/22/2025	Closing Sale	39,472		258.593720000000	34,800		44,000		1,154				(17,112)	42,846			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/21/2024	03/20/2026	12/22/2025	Closing Sale	73,124		263.672463999999	154,500		131,500		18,540				(75,865)	112,960			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/25/2024	01/23/2026	12/22/2025	Closing Sale	50,386		262.763433000000	117,200		112,400		5,011				(57,549)	107,389			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/05/2026	12/22/2025	Closing Sale	56,444		260.695335	30,200		36,100		540				(14,788)	35,560			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/09/2026	12/22/2025	Closing Sale	56,905		262.887762000000	101,150		96,600		2,375				(49,737)	94,225			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/14/2024	03/13/2026	12/22/2025	Closing Sale	51,093		262.002335000000	123,200		126,800		13,594				(60,495)	113,206			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/28/2024	03/27/2026	12/22/2025	Closing Sale	89,882		264.527407999999 98	154,500		119,500		20,059				(75,970)	99,441			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/01/2024	01/30/2026	12/22/2025	Closing Sale	34,468		263.486470999999	126,400		101,600		6,625				(62,067)	94,975			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	33,513		254.393598	244,800		297,489						(21,887)	297,489			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	500		17846	5,850		4,096						(715)	4,096			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	4,300		17846	65,790		86,825						(8,041)	86,825			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	38,126		372.077549999997	299,620		581,132						(70,744)	581,132			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	1,622		381.490619999998	5,880		5,885						(1,037)	5,885			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	3,859		363.182819999999	29,260		92,713						(3,576)	92,713			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	2,703		371.870099999998	19,100		35,809						(3,367)	35,809			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	28,664		363.182819999999	217,360		688,724						(26,566)	688,724			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	6,339		370.076399999998	30,590		108,614						(3,739)	108,614			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	2,416		380.643899999997	10,800		16,132						(2,550)	16,132			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	41,079		369.279960000002	340,480		650,691						(60,030)	650,691			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	6,444		374.684700000002	42,960		81,420						(10,143)	81,420			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	1,342		371.33265	11,050		21,462						(2,609)	21,462			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	3,283		363.346760000002	21,960		43,609						(2,251)	43,609			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	6,870		363.546089999999	31,500		26,700						(788)	26,700			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	7,083		366.702929999998	34,840		51,835						(4,258)	51,835			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	7,419		363.546089999999	32,940		34,137						(183)	34,137			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	2,406		405.193620000000 01	9,810		13,294						(2,486)	13,294			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	36,778		394.967319999999 97	175,500		358,314						(21,450)	358,314			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	28,451		380.527139999997	295,360		653,602						(30,272)	653,602			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	23,625		380.03688	229,620		483,207						(10,177)	483,207			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	45,341		392.294980000001	201,300		73,226						(5,033)	73,226			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	2,198		394.233659999999	8,480		13,749						(376)	13,749			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	10,442		378.83031	107,540		201,530						(597)	201,530			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	12,915		378.83031	133,010		194,758						(3,325)	194,758			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	23,156		387.625920000001	179,350		395,605						(21,921)	395,605			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	29,403		393.022800000002	123,050		150,166						(684)	150,166			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	21,977		390.957479999998	108,000		209,494						(4,787)	209,494			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	18,175		391.72458	176,120		345,242						(44,636)	345,242			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	39,667		392.589960000002	192,850		432,772						(19,766)	432,772			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	27,797		402.574639999999 99	136,240		226,417						(34,529)	226,417			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	4,924		364.443379999999 99	55,440		75,600						(5,682)	75,600			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,907		368.538279999999 99	16,030		21,700						(1,959)	21,700			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	238		6814.31868000000 03	78,800								(23,010)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	233		6918.40312999999 97	82,480								(22,495)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	57		6952.91629999999 99	21,700								(4,663)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/28/2020	05/28/2025	05/28/2025	Expiration	200,000		271.86	17,260								(1,391)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/23/2020	07/23/2025	07/23/2025	Expiration	300,000		275.23	25,920								(2,885)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/09/2020	07/09/2025	07/09/2025	Expiration	100,000		273.69	8,640								(895)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/08/2020	10/08/2025	10/08/2025	Expiration	200,000		275.857399999999 98	17,200								(2,640)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2020	12/30/2025	12/30/2025	Expiration	200,000		279.544800000000 01	17,160								(3,415)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/24/2020	09/24/2025	09/24/2025	Expiration	100,000		274.310600000000 02	8,620								(1,257)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/03/2020	12/03/2025	12/03/2025	Expiration	100,000		277.443199999999 99	10,850								(1,999)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/10/2020	12/10/2025	12/10/2025	Expiration	400,000		278.726400000000 01	34,320								(6,454)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/16/2020	07/16/2025	07/16/2025	Expiration	300,000		274.75	25,920								(2,785)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/03/2020	12/03/2025	12/03/2025	Expiration	200,000		277.442999999999 98	17,160								(3,161)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/05/2020	11/05/2025	11/05/2025	Expiration	400,000		275.962499999999 98	34,440								(5,816)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2020	11/12/2025	11/12/2025	Expiration	200,000		274.970000000000 03	17,160								(2,963)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/17/2020	12/17/2025	12/17/2025	Expiration	200,000		279.560200000000 01	16,700								(3,205)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/22/2020	10/22/2025	10/22/2025	Expiration	1,400,000		274.1062	120,400								(19,407)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/19/2020	11/19/2025	11/19/2025	Expiration	700,000		276.375499999999 99	60,130								(10,615)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/27/2020	08/27/2025	08/27/2025	Expiration	1,500,000		275.966200000000 01	129,300								(16,871)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/01/2020	10/01/2025	10/01/2025	Expiration	200,000		276.0521	17,240								(2,580)				
FIDMFYDN - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/25/2020	11/25/2025	11/25/2025	Expiration	100,000		277.248899999999 99	8,580								(1,543)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	47,910		255.1514	358,680		342,095						(92,007)	342,095			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	59,693		257.988699999999 99	471,240		270,718						(55,745)	270,718			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	66,168		255.637	555,900		398,352						(131,921)	398,352			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	45,476		259.853406000000 01	305,370		245,032						(91,989)	245,032			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	54,665		257.933400000000 01	430,050		248,148						(2,950)	248,148			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/20/2023	04/17/2025	04/17/2025	Expiration	64,385		258.860340000000 01	526,050								(76,806)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/27/2023	04/25/2025	04/25/2025	Expiration	76,839		258.983799999999 97	610,930								(95,799)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	59,695		259.393700000000 02	482,050		241,693						(15,251)	241,693			

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	38,139		257.727500000002	284,200		206,549						(69,193)	206,549			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/04/2023	05/02/2025	05/02/2025	Expiration	46,245		260.527759	349,200								(58,120)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	68,325		257.593200000002	538,560		135,153						(112,292)	135,153			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	60,150		256.917399999999	492,900		391,665						(25,086)	391,665			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	101,014		254.419800000001	776,140		1,287,829						(248,749)	1,287,829			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	29,541		257.527600000001	226,480		298,860						(74,766)	298,860			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	65,211		257.884000000001	500,640		416,310						(145,991)	416,310			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	58,233		257.072499999999	475,500		354,134						(51,671)	354,134			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	72,834		253.014288999999	497,760		1,114,510						(183,493)	1,114,510			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	89,406		248.177053	627,640		2,090,270						(255,545)	2,090,270			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	58,286		256.837100000002	471,000		779,389						(218,979)	779,389			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	70,754		254.910903999999	529,200		643,523						(39,200)	643,523			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	52,820		260.7423	436,080		113,908						(17,995)	113,908			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	67,539		256.148599999999	522,460		930,423						(182,538)	930,423			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	51,579		261.7328	414,450		389,677						(196,678)	389,677			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	53,118		256.368800000002	454,840		148,693						(97,600)	148,693			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	56,299		251.973299999999	433,100		980,248						(155,487)	980,248			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	32,865		259.9264	238,850		119,078						(67,351)	119,078			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	50,943		254.932512	401,700		867,970						(182,892)	867,970			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	40,770		261.293000000001	298,920		34,473						(78,533)	34,473			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/12/2023	01/10/2025	01/10/2025	Closing Sale	58,173		257.492999999999	517,930		151,006						(6,412)	151,006			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	76,952		246.039018	758,490		1,692,444						(294,215)	1,692,444			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	66,213		258.032199999999	479,400		424,390						(29,015)	424,390			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	74,218		254.909155	567,000		248,864						(110,748)	248,864			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	69,089		257.532776000001	597,860		362,082						(13,176)	362,082			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	51,648		256.089656999999	388,080		694,543						(133,086)	694,543			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	72,051		257.721	626,450		341,073						(170,615)	341,073			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	49,574		259.350711999999	466,700		522,378						(225,968)	522,378			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	61,307		257.583301000001	499,280		164,334						(92,714)	164,334			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	56,671		253.589104999999	450,720		852,000						(200,595)	852,000			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	61,294		262.655381999999	502,320		530,609		257				(249,181)	530,352			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	55,862		250.6173	422,800		1,055,084						(176,215)	1,055,084			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/13/2023	04/11/2025	04/11/2025	Expiration	60,284		260.9563	469,430								(64,571)				

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	127,454		253.9546	994,680		1,457,071						(309,213)	1,457,071			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	59,755		252.093558	381,440		1,050,589						(144,286)	1,050,589			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	67,826		258.9683	549,120		70,234						(123,118)	70,234			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	54,465		259.412519999999 97	471,440		13,806						(60,308)	13,806			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	69,402		253.5942	533,280		1,026,077						(232,531)	1,026,077			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	33,514		248.137262999999 99	293,160		697,153						(125,006)	697,153			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	64,018		249.113505	457,920		1,351,973						(182,034)	1,351,973			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/11/2023	05/09/2025	05/09/2025	Expiration	51,581		259.106341999999 98	431,480								(75,969)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	2,542		962.170399999999 97	33,600		1,677						(2,769)	1,677			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	9,849		948.951199999999 97	180,420		136,696						(14,870)	136,696			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/14/2024	02/14/2025	02/14/2025	Expiration	2,318		967.204200000000 01	31,460								(3,803)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	9,538		934.033099999999 99	186,900		250,059						(1,035)	250,059			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	2,036		949.895800000000 01	26,980		21,083						(149)	21,083			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	5,478		949.17	113,360		92,586						(13,703)	92,586			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	204		39742	235,710		380,699						(51,582)	380,699			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	16		40066	10,680		26,400						(680)	26,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	65		40855	66,040		73,846						(14,452)	73,846			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	49		40508	35,150		81,700						(3,603)	81,700			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	50		38955	41,420		85,500						(1,036)	85,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	178		39152	164,910		282,900						(16,902)	282,900			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	192		38125	207,320		335,800						(13,209)	335,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	53		39381	38,200		80,000						(2,434)	80,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	16		39370	12,900		29,400						(323)	29,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	13		40120	11,150		24,500						(1,143)	24,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	239		37862	227,700		378,001						(5,693)	378,001			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	82		18481	47,400		88,500						(8,535)	88,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	83		18609	35,850		70,500						(7,150)	70,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	28		18157	17,250		34,000						(1,768)	34,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	369		16972	148,180		260,402						(3,705)	260,402			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	28		18192	14,950		29,000						(1,532)	29,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	214		17020	94,720		151,701						(4,210)	151,701			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	60		18737	31,020		60,500						(5,585)	60,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	666		18141	309,600		551,997						(61,748)	551,997			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	65		17191	35,310		68,200						(883)	68,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	264		18352	84,130		159,800						(8,623)	159,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	39		19024	15,750		26,461						(3,141)	26,461			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	42		17494	15,470		30,800						(387)	30,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	253		2066.80575600000 02	10,800		24,500						(1,107)	24,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	404		2031.17117400000 01	16,720		34,400						(1,714)	34,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	1,818		2009.394485	96,120		194,400						(9,852)	194,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	397		2081.22201600000 02	12,560		25,600						(1,779)	25,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	1,286		1936.61343600000 01	58,250		105,000						(2,589)	105,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	257		2008.55590299999 99	7,450		15,000						(331)	15,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	248		2105.42227199999 98	10,250		22,296						(1,452)	22,296			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	1,835		2008.62124799999 99	102,860		192,400						(14,572)	192,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	3,315		2961.41559999999 98	248,320								(49,526)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	312		3011.02626999999 98	15,210								(4,803)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	212		2978.54075999999	9,540								(2,809)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	208		3042.78206	12,300								(3,884)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,764		2910.90468999999 98	132,600		239,700						(21,304)	239,700			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	277		2965.82742000000 01	19,520		35,790						(3,136)	35,790			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	1,697		2901.32445000000 01	126,420								(39,922)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	1,734		2848.54752000000 01	149,450								(44,005)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	308		3098.95170000000 01	13,500								(2,693)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	183		2837.08300999999 98	11,150		25,000						(279)	25,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	547		3008.23639999999 98	29,920								(5,967)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	602		2913.54414	29,580								(8,710)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	439		2831.62183	29,400		66,000						(735)	66,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	1,831		2766.08766999999 99	122,000		229,999						(3,050)	229,999			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	1,655		362.47	13,080		24,631						(323)	24,631			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	2,207		365.369759999999	14,560		26,441						(360)	26,441			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	1,655		363.55741	12,240		22,831						(303)	22,831			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	38,072		362.83247	293,940		552,713						(7,268)	552,713			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	7,446		941.950100000000 02	138,600		69,845						(3,427)	69,845			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/10/2024	01/10/2025	01/10/2025	Expiration	2,447		955.111099999999 96	32,890								(813)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	4,422		906.3691	102,400		242,862						(8,158)	242,862			

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	27,262		369.739039999999	228,260		497,011						(49,048)	497,011			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	1,374		362.908000000002	11,550		32,654						(1,840)	32,654			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	3,017		370.464080000002	16,280		51,725						(2,306)	51,725			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	3,568		367.60897	22,880		64,731						(2,345)	64,731			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	25,105		362.117520000001	201,110		501,406						(8,938)	501,406			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	2,490		367.895019999999	12,690		35,351						(562)	35,351			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	29,396		362.543999999998	252,520		709,492						(40,237)	709,492			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	1,648		360.723999999999	15,780		42,785						(2,514)	42,785			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	25,181		361.028610000001	201,110		530,337						(8,913)	530,337			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	4,414		366.829760000002	26,080		67,359						(1,159)	67,359			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	4,427		365.726679999999	26,240		72,446						(1,163)	72,446			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	2,483		368.642159999999	12,960		33,390						(576)	33,390			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	29,345		364.63	231,120		674,344						(32,742)	674,344			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	5,398		372.702879999999	37,600		82,418						(8,079)	82,418			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	2,214		359.944439999999	18,880		49,023						(837)	49,023			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	25,526		362.508350000001	224,130		593,274						(22,972)	593,274			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	4,396		370.552000000002	22,720		70,892						(3,620)	70,892			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	1,889		377.14864	9,800		20,446						(2,106)	20,446			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	1,620		369.739039999999	13,560		29,525						(2,914)	29,525			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	3,291		364.63	25,920		75,627						(3,672)	75,627			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	10,267		350.63	105,840		351,345						(9,450)	351,345			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	12,053		355.342919999999	137,600		363,832						(13,628)	363,832			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	7,210		375.583379999998	43,470		38,034						(9,513)	38,034			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	6,573		364.754880000001	29,280		35,041						(1,865)	35,041			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	4,296		371.312709999998	29,440		24,785						(7,584)	24,785			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	4,841		368.815679999999	20,160		18,419						(4,021)	18,419			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	5,921		373.076360000002	43,560		79,712						(7,843)	79,712			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	4,772		375.294100000001	42,480		49,629						(10,148)	49,629			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	8,362		368.8664	55,490		79,691						(7,861)	79,691			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	6,250		367.264000000001	31,280		28,312						(2,599)	28,312			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	29,579		380.45504	295,920		618,059						(18,854)	618,059			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	3,006		398.53044	9,460		14,937						(962)	14,937			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	37,495		397.782559999999	197,380		341,855						(27,962)	341,855			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	35,337		388.143840000001	340,600		662,780							(48,252)	662,780			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	1,885		400.358420000002	9,240									(2,520)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	27,506		391.3107	282,220		441,456							(61,760)	441,456			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	37,738		393.471679999999	166,980		325,992							(13,762)	325,992			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	35,149		387.6028	335,400		678,285							(47,383)	678,285			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	3,012		393.707159999999	13,750		33,139							(1,662)	33,139			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	27,656		401.107109999998	133,900		6,994							(34,495)	6,994			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	19,963		380.672880000002	202,210		427,945							(16,666)	427,945			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	26,285		400.43016	143,080		42,577							(44,540)	42,577			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	36,464		400.569779999998	189,040		169,931							(36,975)	169,931			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	36,849		399.30246	195,910		278,486							(39,073)	278,486			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	51,541		401.795579999997	281,780		286,795							(61,664)	286,795			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	33,370		389.054730000001	316,200		703,284							(56,934)	703,284			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	31,550		393.398739999998	335,580		510,518							(80,166)	510,518			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	36,330		398.71607	187,650		414,672							(33,787)	414,672			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	36,081		398.130080000002	206,360		55,561							(56,280)	55,561			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	37,228		395.968000000002	164,400		228,656							(13,662)	228,656			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	18,258		389.934210000001	178,160		208,617							(45,897)	208,617			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	29,853		392.504000000002	138,430		264,081							(8,820)	264,081			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	1,877		403.180569999999	8,050		3,846							(1,575)	3,846			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	19,837		383.088000000002	200,750		377,339							(16,683)	377,339			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	23,938		387.776970000001	255,430		456,814							(50,944)	456,814			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	22,530		391.109159999997	217,560		246,495							(67,725)	246,495			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	28,101		397.1173	149,760		387,020							(23,863)	387,020			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	37,853		397.218900000002	196,000		366,460							(27,690)	366,460			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	2,950		401.175839999999	15,180		2,579							(4,725)	2,579			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	23,863		389.007709999997	250,980		387,105							(49,090)	387,105			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	36,690		392.97672	176,880		430,497							(21,381)	430,497			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	34,465		388.473940000003	353,280		385,874							(96,349)	385,874			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	22,156		387.494700000002	215,660		518,350							(34,363)	518,350			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	39,622		393.041040000001	191,400		414,403							(19,455)	414,403			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	33,671		404.714139999999	181,610		163,838							(43,385)	163,838			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	28,418		380.96436	295,360		640,427							(30,023)	640,427			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	23,547		385.672320000000 01	184,900		448,289						(22,351)	448,289			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	3,242		397.857500000000 02	16,440		42,256						(2,620)	42,256			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	3,229		370.846819999999 98	33,600		48,000						(6,050)	48,000			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	4,620		366.528000000000 02	76,500		129,200						(6,357)	129,200			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	2,152		376.623269999999 99	20,720		33,600						(4,133)	33,600			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	4,855		369.978560000000 02	51,840		73,800						(7,344)	73,800			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	5,074		374.085539999999 98	55,100		79,800						(12,058)	79,800			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	7,669		365.12	84,000		126,000						(5,352)	126,000			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	6,638		564.98969	152,660		304,604						(15,119)	304,604			
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/24/2024	04/24/2025	04/24/2025	Expiration	45		6725.45923000000 04	14,520								(4,520)				
XNDX12E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	87		6892.36074000000 01	32,160								(8,151)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	13,338		937.161899999999 95	271,750								(79,354)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	4,077		964.544880000000 03	71,565								(13,998)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	2,234		955.868129999999 95	29,778		13,008						(1,320)	13,008			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/22/2024	02/21/2025	02/21/2025	Expiration	4,509		962.376930000000 02	61,318								(8,663)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	20,069		954.966480000000 05	436,992								(85,472)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	5,001		948.349010000000 02	80,323		66,713						(3,560)	66,713			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	2,521		932.027600000000 01	76,968		73,769						(12,264)	73,769			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	8,403		955.828099999999 95	154,800		45,897						(24,666)	45,897			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	9,019		945.343709999999 99	184,642		70,289						(26,085)	70,289			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	1,387		953.1096	19,292								(5,633)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	213		39382	189,502		177,098						(52,494)	177,098			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	155		38276	137,765		230,101						(43,505)	230,101			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	29		38852	21,835		42,900						(121)	42,900			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	18		40333	12,915								(4,078)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	15		41158	7,254		16,200						(1,306)	16,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	59		39932	56,166		105,800						(9,024)	105,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	39		39723	34,785		15,360						(10,985)	15,360			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	128		38028	114,480		201,600						(636)	201,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	141		39815	119,240		214,500						(19,158)	214,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	57		40613	35,992								(9,970)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	360		39139	348,740		587,999						(69,555)	587,999			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	90		40073	70,700		127,328						(14,101)	127,328			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	21		41382	11,344								(3,142)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	19		39551	13,881								(4,087)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	23		41007	19,134		11,141						(3,816)	11,141			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	13		37953	16,880		31,500						(94)	31,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	103		38481	90,760		140,000						(16,342)	140,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	199		38191	181,050		188,877						(53,309)	188,877			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	58		38266	53,680		51,004						(15,806)	51,004			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	63		18183	22,154		42,900						(1,411)	42,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	388		18080	182,770		321,998						(29,365)	321,998			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	371		17412	174,785		292,499						(11,136)	292,499			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	323		17241	146,608		246,400						(12,183)	246,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	57		17797	24,830		47,000						(7,841)	47,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	344		17587	137,100		246,002						(43,295)	246,002			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	86		18091	30,765		61,500						(2,557)	61,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	285		18529	89,388		161,200						(21,354)	161,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	40		18354	16,184		35,000						(5,111)	35,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	27		18894	13,350		10,622						(3,189)	10,622			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	88		19076	34,304		17,990						(8,195)	17,990			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	40		18148	15,820		30,800						(1,008)	30,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	72		18621	32,019		63,700						(5,144)	63,700			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	7,200		18281	84,960								(20,060)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	500		18281	4,400								(1,039)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	700		18281	8,260								(1,950)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	389		2120.597976	15,992		16,535						(2,569)	16,535			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,703		2073.3365869999998	80,080		152,841						(12,866)	152,841			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	518		2160.664299	21,208								(5,066)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	256		2006.2978559999999	10,615		21,500						(265)	21,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	1,883		2111.7997180000002	111,680								(26,679)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	1,817		2016.7781239999999	83,880								(26,488)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	235		2196.781598	11,035								(2,636)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/07/2024	03/07/2025	03/07/2025	Expiration	624		2141.0279799999998	19,916								(3,586)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/25/2024	04/25/2025	04/25/2025	Expiration	454		2074.2305459999998	11,628								(3,672)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	1,790		2010.208768	79,660		164,500						(1,992)	164,500			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	409		2029.763328	15,448		32,800						(386)	32,800			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	296		2987.96419999999 99	8,720		5,585						(48)	5,585			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	703		2833.83392	52,630		121,564						(292)	121,564			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/04/2024	01/03/2025	01/03/2025	Expiration	259		3006.89248	6,720								(37)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	398		3115.69016000000 01	28,680								(6,276)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	305		3085.06926000000 02	17,847								(4,944)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	1,821		2991.29149000000 01	117,450								(30,257)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	1,131		2738.21903999999 99	83,700		151,900						(3,720)	151,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	272		3146.94743999999 99	13,024								(3,608)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	1,593		3013.24	110,016								(24,076)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	304		3106.91127999999 98	19,404								(4,999)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	1,543		3058.54543999999 99	88,595								(21,164)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	255		2847.85744000000 02	10,773		21,700						(479)	21,700			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	197		3101.19448000000 01	15,624								(3,732)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/28/2024	03/28/2025	03/28/2025	Expiration	394		3089.00903999999 99	22,296								(5,326)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	236		3127.66355000000 02	12,761								(3,287)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/11/2024	04/11/2025	04/11/2025	Expiration	1,527		3026.13765999999 99	108,135								(29,954)				
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	1,716		363.5527999999999 99	42,960		79,945						(3,836)	79,945			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	6,421		560.1946000000004	196,680		392,357						(15,691)	392,357			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	7,080		555.7795700000004	208,080		448,295						(18,604)	448,295			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	567		4943.94901000003	75,040		119,149						(23,697)	119,149			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	772		5032.10076000003	99,840		202,800						(21,849)	202,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	177		5119.00393999996	15,300		31,500						(3,655)	31,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	628		4961.25284999999	82,150								(24,189)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	181		4934.42623999998	18,540		35,100						(3,338)	35,100			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	570		5078.33658000001	79,750		144,368						(19,051)	144,368			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	425		4767.30936000002	45,000		104,000						(4,612)	104,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	704		4874.7356	101,850		189,000						(18,339)	189,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	100		5107.96176000001	9,600		23,000						(1,915)	23,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	108		4773.11939999996	6,450		15,500						(536)	15,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	100		5097.97552	9,900		23,500						(1,975)	23,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	142		5126.69238000004	10,780		3,887						(3,404)	3,887			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	819		4610.76839999999	103,360		212,800						(8,589)	212,800			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	172		4740.64919999998	16,880		41,600						(1,403)	41,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	900		4446.72228	118,800		260,000						(2,970)	260,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	182		5020.49168999999998	18,000								(5,300)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	801		4978.14063999999996	112,800		236,000						(22,498)	236,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	182		41115	77,000		67,866						(21,000)	67,866			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Expiration	57		42120	9,240								(939)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	20		44041	1,440								(282)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	13		39720	9,350		15,500						(2,208)	15,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	15		39760	11,400		19,200						(2,692)	19,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	25		43418	4,700								(1,110)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	271		40605	185,500		198,873						(36,282)	198,873			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Expiration	39		41355	7,500								(618)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	18		39010	12,530		20,300						(3,176)	20,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	59		42179	15,870								(4,022)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Expiration	13		42614	950								(78)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	199		40592	67,640		39,922						(5,575)	39,922			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	29		38346	20,900		35,200						(5,700)	35,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/10/2024	04/10/2025	04/10/2025	Expiration	52		41500	17,400								(4,745)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	23		42179	6,210								(1,574)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	16		39180	6,660		12,000						(677)	12,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	21		40038	16,400		30,156						(4,473)	30,156			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	189		41553	78,440								(19,880)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	156		41748	86,180								(20,348)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Expiration	124		42488	18,240								(3,216)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	13		38853	10,800		17,500						(2,737)	17,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	13		38755	9,200		16,000						(935)	16,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Expiration	168		41191	55,250								(5,616)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	18		38887	15,610		25,900						(3,053)	25,900			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	13		37921	12,750		21,500						(1,051)	21,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	45		42583	14,760								(3,485)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	33		38965	21,320		33,800						(4,170)	33,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	16		40439	9,420		13,070						(1,661)	13,070			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	97		41659	34,200								(6,689)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	16		38700	10,680		17,400						(1,883)	17,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	24		38074	13,230		20,700						(1,090)	20,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/18/2024	04/17/2025	04/17/2025	Expiration	34		18508	9,360								(2,756)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	270		16290	127,160		220,000						(706)	220,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	55		17040	27,900		59,400						(155)	59,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	50		18203	23,580		44,100						(2,882)	44,100			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	362		17586	126,630		226,800						(37,286)	226,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	92		18212	31,680		4,254						(9,328)	4,254			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	280		18006	121,500		215,000						(14,850)	215,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	772		2254.02156800000 01	30,400								(5,946)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Expiration	242		2248.01274299999 98	11,100								(1,957)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/04/2024	01/03/2025	01/03/2025	Expiration	409		2175.03469700000 01	11,760								(65)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	290		2077.92613299999 99	7,020		13,200						(1,373)	13,200			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	257		1968.76276200000 01	5,950		11,500						(490)	11,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,255		2175.29655	80,340								(15,714)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Expiration	242		2293.51070100000 02	8,450								(1,490)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	257		2136.23417400000 02	8,300		4,262						(684)	4,262			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	358		2090.85243600000 01	18,620		14,276						(103)	14,276			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/06/2024	03/06/2025	03/06/2025	Expiration	290		2272.82981100000 01	11,460								(2,021)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	411		2071.971888	21,360		33,219						(1,760)	33,219			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	236		2975.63511999999 99	9,870		16,100						(1,931)	16,100			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	178		2992.84963999999 99	9,450		11,584						(1,142)	11,584			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	178		3046.14312000000 02	6,800		2,084						(822)	2,084			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	709		3221.62885999999 98	26,040								(5,093)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	169		3292.75957999999 99	4,000								(782)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	169		2934.14219999999 98	11,150		19,000						(2,181)	19,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	290		3044.1097	7,360		1,698						(748)	1,698			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	749		2953.58075999999 98	48,720		78,054						(5,889)	78,054			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	258		2724.49456000000 01	12,950		20,300						(574)	20,300			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	329		2950.75439999999 98	13,050		29,616						(1,076)	29,616			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	250		2827.35935999999 99	11,900		18,900						(1,438)	18,900			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	221		2947.01303999999 98	9,060		16,741						(402)	16,741			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	842		2901.57515999999	45,770		117,084						(3,772)	117,084			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,822		3114.93278000001	123,120								(24,081)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	290		3033.06030000001	8,000		4,898						(813)	4,898			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	329		2721.25128	15,660		25,200						(1,291)	25,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	663		2860.17655999999	45,180		107,822						(2,002)	107,822			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	1,086		2917.0416	63,300		144,367						(6,434)	144,367			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	183		2743.10872000002	11,800		22,500						(973)	22,500			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	2,754		369.303209999998	14,600		39,481						(930)	39,481			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	29,319		363.490200000002	253,590		679,904						(40,743)	679,904			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	31,947		365.863769999999	262,080		584,831						(21,780)	584,831			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	2,484		366.275190000001	15,030		43,138						(950)	43,138			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	1,911		370.258530000001	11,970		26,590						(995)	26,590			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	5,383		373.367549999999	39,200		74,789						(8,578)	74,789			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	1,347		382.356600000001	5,250		3,358						(945)	3,358			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	3,869		362.603760000002	29,120		95,194						(3,520)	95,194			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	27,186		370.395469999999	236,340		458,484						(51,720)	458,484			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	31,829		364.085550000001	261,000		639,262						(21,511)	639,262			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	1,934		361.88	15,260		48,997						(1,845)	48,997			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	4,658		371.154150000002	24,990		72,322						(4,015)	72,322			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	3,293		371.37455	16,920		42,131						(1,395)	42,131			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	31,379		373.232860000002	249,210		295,814						(69,033)	295,814			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	3,277		373.188370000002	16,800		35,983						(1,396)	35,983			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	2,963		372.70488	21,890		35,988						(3,941)	35,988			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	6,705		376.588599999999	43,250		40,708						(11,981)	40,708			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	28,739		362.603760000002	216,320		707,154						(26,149)	707,154			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	2,478		367.124430000002	15,210		40,933						(969)	40,933			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	40,677		370.106399999999	351,830		599,725						(63,349)	599,725			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	6,356		369.479480000002	30,590		112,690						(3,698)	112,690			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	19,322		362.29	151,200		412,515						(9,554)	412,515			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	19,552		363.13	154,070		401,016						(9,816)	401,016			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,370		363.855149999998	11,600		31,271						(1,864)	31,271			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	2,195		368.458950000002	13,760		34,487						(1,134)	34,487			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	2,469		364.814450000002	19,350		47,798						(1,595)	47,798			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	2,760		368.44893000000 02	14,500		41,931						(916)	41,931			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	7,884		355.8603	80,080		399,480						(27,940)	399,480			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	9,416		361.07	100,949		231,174						(14,719)	231,174			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	11,049		362.754059999999 98	115,532		219,937						(15,870)	219,937			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	10,645		357.69396	109,467		321,965						(21,381)	321,965			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	6,905		347.927579999999 98	69,840		411,134						(25,710)	411,134			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	5,565		359.030610000000 02	60,600		136,951						(1,915)	136,951			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/25/2023	01/24/2025	01/24/2025	Expiration	5,565		359.030610000000 02													
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	4,519		353.351879999999 99	49,600		274,747						(21,598)	274,747			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	10,167		354.434079999999 99	102,600		333,239						(6,210)	333,239			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	9,428		360.62	101,320		248,339						(18,789)	248,339			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	11,212		347.154299999999 98	120,510		719,296						(46,745)	719,296			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/13/2023	04/11/2025	04/11/2025	Closing Sale	11,283		364.116780000000 01	118,080		209,217						(16,242)	209,217			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	6,972		358.918560000000 01	72,750		232,000						(17,264)	232,000			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	12,247		359.26	132,440		354,685						(15,645)	354,685			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	6,343		362.237399999999 98	69,920		156,817						(11,621)	156,817			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	11,946		359.58006	129,860		342,145						(15,362)	342,145			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	8,160		354.313859999999 98	90,770		419,652						(31,128)	419,652			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	6,687		358.5711	72,631		226,399						(17,659)	226,399			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	8,349		347.687340000000 01	85,260		584,631						(34,714)	584,631			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	6,777		354.14	73,200		280,635						(22,724)	280,635			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	05/04/2023	05/02/2025	05/02/2025	Closing Sale	6,331		362.946689999999 99	70,150		152,021						(11,676)	152,021			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	8,349		346.982669999999 98	88,160		590,531						(35,845)	590,531			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	6,901		348.455519999999 98	68,400		407,277						(25,215)	407,277			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	7,880		354.273979999999 99	87,920		398,291						(29,871)	398,291			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	7,258		358.588230000000 01	76,180		261,443						(22,215)	261,443			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	6,137		357.773019999999 97	67,540		187,831						(14,473)	187,831			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	7,755		348.18	80,460		534,913						(31,985)	534,913			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	4,220		355.124520000000 02	45,750		249,067						(19,949)	249,067			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	6,972		357.872819999999 99	77,750		428,464						(35,399)	428,464			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	7,453		360.800999999999 99	85,050		238,353						(23,164)	238,353			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	7,988		363.41305	85,260		155,020						(10,892)	155,020			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	4,413		361.85484000000 02	49,120		134,767							(12,905)	134,767			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	6,300		346.40640000000 02	74,140		430,762							(30,858)	430,762			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	6,960		358.46163999999 99	77,750		423,662							(35,351)	423,662			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	11,077		352.42207000000 02	110,370		389,789							(7,743)	389,789			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	9,450		359.78	101,643		256,857							(18,875)	256,857			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	5,875		358.18493999999 98	60,480		231,078							(18,219)	231,078			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	12,650		361.8218	149,960		717,099							(72,608)	717,099			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	7,141		362.97779000000 03	81,120		212,832							(22,063)	212,832			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	9,574		344.68	102,300		637,156							(38,697)	637,156			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	10,091		357.11676	103,626		288,933							(5,267)	288,933			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	8,145		356.04	86,130		302,918							(21,710)	302,918			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	7,239		359.17	77,220		256,547							(22,487)	256,547			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	8,027		348.82	83,720		548,569							(33,235)	548,569			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	7,989		363.34298000000 01	86,130		155,610							(11,018)	155,610			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	6,709		357.01454000000 01	73,440		237,601							(17,880)	237,601			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	7,252		358.51	77,467		232,942							(18,115)	232,942			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	6,107		360.25	66,440		188,458							(14,876)	188,458			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	7,336		353.35674	80,600		325,152							(25,832)	325,152			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	9,909		362.95668000000 01	109,681		245,965							(19,285)	245,965			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/11/2023	01/10/2025	01/10/2025	Closing Sale	2,523		362.83508999999 98	20,700		36,616							(256)	36,616			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	8,255		350.96868000000 01	86,420		461,360							(31,026)	461,360			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	10,281		358.82029999999 97	116,180		317,154							(24,224)	317,154			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	8,044		360.16946999999 99	87,162		193,053							(3,597)	193,053			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	9,583		365.59523000000 02	103,250		541,965							(50,986)	541,965			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBCDV-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	11,172		348.39182	118,170		702,916							(45,775)	702,916			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	11,117		351.53165999999 99	111,665		402,176							(8,271)	402,176			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	4,779		354.64287000000 02	53,040		119,227							(364)	119,227			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	6,667		360.36	69,840		223,067							(19,694)	223,067			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	10,616		358.31796000000 03	111,340		314,459							(21,717)	314,459			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	8,132		357.68986000000 01	83,520		279,901							(21,424)	279,901			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	9,979		360.03847999999 99	110,520		286,595							(22,651)	286,595			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	9,213		358.2	99,000		220,092							(2,179)	220,092			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	9,204		358.54	99,000		216,754						(2,182)	216,754			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	9,597		365.960460000001	101,850		518,845						(50,576)	518,845			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	5,681		351.697949999999	59,600		352,746						(25,379)	352,746			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	9,163		359.059579999998	104,940		258,403						(11,403)	258,403			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	5,829		360.27	62,748		163,852						(13,465)	163,852			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	4,531		351.747360000001	50,080		125,994						(138)	125,994			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	10,324		357.314829999997	116,550		441,196						(38,423)	441,196			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	5,051		356.39	53,820		291,675						(23,920)	291,675			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	11,096		360.5	119,200		298,696						(18,666)	298,696			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	5,411		351.13	57,000		339,060						(24,305)	339,060			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	9,838		356.125769999999	100,450		291,438						(5,112)	291,438			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	7,772		359.889749999999	84,840		188,715						(3,496)	188,715			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	6,144		358.418060000003	64,680		240,251						(19,457)	240,251			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	5,846		358.860779999998	63,840		144,859						(2,020)	144,859			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	4,433		360.91	47,840		139,558						(12,551)	139,558			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	8,176		354.335300000002	87,290		429,450						(31,295)	429,450			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	10,329		357.135370000002	116,550		443,271						(38,476)	443,271			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	10,153		354.59	105,919		331,177						(6,402)	331,177			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2023	04/25/2025	04/25/2025	Closing Sale	10,802		361.04	116,220		284,960						(18,224)	284,960			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	6,356		361.508129999999	69,920		189,785						(15,677)	189,785			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	7,307		355.484159999997	79,300		308,310						(25,380)	308,310			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2023	05/09/2025	05/09/2025	Closing Sale	9,922		362.467170000001	109,440		251,154						(19,269)	251,154			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	5,334		355.863780000002	56,810		310,833						(25,284)	310,833			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	7,595		355.835480000002	78,570		385,009						(27,451)	385,009			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBCDV-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	5,975		348.306769999997	69,720		397,171						(29,058)	397,171			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	6,520		353.092739999999	67,160		276,838						(20,878)	276,838			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GSIDV-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	6,616		363.465480000001	69,360		200,835						(19,531)	200,835			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	9,575		345.00466	97,680		634,085						(36,898)	634,085			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOADV-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	9,217		357.339000000003	100,980		275,817						(10,958)	275,817			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	9,683		361.811449999998	101,850		230,600						(14,871)	230,600			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	12,675		360.752419999997	152,260		732,055						(73,620)	732,055			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	8,063		358.9307	89,610		470,332						(41,662)	470,332			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	9,426		360.72	101,660		528,776						(48,177)	528,776			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBCDV-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	7,796		358.431699999998	84,000		458,636						(39,000)	458,636			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	9,090		362.293960000003	102,630		495,664						(48,703)	495,664			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,800		18068	25,200								(4,929)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	6,500		18320	78,650								(17,212)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	4,700		17517	71,440		155,921						(4,552)	155,921			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/04/2024	01/03/2025	01/03/2025	Expiration	500		16282	8,400								(47)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/13/2024	03/13/2025	03/13/2025	Expiration	7,600		18068	106,400								(20,811)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	900		17517	13,680		29,857						(872)	29,857			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/04/2024	01/03/2025	01/03/2025	Expiration	2,800		16282	37,240								(206)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/07/2024	03/07/2025	03/07/2025	Expiration	2,500		18298	43,500								(7,832)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	1,100		18320	11,770								(2,576)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	3,206		403.484620000001	15,720		15,631						(3,378)	15,631			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	51,564		401.98746	277,920		328,596						(59,718)	328,596			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	3,027		391.029159999999	14,410		31,240						(911)	31,240			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	27,252		391.133050000003	272,340		469,462						(58,519)	469,462			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	29,719		377.946399999998	305,640		695,520						(19,312)	695,520			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	33,479		404.963360000002	171,360		180,002						(40,460)	180,002			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	33,425		387.780959999999	310,000		662,918						(54,656)	662,918			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	31,619		393.672559999998	309,400		527,002						(73,053)	527,002			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	36,660		397.401479999999	193,120		373,470						(34,049)	373,470			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	1,617		402.951779999999	5,940		7,477						(1,047)	7,477			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	29,994		390.302340000002	149,330		331,360						(9,436)	331,360			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	13,465		184.731699999999	37,000		62,500						(4,522)	62,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	4,257		183.983470000001	15,760		25,600						(700)	25,600			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	1,391		381.408279999999	14,020		36,861						(6,779)	36,861			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	1,715		352.039640000002	60,960		98,846						(24,200)	98,846			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	1,438		376.87428	16,200		43,843						(1,758)	43,843			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	1,402		362.24464	43,950		67,181						(14,489)	67,181			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	1,679		373.188240000001	38,556		55,176						(10,116)	55,176			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	3,393		355.822200000001	104,280		157,041						(4,297)	157,041			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	2,522		366.821239999999	58,680		92,058						(10,317)	92,058			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WFGDV	09/13/2023	09/12/2025	09/12/2025	Closing Sale	2,816		355.85028	100,700		153,544						(35,134)	153,544			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SOCDV	08/02/2023	08/01/2025	08/01/2025	Closing Sale	1,667		360.959639999999 98	56,760		75,943						(16,529)	75,943			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	SOCDV	06/01/2023	05/30/2025	05/30/2025	Closing Sale	1,712		370.733780000000 02	29,040		60,129						(5,952)	60,129			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	02/08/2023	02/07/2025	02/07/2025	Closing Sale	3,123		352.18	105,160		160,293						(5,345)	160,293			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV	08/16/2023	08/15/2025	08/15/2025	Closing Sale	1,970		365.361479999999 97	54,068		86,914						(16,785)	86,914			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	01/19/2023	01/17/2025	01/17/2025	Closing Sale	1,425		339.944579999999 97	57,800		86,291						(1,272)	86,291			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WFGDV	04/12/2023	04/11/2025	04/11/2025	Closing Sale	1,688		352.941989999999 98	56,040		81,025						(7,698)	81,025			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV	06/14/2023	06/13/2025	06/13/2025	Closing Sale	3,670		350.687700000000 01	137,280		197,818						(30,737)	197,818			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	WFGDV	11/15/2023	11/14/2025	11/14/2025	Closing Sale	1,409		362.728240000000 03	41,550		64,214						(18,093)	64,214			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	09/28/2023	09/26/2025	09/26/2025	Closing Sale	9,564		584.165039999999 98	153,600		229,402						(56,623)	229,402			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	06/23/2023	06/23/2025	06/23/2025	Closing Sale	5,003		574.777140000000 03	132,340		140,098						(31,406)	140,098			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	05/11/2023	05/09/2025	05/09/2025	Closing Sale	8,570		583.352769999999 96	177,750		139,758						(31,296)	139,758			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	10/12/2023	10/10/2025	10/10/2025	Closing Sale	8,849		560.864159999999 97	198,440		397,027						(76,974)	397,027			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	08/03/2023	08/01/2025	08/01/2025	Closing Sale	5,327		586.603079999999 98	135,800		89,583						(39,601)	89,583			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV	01/12/2023	01/10/2025	01/10/2025	Closing Sale	4,953		573.201720000000 02	136,500		48,186						(1,690)	48,186			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GSIDV	01/20/2023	01/17/2025	01/17/2025	Closing Sale	7,708		576.531230000000 05	173,668		167,566						(3,827)	167,566			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV	06/08/2023	06/06/2025	06/06/2025	Closing Sale	4,633		573.47028	113,040		135,788						(24,256)	135,788			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	05/25/2023	05/23/2025	05/23/2025	Closing Sale	5,295		566.465569999999 96	123,930		181,446						(24,206)	181,446			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	07/13/2023	07/11/2025	07/11/2025	Closing Sale	6,274		581.755999999999 97	164,340		135,225						(43,176)	135,225			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	04/20/2023	04/17/2025	04/17/2025	Closing Sale	8,940		572.530859999999 96	241,110		218,212						(35,203)	218,212			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	10/26/2023	10/24/2025	10/24/2025	Closing Sale	9,623		564.12018	208,320		411,402						(84,818)	411,402			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	12/07/2023	12/05/2025	12/05/2025	Closing Sale	11,304		593.445799999999 96	222,430		75,445						(103,413)	75,445			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV	12/14/2023	12/12/2025	12/12/2025	Closing Sale	11,178		601.703399999999 99	211,220		4,322						(100,235)	4,322			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	05/04/2023	05/02/2025	05/02/2025	Closing Sale	5,731		580.004760000000 03	120,000		116,656						(19,972)	116,656			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GSIDV	12/29/2023	12/29/2025	12/29/2025	Expiration	7,743		607.085360000000 04	126,280								(62,707)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	04/13/2023	04/11/2025	04/11/2025	Closing Sale	8,949		576.636660000000 01	218,080		166,669						(29,997)	166,669			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	04/06/2023	04/04/2025	04/04/2025	Closing Sale	9,541		583.256520000000 02	194,500		127,504						(24,881)	127,504			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV	08/24/2023	08/22/2025	08/22/2025	Closing Sale	4,670		573.009649999999 97	120,960		201,469						(38,767)	201,469			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV	11/30/2023	11/28/2025	11/28/2025	Closing Sale	9,426		598.855680000000 01	161,210		123,992						(73,398)	123,992			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	02/24/2023	02/24/2025	02/24/2025	Closing Sale	11,987		576.183080000000 02	303,180		458,472						(22,458)	458,472			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV	09/08/2023	09/08/2025	09/08/2025	Closing Sale	6,808		563.431680000000 03	206,850		310,991						(70,936)	310,991			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV	09/21/2023	09/19/2025	09/19/2025	Closing Sale	6,234		576.926720000000 05	153,600		167,103						(55,144)	167,103			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	2,301		566.924849999999	74,400		86,891						(19,085)	86,891			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	5,026		551.948430000000	185,640		295,598						(61,284)	295,598			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	7,473		536.677559999999	238,650		547,220						(90,273)	547,220			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	8,097		586.843399999999	230,910		189,597						(65,112)	189,597			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	6,308		563.432549999999	205,920		237,604						(46,169)	237,604			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	4,792		582.239519999999	117,500		91,047						(28,607)	91,047			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	PARDV-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	7,121		579.309399999999	153,920		176,544						(28,582)	176,544			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	9,252		575.327019999999	239,184		293,794						(14,476)	293,794			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2023	04/25/2025	04/25/2025	Closing Sale	6,833		577.438560000000	172,440		130,587						(27,040)	130,587			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	3,058		576.511300000000	87,360		101,902						(26,316)	101,902			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	10,903		581.908800000000	230,160		228,549						(100,359)	228,549			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	5,631		598.788519999999	131,400		33,346						(35,787)	33,346			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	8,533		558.459780000000	252,560		394,642						(52,660)	394,642			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	6,533		552.096160000000	157,080		389,855						(17,069)	389,855			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/21/2023	12/19/2025	12/19/2025	Expiration	12,785		611.053959999999	180,230								(87,264)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	8,880		569.069020000000	197,550		222,549						(82,335)	222,549			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	4,467		578.702639999999	107,180		139,187						(33,319)	139,187			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	6,912		570.341699999999	181,080		205,057						(5,729)	205,057			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	7,309		574.59375	153,550		179,619						(65,475)	179,619			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	PARDV-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	8,231		574.117600000000	204,680		225,391						(8,446)	225,391			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	7,344		589.858799999999	151,620		114,137						(67,479)	114,137			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	7,356		582.196929999999	137,180		254,464						(16,228)	254,464			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	6,969		574.425839999999	137,160		209,519						(6,981)	209,519			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	7,796		581.097399999999	197,620		50,307						(1,355)	50,307			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	9,413		565.740890000000	207,270		392,403						(82,395)	392,403			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	8,261		576.736160000000	229,620		280,244						(80,225)	280,244			
SPLV5UE - DIGITAL COMBO - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2020	12/02/2025	12/02/2025	Closing Sale	100,000		191.711999999999	11,330		7,237						(2,081)	7,237			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	26		39340	15,000		28,000						(667)	28,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	137		38015	112,840		182,000						(5,015)	182,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TBDV-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	348		2148.76514600000	19,880		7,141						(2,809)	7,141			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	246		2134.76492499999	10,650								(2,124)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	1,538		2025.285396	66,600		141,000						(370)	141,000			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	3,397		2061.642625	169,050								(33,716)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	256		2042.8456739999999	10,250		22,500						(57)	22,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	1,668		2134.2365370000002	74,900								(16,391)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	03/14/2024	03/14/2025	03/14/2025	Expiration	935		2118.5155249999998	39,710								(7,920)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	03/21/2024	03/21/2025	03/21/2025	Expiration	286		2182.50344	13,680								(2,994)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	184		2793.875	12,400		27,998						(69)	27,998			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TBDV-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	1,143		2799.3	57,970		124,000						(322)	124,000			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	1,877		381.1549	9,170		3,134						(2,362)	3,134			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	2,140		374.16379000000001	17,040		31,697						(4,319)	31,697			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	1,609		381.9008	7,500		1,481						(1,932)	1,481			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	26,277		371.45819999999998	233,240		298,507						(60,087)	298,507			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	1,605		372.66863000000001	13,920		26,164						(3,528)	26,164			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	2,140		382.38717000000003	10,080		14,083						(2,555)	14,083			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	2,413		372.95	19,710		23,818						(5,078)	23,818			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	1,605		383.13475	7,200		9,374						(1,825)	9,374			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBSDV-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	26,218		372.66863000000001	227,360		427,388						(57,623)	427,388			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	8,544		351.14	86,400		303,636						(6,884)	303,636			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	1,434		361.22212000000002	28,450		65,449						(2,814)	65,449			
SP500LV5 EUROPEAN - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	4,008		364.66919999999999	93,100		185,251						(7,417)	185,251			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	185		40245	88,200		238,036						(25,755)	238,036			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	53		40623	19,800		48,010						(5,782)	48,010			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	21		39188	18,160		49,604						(5,303)	49,604			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	29		37527	21,340		35,200						(6,232)	35,200			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Expiration	900		16793	13,860								(343)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/11/2024	01/10/2025	01/10/2025	Expiration	4,900		16821	75,950								(1,899)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Expiration	5,000		16793	77,000								(1,904)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	4,100		1.012	120,950		213,200						(3,024)	213,200			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	900		1.0099999999999999	24,300								(6,260)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	2,500		1	73,000								(18,806)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Expiration	308		2181.70064	8,580								(2,505)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	757		2268.696477	37,280								(8,802)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	386		2074.88	12,320		24,000						(2,647)	24,000			

SCHEDULE DB - PART A - SECTION 2

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	255		2091.34809	12,300		14,104						(777)	14,104			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	298		2140.8765279999998	16,920		7,181						(2,045)	7,181			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	364		2040.9958329999999	18,760		36,463						(831)	36,463			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	867		2242.2992399999998	40,500								(10,264)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	386		2286.5177600000002	12,880								(2,768)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/28/2024	02/28/2025	02/28/2025	Expiration	343		2217.8126219999999	14,910								(2,376)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	284		2093.2055099999998	10,680		19,800						(2,522)	19,800			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/24/2024	04/24/2025	04/24/2025	Expiration	251		2208.9365819999998	7,900								(2,459)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/14/2024	02/14/2025	02/14/2025	Expiration	348		2173.0701600000002	16,240								(1,963)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,129		2082.3553430000002	61,160		90,516						(17,859)	90,516			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	236		2272.9251749999999	11,350								(2,680)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	255		1938.3226199999999	8,650		15,500						(547)	15,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	305		2090.4469210000002	16,200		13,576						(401)	13,576			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	561		2120.776065	22,110		14,529						(1,397)	14,529			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	257		1916.7798479999999	8,300		14,500						(2,424)	14,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	245		2042.3463059999999	8,200		16,500						(1,307)	16,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	612		2061.9201149999999	35,880		51,850						(2,267)	51,850			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	457		2058.9227499999998	29,790		34,764						(737)	34,764			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	294		2085.192732	7,740		18,000						(1,233)	18,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	308		2082.3553430000002	16,680		24,686						(4,871)	24,686			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	254		1954.498912	7,400		13,000						(183)	13,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	1,011		2229.8420219999998	51,030								(12,933)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	401		2131.1149679999999	21,200		12,445						(6,599)	12,445			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	257		1922.623689	10,150		18,500						(2,964)	18,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	702		2137.1012460000002	35,700		17,578						(11,113)	17,578			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	392		2144.3616059999999	26,240		10,585						(4,181)	10,585			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Expiration	305		2141.6737069999999	11,340								(280)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	675		2234.645759999999	31,360								(6,739)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/20/2024	03/20/2025	03/20/2025	Expiration	1,060		2182.77376	67,320								(14,465)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	298		1977.896266	9,660		16,800						(1,168)	16,800			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/27/2024	03/27/2025	03/27/2025	Expiration	426		2321.555202	15,120								(3,570)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/03/2024	04/03/2025	04/03/2025	Expiration	337		2252.6802550000002	14,770								(3,743)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	255		1922.6277	8,300		14,000						(524)	14,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	243		2158.5732800000 02	9,350								(2,409)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	1,412		2066.1509679999 99	53,360								(13,746)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/04/2024	04/04/2025	04/04/2025	Expiration	292		2094.9045599999 99	9,960								(2,566)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	354		2056.8889979999 99	14,490		32,200						(923)	32,200			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	304		2027.250828	10,380		21,000						(661)	21,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,569		1985.75739	88,970		173,600						(5,668)	173,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	292		2939.7205800000 02	14,160		21,490						(350)	21,490			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	986		2876.7656699999 98	68,850		134,630						(1,702)	134,630			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	255		2897.7801599999 98	15,540		34,015						(982)	34,015			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	292		2982.8475699999 99	10,720		14,074						(677)	14,074			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	219		2722.1571199999 98	10,680		16,200						(675)	16,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	947		2892.2919400000 01	59,540		131,540						(3,762)	131,540			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Expiration	219		3016.3613399999 99	6,600								(163)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	6,176		371.655199999998	31,510		24,628						(9,951)	24,628			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	5,411		366.303299999998	30,800		62,089						(4,948)	62,089			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	12,608		379.7984000000 03	131,560		177,922						(3,253)	177,922			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	1,373		392.1249000000 03	6,450		8,247						(36)	8,247			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	22,184		386.6329999999 98	218,940		538,126						(35,176)	538,126			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	10,437		379.0176999999 99	110,200		199,475						(611)	199,475			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	29,114		393.2171999999 99	126,140		143,030						(699)	143,030			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	26,584		399.9576000000 01	146,520		47,650						(46,269)	47,650			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	44,951		393.2975200000 02	201,720		27,532						(4,988)	27,532			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	28,407		396.613	152,250		405,564						(24,461)	405,564			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	22,825		390.6476000000 01	221,000		253,411						(69,789)	253,411			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	2,148		368.3036000000 02	40,640		61,600						(12,834)	61,600			
SP500LV5 EUROPEAN - 1YR - CAPP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	5,411		369.2604	52,800		72,000						(8,483)	72,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	14,705		191.17164	40,880		75,600						(3,397)	75,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	5,941		199.7483300000 01	16,560		26,400						(3,624)	26,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	6,808		219.67898	18,750		34,500						(5,521)	34,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	10,073		182.0183000000 01	35,340		49,400						(5,007)	49,400			
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												1,247,461,750	140,713,852	2,032,661,086		547,014	XXX			(781,725,371)	2,032,114,151			XXX
Purchased Options - Hedging Other - Put Options																								

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/24/2025	01/24/2025	Expiration	40		5975		1,141							(1,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2025	01/31/2025	01/31/2025	Exercise	40		6075		11,465	137,855						(11,465)	137,855			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	02/07/2025	02/07/2025	Expiration	15		5975		3,714							(3,714)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	02/14/2025	02/14/2025	Expiration	20		5925		1,777							(1,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/21/2025	02/21/2025	Exercise	40		6025		8,545	47,455						(8,545)	47,455			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	04/17/2025	04/17/2025	Expiration	6		5180		397							(397)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2025	05/02/2025	05/02/2025	Expiration	6		5600		523							(523)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	05/16/2025	05/16/2025	Expiration	5		5860		112							(112)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	06/06/2025	06/06/2025	Expiration	4		5900		3,931							(3,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	10		5925		299							(299)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	3		6060		550							(550)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	07/11/2025	07/11/2025	Expiration	3		6210		442							(442)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	07/18/2025	07/18/2025	Expiration	20		6100		673							(673)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	07/18/2025	07/18/2025	Expiration	3		6170		198							(198)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	07/25/2025	07/25/2025	Expiration	15		6050		371							(371)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	07/25/2025	07/25/2025	Expiration	4		6060		91							(91)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2025	08/01/2025	08/01/2025	Expiration	15		6200		851							(851)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2025	08/08/2025	08/08/2025	Expiration	15		6300		776							(776)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	08/15/2025	08/15/2025	Expiration	20		6325		2,335							(2,335)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	4		6210		568							(568)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/22/2025	08/22/2025	08/22/2025	Expiration	20		6350		1,033							(1,033)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2025	08/29/2025	08/29/2025	Expiration	15		6425		2,665							(2,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/05/2025	09/05/2025	Expiration	20		6400		8,037							(8,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	09/12/2025	09/12/2025	Expiration	20		6425		1,633							(1,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/19/2025	09/19/2025	Expiration	25		6525		5,592							(5,592)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/26/2025	09/26/2025	Expiration	20		6475		1,706							(1,706)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/26/2025	09/26/2025	Expiration	3		6330		80							(80)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/03/2025	10/03/2025	Expiration	4		6320		113							(113)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/03/2025	10/03/2025	Expiration	20		6550		1,866							(1,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	10/10/2025	10/10/2025	Expiration	2		6390		118							(118)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	10/10/2025	10/10/2025	Expiration	20		6550		2,695							(2,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	10/17/2025	10/17/2025	Expiration	4		6470		2,091							(2,091)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	10/24/2025	10/24/2025	Expiration	3		5970		30							(30)				

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	10/24/2025	10/24/2025	Expiration	3		6430		111							(111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/24/2025	10/24/2025	10/24/2025	Expiration	25		6700		2,542							(2,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	10/31/2025	10/31/2025	Expiration	4		6350		89							(89)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	10/31/2025	10/31/2025	Expiration	25		6700		2,592							(2,592)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/14/2025	11/14/2025	Expiration	4		6590		1,121							(1,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	2		6630		177							(177)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/28/2025	11/28/2025	11/28/2025	Expiration	25		6825		5,167							(5,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	12/05/2025	12/05/2025	Expiration	3		6710		284							(284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	12/12/2025	12/12/2025	Expiration	2		6690		58							(58)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2025	12/12/2025	12/12/2025	Expiration	25		6825		12,292							(12,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	12/19/2025	12/19/2025	Expiration	3		6570		239							(239)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	12/19/2025	12/19/2025	Expiration	30		6825		8,749							(8,749)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/26/2025	12/26/2025	Expiration	2		6660		14							(14)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/26/2025	12/26/2025	Expiration	20		6675		72							(72)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/24/2025	01/24/2025	Expiration	5		5975		147							(147)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2025	01/31/2025	01/31/2025	Exercise	5		6075		1,438	17,230						(1,438)	17,230			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	02/07/2025	02/07/2025	Expiration	5		5975		1,241							(1,241)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	02/14/2025	02/14/2025	Expiration	5		5925		448							(448)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/21/2025	02/21/2025	Exercise	5		6025		1,073	5,930						(1,073)	5,930			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2025	05/02/2025	05/02/2025	Expiration	2		5600		178							(178)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	05/16/2025	05/16/2025	Expiration	2		5860		48							(48)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	06/06/2025	06/06/2025	Expiration	2		5900		1,968							(1,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	2		5925		64							(64)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	1		6060		187							(187)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	07/11/2025	07/11/2025	Expiration	1		6210		151							(151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	07/18/2025	07/18/2025	Expiration	2		6100		72							(72)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	07/18/2025	07/18/2025	Expiration	1		6170		69							(69)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	07/25/2025	07/25/2025	Expiration	2		6050		54							(54)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	07/25/2025	07/25/2025	Expiration	1		6060		27							(27)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2025	08/08/2025	08/08/2025	Expiration	2		6300		108							(108)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	08/15/2025	08/15/2025	Expiration	2		6325		238							(238)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	1		6210		146							(146)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/22/2025	08/22/2025	08/22/2025	Expiration	2		6350		108							(108)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/05/2025	09/05/2025	Expiration	2		6400		808							(808)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	09/12/2025	09/12/2025	Expiration	3		6425		249							(249)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/19/2025	09/19/2025	Expiration	3		6525		676							(676)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/26/2025	09/26/2025	Expiration	3		6475		260							(260)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/26/2025	09/26/2025	Expiration	2		6330		55							(55)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/03/2025	10/03/2025	Expiration	2		6320		59							(59)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/03/2025	10/03/2025	Expiration	3		6550		284							(284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	10/10/2025	10/10/2025	Expiration	1		6390		61							(61)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	10/10/2025	10/10/2025	Expiration	3		6550		408							(408)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	10/17/2025	10/17/2025	Expiration	2		6470		1,048							(1,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	10/24/2025	10/24/2025	Expiration	1		6430		40							(40)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/24/2025	10/24/2025	10/24/2025	Expiration	4		6700		411							(411)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	10/31/2025	10/31/2025	Expiration	1		6350		26							(26)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	10/31/2025	10/31/2025	Expiration	4		6700		419							(419)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/14/2025	11/14/2025	Expiration	1		6590		284							(284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	2		6630		177							(177)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/28/2025	11/28/2025	11/28/2025	Expiration	4		6825		831							(831)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	12/05/2025	12/05/2025	Expiration	1		6710		98							(98)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2025	12/12/2025	12/12/2025	Expiration	1		6690		31							(31)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2025	12/12/2025	12/12/2025	Expiration	4		6825		1,971							(1,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	12/19/2025	12/19/2025	Expiration	1		6570		83							(83)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	12/19/2025	12/19/2025	Expiration	5		6825		1,462							(1,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/26/2025	12/26/2025	Expiration	1		6660		9							(9)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/26/2025	12/26/2025	Expiration	3		6675		15							(15)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/22/2025	01/24/2025	01/24/2025	Expiration	60		5975		10,895							(10,895)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/24/2025	01/24/2025	Expiration	60		6025		2,190							(2,190)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2025	01/31/2025	01/31/2025	Exercise	50		6075		14,330	172,325						(14,330)	172,325			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2025	01/31/2025	01/31/2025	Exercise	50		6100		18,580	297,325						(18,580)	297,325			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2025	02/07/2025	02/07/2025	Expiration	50		6000		14,080							(14,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	02/14/2025	02/14/2025	Expiration	70		5950		3,212							(3,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	02/21/2025	02/21/2025	Exercise	60		6025		53,435	71,195						(53,435)	71,195			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	02/21/2025	02/21/2025	Exercise	60		6075		25,895	371,195						(25,895)	371,195			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/14/2025	03/14/2025	03/14/2025	Expiration	150		5500		48,230							(48,230)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2025	03/21/2025	03/21/2025	Expiration	125		5480		10,682							(10,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2025	03/21/2025	03/21/2025	Expiration	100		5580		32,155							(32,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	03/28/2025	03/28/2025	Exercise	150		5600		135,230	285,875						(135,230)	285,875			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	04/17/2025	04/17/2025	Expiration	50		5260		6,180							(6,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/28/2025	05/02/2025	05/02/2025	Expiration	25		5160		4,593							(4,593)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/28/2025	05/02/2025	05/02/2025	Expiration	25		5270		14,868							(14,868)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/29/2025	05/02/2025	05/02/2025	Expiration	25		5270		6,668							(6,668)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	05/02/2025	05/02/2025	Expiration	125		5380		20,606							(20,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	05/02/2025	05/02/2025	Expiration	25		5510		16,293							(16,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2025	05/02/2025	05/02/2025	Expiration	75		5510		1,986							(1,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/05/2025	05/09/2025	05/09/2025	Expiration	50		5340		11,030							(11,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/06/2025	05/09/2025	05/09/2025	Expiration	50		5450		42,080							(42,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/09/2025	05/09/2025	Expiration	25		5450		12,293							(12,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2025	05/09/2025	05/09/2025	Expiration	50		5550		11,830							(11,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/09/2025	05/09/2025	05/09/2025	Expiration	50		5550		1,576							(1,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	05/16/2025	05/16/2025	Expiration	50		5420		6,080							(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	05/16/2025	05/16/2025	Expiration	50		5540		14,080							(14,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	05/16/2025	05/16/2025	Expiration	50		5540		7,680							(7,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/12/2025	05/16/2025	05/16/2025	Expiration	50		5660		28,580							(28,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/13/2025	05/16/2025	05/16/2025	Expiration	75		5660		15,103							(15,103)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/16/2025	05/16/2025	05/16/2025	Expiration	50		5810		826							(826)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/19/2025	05/23/2025	05/23/2025	Expiration	50		5420		2,076							(2,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/19/2025	05/23/2025	05/23/2025	Expiration	75		5530		4,986							(4,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2025	05/23/2025	05/23/2025	Expiration	150		5660		7,717							(7,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/27/2025	05/30/2025	05/30/2025	Expiration	25		5380		873							(873)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/27/2025	05/30/2025	05/30/2025	Expiration	50		5500		3,164							(3,164)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/27/2025	05/30/2025	05/30/2025	Expiration	50		5640		9,312							(9,312)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/27/2025	05/30/2025	05/30/2025	Expiration	50		5640		6,080							(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/28/2025	05/30/2025	05/30/2025	Expiration	75		5750		19,168							(19,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	06/06/2025	06/06/2025	Expiration	50		5860		22,080							(22,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	06/13/2025	06/13/2025	Expiration	50		5540		1,176							(1,176)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	06/13/2025	06/13/2025	Expiration	100		5650		3,146							(3,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	06/13/2025	06/13/2025	Expiration	125		5750		8,307							(8,307)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	06/13/2025	06/13/2025	Expiration	100		5920		12,455							(12,455)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	06/20/2025	06/20/2025	Expiration	50		5610		7,830							(7,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/17/2025	06/20/2025	06/20/2025	Expiration	25		5730		11,043							(11,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/20/2025	06/20/2025	Expiration	50		5730		9,880							(9,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/20/2025	06/20/2025	Expiration	100		5850		50,355							(50,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/20/2025	06/20/2025	Expiration	75		5850		29,368							(29,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/23/2025	06/27/2025	06/27/2025	Expiration	50		5600		8,705							(8,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/23/2025	06/27/2025	06/27/2025	Expiration	75		5730		23,743							(23,743)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/23/2025	06/27/2025	06/27/2025	Expiration	50		5850		37,580							(37,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	06/27/2025	06/27/2025	Expiration	50		5850		9,352							(9,352)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	50		5850		1,793							(1,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	30		5950		1,537							(1,537)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	06/27/2025	06/27/2025	Expiration	50		6000		4,316							(4,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/01/2025	07/03/2025	07/03/2025	Expiration	50		5660		726							(726)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/01/2025	07/03/2025	07/03/2025	Expiration	75		5790		1,563							(1,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/01/2025	07/03/2025	07/03/2025	Expiration	125		5880		3,181							(3,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/01/2025	07/03/2025	07/03/2025	Expiration	50		6000		2,826							(2,826)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	07/11/2025	07/11/2025	Expiration	50		5720		1,276							(1,276)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	07/11/2025	07/11/2025	Expiration	50		5840		1,776							(1,776)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/08/2025	07/11/2025	07/11/2025	Expiration	150		5960		10,417							(10,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	07/11/2025	07/11/2025	Expiration	50		6050		1,013							(1,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	07/11/2025	07/11/2025	Expiration	100		6120		2,946							(2,946)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	07/18/2025	07/18/2025	Expiration	50		5680		2,926							(2,926)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	07/18/2025	07/18/2025	Expiration	50		5820		4,293							(4,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	07/18/2025	07/18/2025	Expiration	75		5980		12,493							(12,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/18/2025	07/18/2025	Expiration	75		5980		13,024							(13,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/18/2025	07/18/2025	Expiration	100		6100		52,810							(52,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/22/2025	07/25/2025	07/25/2025	Expiration	50		5810		1,126							(1,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/22/2025	07/25/2025	07/25/2025	Expiration	125		5960		4,931							(4,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/28/2025	08/01/2025	08/01/2025	Expiration	100		5830		3,646							(3,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/28/2025	08/01/2025	08/01/2025	Expiration	50		5990		3,076							(3,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/01/2025	08/01/2025	08/01/2025	Expiration	75		5830		471							(471)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/01/2025	08/01/2025	08/01/2025	Expiration	25		5990		290							(290)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/08/2025	08/08/2025	Expiration	125		5570		5,806							(5,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/08/2025	08/08/2025	Expiration	150		5740		9,966							(9,966)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2025	08/08/2025	08/08/2025	Expiration	60		6325		4,890							(4,890)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	08/15/2025	08/15/2025	Expiration	125		5700		3,306							(3,306)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	08/15/2025	08/15/2025	Expiration	125		5850		5,181							(5,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	08/15/2025	08/15/2025	Expiration	100		6000		6,880							(6,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	08/15/2025	08/15/2025	Expiration	70		6350		12,909							(12,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/19/2025	08/22/2025	08/22/2025	Expiration	125		5980		8,931							(8,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	75		5870		1,611							(1,611)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	100		6140		5,646							(5,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/22/2025	08/22/2025	08/22/2025	Expiration	55		6375		6,962							(6,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/25/2025	08/29/2025	08/29/2025	Expiration	75		5870		3,291							(3,291)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/25/2025	08/29/2025	08/29/2025	Expiration	175		5990		9,527							(9,527)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	08/29/2025	08/29/2025	Expiration	100		6140		8,646							(8,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/02/2025	09/05/2025	09/05/2025	Expiration	150		5900		12,216							(12,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/02/2025	09/05/2025	09/05/2025	Expiration	75		6040		10,992							(10,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/05/2025	09/05/2025	Expiration	70		6425		41,060							(41,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	125		5810		3,056							(3,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	150		5930		5,424							(5,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	125		6090		7,053							(7,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	70		6450		69,410							(69,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	100		5930		7,996							(7,996)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	200		6030		21,305							(21,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	150		6180		26,480							(26,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/19/2025	09/19/2025	Expiration	80		6550		28,925							(28,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/19/2025	09/26/2025	09/26/2025	Expiration	50		6500		37,507							(37,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/22/2025	09/26/2025	09/26/2025	Expiration	100		6250		9,646							(9,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/03/2025	10/03/2025	Expiration	180		6100		15,854							(15,854)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/03/2025	10/03/2025	Expiration	100		6220		13,210							(13,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	10/03/2025	10/03/2025	Expiration	40		6550		10,207							(10,207)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/03/2025	10/03/2025	Expiration	40		6600		5,767							(5,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/10/2025	10/10/2025	Expiration	100		6170		17,109							(17,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/10/2025	10/10/2025	Expiration	40		6550		7,865							(7,865)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	10/10/2025	10/10/2025	Exercise	40		6600		8,065	189,935						(8,065)	189,935			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	10/17/2025	10/17/2025	Expiration	125		6230		11,680							(11,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	10/17/2025	10/17/2025	Expiration	100		6360		16,854							(16,854)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/20/2025	10/24/2025	10/24/2025	Expiration	50		6200		4,375							(4,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/20/2025	10/24/2025	10/24/2025	Expiration	50		6320		7,030							(7,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	10/24/2025	10/24/2025	Expiration	80		6200		3,717							(3,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	10/24/2025	10/24/2025	Expiration	75		6320		5,360							(5,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/24/2025	10/24/2025	10/24/2025	Expiration	40		6700		4,065							(4,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/27/2025	10/31/2025	10/31/2025	Expiration	50		6130		2,475							(2,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/27/2025	10/31/2025	10/31/2025	Expiration	150		6260		10,416							(10,416)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/31/2025	10/31/2025	10/31/2025	Expiration	50		6725		2,175							(2,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/31/2025	10/31/2025	10/31/2025	Expiration	50		6750		3,225							(3,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/07/2025	11/07/2025	Expiration	100		6120		4,445							(4,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/07/2025	11/07/2025	Expiration	50		6290		3,875							(3,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/07/2025	11/07/2025	Expiration	50		6480		11,430							(11,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/24/2025	11/28/2025	11/28/2025	Expiration	75		6410		20,955							(20,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/24/2025	11/28/2025	11/28/2025	Expiration	50		6570		53,080							(53,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	50		6290		785							(785)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	75		6410		1,562							(1,562)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	50		6570		2,075							(2,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	12/05/2025	12/05/2025	Expiration	75		6360		1,908							(1,908)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	12/05/2025	12/05/2025	Expiration	150		6480		6,511							(6,511)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	12/05/2025	12/05/2025	Expiration	50		6630		6,628							(6,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	12/05/2025	12/05/2025	Expiration	50		6630		1,224							(1,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/12/2025	12/12/2025	Expiration	200		6470		13,080							(13,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/12/2025	12/12/2025	Expiration	100		6620		21,951							(21,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	12/19/2025	12/19/2025	Expiration	50		6250		3,774							(3,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	12/19/2025	12/19/2025	Expiration	100		6440		13,551							(13,551)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	12/19/2025	12/19/2025	Expiration	25		6580		8,242							(8,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/19/2025	12/19/2025	Expiration	50		6580		21,218							(21,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	12/19/2025	12/19/2025	Expiration	50		6250		1,424							(1,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	12/19/2025	12/19/2025	Expiration	50		6440		2,774							(2,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2025	12/19/2025	12/19/2025	Expiration	25		6580		3,667							(3,667)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2025	12/19/2025	12/19/2025	Expiration	30		6825		8,749							(8,749)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/22/2025	12/26/2025	12/26/2025	Expiration	100		6390		5,142							(5,142)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/22/2025	12/26/2025	12/26/2025	Expiration	50		6560		4,824							(4,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/22/2025	12/26/2025	12/26/2025	Expiration	40		6675		7,464							(7,464)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/22/2025	12/26/2025	12/26/2025	Expiration	20		6725		5,934							(5,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/23/2025	12/26/2025	12/26/2025	Expiration	20		6725		1,432							(1,432)				
0169999999 - Purchased Options - Hedging Other - Put Options													1,891,351	1,596,320			XXX			(1,891,351)	1,596,320			XXX
Purchased Options - Hedging Other - Caps																								
Purchased Options - Hedging Other - Floors																								
Purchased Options - Hedging Other - Collars																								
Purchased Options - Hedging Other - Other																								
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other												1,247,461,750	142,605,203	2,034,257,406		547,014	XXX			(783,616,723)	2,033,710,471			XXX
Purchased Options - Replications - Call Options and Warrants																								
Purchased Options - Replications - Put Options																								
Purchased Options - Replications - Caps																								
Purchased Options - Replications - Floors																								
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												1,247,461,750	140,713,852	2,032,661,086		547,014	XXX			(781,725,371)	2,032,114,151			XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options													1,891,351	1,596,320			XXX			(1,891,351)	1,596,320			XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												1,247,461,750	142,605,203	2,034,257,406		547,014	XXX			(783,616,723)	2,033,710,471			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 - 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-	01/10/2024	01/03/2025	01/03/2025	Exercise	3		4830	(104,277)		(333,744)						4,345	(333,744)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	4		5210	(58,273)		(292,992)						2,428	(292,992)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	5		4910	(141,998)		(458,525)						5,917	(458,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	4		5260	(46,669)		(226,820)						1,945	(226,820)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	5		4920	(184,488)		(538,335)						7,687	(538,335)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	4		5280	(66,701)		(286,668)						2,779	(286,668)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	4		5020	(124,433)		(432,500)						5,185	(432,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	4		5390	(52,517)		(284,500)						2,188	(284,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	4		5050	(143,605)		(396,216)						6,528	(396,216)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	8		5410	(133,143)		(504,432)						6,052	(504,432)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	8		5130	(246,991)		(716,800)						30,874	(716,800)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	5		5520	(62,928)		(253,000)						7,866	(253,000)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	6		5160	(214,870)		(572,784)						26,859	(572,784)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	6		5540	(96,676)		(344,784)						12,085	(344,784)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	6		5200	(200,710)		(487,884)						25,089	(487,884)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	4		5580	(58,801)		(173,256)						7,350	(173,256)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	6		5240	(206,584)		(428,706)						28,171	(428,706)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	6		5640	(90,052)		(188,706)						12,280	(188,706)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	9		5300	(320,355)		(423,189)						66,741	(423,189)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	7		5670	(119,874)		(70,147)						24,974	(70,147)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	7		5310	(250,452)		(230,265)						52,177	(230,265)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Expiration	5		5680	(86,688)								18,060				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	6		5390	(213,568)		(166,542)						44,493	(166,542)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Expiration	7		5780	(116,654)								24,303				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	9		5420	(306,351)		(144,855)						69,625	(144,855)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	7		5790	(114,897)								26,113				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	7		5360	(220,373)								64,275				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	5		5710	(77,198)								22,516				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	8		5360	(209,807)		(2,696)						61,194	(2,696)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Expiration	5		5730	(57,758)								16,846				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	6		5180	(218,800)		(61,626)						63,817	(61,626)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	6		5550	(106,756)								31,137				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	8		5230	(249,255)		(236,176)						79,308	(236,176)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/24/2025	Exercise	4		5590	(58,061)		(1,891)						18,474	(1,891)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	6		5240	(234,658)		(268,008)						87,997	(268,008)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	6		5600	(119,074)		(52,008)						44,653	(52,008)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	7		5370	(270,073)		(202,944)						101,277	(202,944)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Expiration	4		5750	(74,061)								27,773				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	7		5440	(242,934)		(362,873)						91,100	(362,873)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	5		5860	(71,168)		(49,195)						26,688	(49,195)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	5		5450	(155,553)		(176,415)						58,332	(176,415)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Expiration	5		5840	(63,988)								23,995				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	6		5430	(228,442)		(289,020)						93,454	(289,020)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	3		5810	(53,574)		(30,510)						21,916	(30,510)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	6		5490	(241,414)		(306,222)						110,648	(306,222)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	4		5900	(72,737)		(40,148)						33,338	(40,148)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	5		5580	(193,928)		(198,490)						88,883	(198,490)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Expiration	5		6010	(83,273)								38,167				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	3		5640	(104,136)		(98,355)						47,729	(98,355)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	7		6060	(101,373)		(66)						46,462	(66)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	4		5630	(154,001)		(217,232)						77,001	(217,232)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	3		6060	(48,429)		(33,924)						24,214	(33,924)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	5		5710	(196,418)		(284,680)						106,393	(284,680)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	4		6100	(74,405)		(71,744)						40,303	(71,744)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	5		5760	(180,188)		(249,880)						97,602	(249,880)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	3		6210	(44,610)		(14,928)						24,163	(14,928)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	3		5740	(88,326)		(167,040)						47,843	(167,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	3		6170	(34,698)		(38,040)						18,794	(38,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	3		5620	(119,553)		(230,595)						64,758	(230,595)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	4		6060	(69,141)		(131,460)						37,451	(131,460)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	5		5620	(127,213)		(309,010)						79,508	(309,010)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	3		6030	(29,229)		(62,406)						18,268	(62,406)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	6		5410	(280,891)		(587,676)						175,557	(587,676)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	3		5840	(65,206)		(164,838)						40,754	(164,838)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	6		5620	(271,750)		(497,886)						169,844	(497,886)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	3		6070	(59,019)		(113,943)						36,887	(113,943)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	4		5750	(140,345)		(286,768)						87,716	(286,768)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	4		6210	(51,693)		(102,768)						32,308	(102,768)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	5		5760	(151,798)		(350,135)						103,498	(350,135)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	5		6180	(58,163)		(140,135)						39,656	(140,135)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	4		5660	(137,229)		(328,604)						97,204	(328,604)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	2		6080	(28,190)		(80,302)						19,968	(80,302)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	5		5740	(197,728)		(422,150)						140,057	(422,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	3		6150	(52,989)		(130,290)						37,534	(130,290)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	5		5830	(200,018)		(417,185)						141,679	(417,185)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	3		6260	(51,300)		(121,311)						36,337	(121,311)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	5		5920	(167,958)		(361,855)						129,785	(361,855)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	3		6330	(41,646)		(94,113)						32,181	(94,113)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	3		5890	(123,435)		(247,740)						97,719	(247,740)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	4		6320	(71,805)		(158,320)						56,846	(158,320)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	4		5940	(166,633)		(245,008)						131,918	(245,008)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	2		6390	(35,418)		(32,504)						28,039	(32,504)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	4		6030	(129,529)		(253,608)						102,544	(253,608)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	4		6470	(49,309)		(77,608)						39,036	(77,608)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	3		5970	(119,826)		(246,510)						94,862	(246,510)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	3		6430	(48,441)		(108,510)						38,349	(108,510)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	3		5940	(140,097)		(270,063)						120,992	(270,063)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	4		6350	(90,961)		(196,084)						78,557	(196,084)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	4		6120	(165,705)		(243,524)						144,992	(243,524)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	2		6570	(36,124)		(31,762)						31,609	(31,762)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	4		6120	(139,653)		(245,648)						122,196	(245,648)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	4		6590	(54,053)		(57,648)						47,296	(57,648)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	3		6110	(124,653)		(147,900)						109,071	(147,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	3		6550	(55,014)		(15,900)						48,137	(15,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	3		6160	(129,249)		(206,730)						123,374	(206,730)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	2		6630	(36,308)		(43,820)						34,658	(43,820)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/05/2024	01/03/2025	01/02/2025	Exercise	40		6075	(349,535)		(341)						174,768	(341)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/04/2025	Exercise	3		6250	(117,426)		(186,123)						112,533	(186,123)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	3		6710	(48,828)		(48,123)						46,793	(48,123)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2024	01/10/2025	01/10/2025	Expiration	40		6125	(199,615)								99,808				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	3		6230	(120,852)		(179,226)						115,816	(179,226)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	2		6690	(34,032)		(27,484)						32,614	(27,484)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2024	01/17/2025	01/16/2025	Exercise	50		6125	(92,071)		(426)						46,035	(426)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/24/2025	01/24/2025	Exercise	40		5975	(530,375)		(504,985)						265,188	(504,985)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	2		6150	(83,982)		(136,902)						80,483	(136,902)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	3		6570	(57,243)		(79,353)						54,857	(79,353)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	01/31/2025	01/31/2025	Expiration	40		6075		(66,494)							66,494				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	2		6220		(53,386)	(141,990)						53,386	(141,990)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	2		6660		(18,886)	(53,990)						18,886	(53,990)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2025	02/07/2025	02/07/2025	Exercise	15		5975		(63,355)	(76,500)						63,355	(76,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/16/2025	02/14/2025	02/14/2025	Exercise	20		5925		(223,005)	(379,280)						223,005	(379,280)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	02/21/2025	02/21/2025	Expiration	40		6025		(590,335)							590,335				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/30/2025	02/28/2025	02/27/2025	Exercise	40		6150		(209,695)	(261)						209,695	(261)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	03/07/2025	03/06/2025	Exercise	30		6125		(190,300)	(137)						190,300	(137)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/14/2025	03/14/2025	Expiration	30		6125		(196,210)							196,210				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	03/21/2025	03/21/2025	Expiration	40		6175		(208,587)							208,587				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/27/2025	03/28/2025	03/28/2025	Expiration	40		6175		(55,295)							55,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2025	04/04/2025	04/04/2025	Expiration	30		5975		(120,760)							120,760				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2025	04/11/2025	04/11/2025	Expiration	5		5825		(12,952)							12,952				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2025	04/17/2025	04/17/2025	Expiration	5		5625		(71,637)							71,637				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/27/2025	04/25/2025	04/25/2025	Expiration	10		5725		(104,720)							104,720				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/03/2025	05/02/2025	05/02/2025	Expiration	10		5775		(22,490)							22,490				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	05/09/2025	05/09/2025	Exercise	5		5550		(40,417)	(54,960)						40,417	(54,960)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	05/16/2025	05/16/2025	Exercise	8		5325		(124,111)	(506,712)						124,111	(506,712)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2025	05/23/2025	05/23/2025	Exercise	7		5325		(177,112)	(334,481)						177,112	(334,481)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	05/30/2025	05/30/2025	Exercise	7		5500		(161,180)	(288,190)						161,180	(288,190)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2025	06/06/2025	06/06/2025	Exercise	7		5675		(101,344)	(227,759)						101,344	(227,759)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2025	06/13/2025	06/13/2025	Exercise	10		5725		(245,530)	(251,980)						245,530	(251,980)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2025	06/20/2025	06/20/2025	Expiration	10		5975		(62,070)							62,070				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/27/2025	06/27/2025	Exercise	10		5925		(100,670)	(248,080)						100,670	(248,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2025	07/03/2025	07/03/2025	Exercise	10		5975		(91,880)	(304,360)						91,880	(304,360)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	07/11/2025	07/11/2025	Exercise	15		6025		(170,612)	(352,140)						170,612	(352,140)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	07/18/2025	Exercise	20		6100		(95,305)	(393,600)						95,305	(393,600)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	07/25/2025	Exercise	15		6050		(243,962)	(507,975)						243,962	(507,975)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	08/01/2025	08/01/2025	Exercise	15		6200		(180,305)	(57,030)						180,305	(57,030)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	08/08/2025	08/08/2025	Exercise	15		6300		(141,587)	(134,190)						141,587	(134,190)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	08/15/2025	08/15/2025	Exercise	20		6325		(181,065)	(249,620)						181,065	(249,620)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	08/22/2025	08/22/2025	Exercise	20		6350		(220,265)	(233,840)						220,265	(233,840)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2025	08/29/2025	08/29/2025	Exercise	15		6425		(126,662)	(52,905)						126,662	(52,905)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2025	09/05/2025	09/05/2025	Exercise	20		6400		(128,505)	(163,020)						128,505	(163,020)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	09/12/2025	09/12/2025	Exercise	20		6425		(234,905)	(318,600)						234,905	(318,600)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/19/2025	09/19/2025	Exercise	25		6525		(82,983)	(348,425)						82,983	(348,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2025	09/26/2025	09/26/2025	Exercise	20		6475		(211,365)	(337,420)						211,365	(337,420)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	10/03/2025	10/03/2025	Exercise	20		6550		(118,865)	(331,600)						118,865	(331,600)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	10/10/2025	10/10/2025	Exercise	20		6550		(239,305)	(5,040)						239,305	(5,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	25		6650		(238,708)	(35,050)						238,708	(35,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	10/24/2025	10/24/2025	Exercise	25		6700		(144,994)	(229,250)						144,994	(229,250)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/31/2025	10/31/2025	Exercise	25		6700		(313,219)	(350,525)						313,219	(350,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	11/07/2025	11/07/2025	Exercise	20		6775		(169,165)	(1,333)						169,165	(1,333)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	11/14/2025	11/14/2025	Exercise	25		6775		(178,558)	(6,292)						178,558	(6,292)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	11/21/2025	11/21/2025	Exercise	25		6725		(315,583)	(7,047)						315,583	(7,047)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	11/28/2025	11/28/2025	Exercise	25		6825		(342,908)	(60,250)						342,908	(60,250)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2025	12/05/2025	12/05/2025	Exercise	25		6925		(100,910)	(889)						100,910	(889)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/12/2025	12/12/2025	Exercise	25		6825		(224,283)	(6,050)						224,283	(6,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2025	12/19/2025	12/19/2025	Exercise	30		6825		(119,650)	(28,525)						119,650	(28,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	12/26/2025	12/26/2025	Exercise	20		6675		(453,445)	(509,900)						453,445	(509,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	1		5210	(14,565)		(73,248)						607	(73,248)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	2		5260	(23,332)		(113,410)						972	(113,410)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	1		4920	(36,894)		(107,667)						1,537	(107,667)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	2		5280	(33,348)		(143,334)						1,390	(143,334)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	1		5390	(13,126)		(71,125)						547	(71,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	1		5050	(35,898)		(99,054)						1,632	(99,054)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	2		5410	(33,282)		(126,108)						1,513	(126,108)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	1		5520	(12,582)		(50,600)						1,573	(50,600)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	1		5540	(16,109)		(57,464)						2,014	(57,464)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	1		5580	(14,697)		(43,314)						1,837	(43,314)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	1		5640	(15,005)		(31,451)						2,046	(31,451)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	1		5670	(17,121)		(10,021)						3,567	(10,021)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/21/2024	03/14/2025	03/14/2025	Expiration	2		5680	(34,672)								7,223				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Expiration	1		5780	(16,661)								3,471				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	1		5790	(16,410)								3,729				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	4		5710	(61,757)								18,012				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Expiration	3		5730	(34,653)								10,107				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	3		5550	(53,376)								15,568				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	1		5230	(31,153)		(29,522)						9,912	(29,522)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/24/2025	Exercise	2		5590	(29,028)		(948)						9,236	(948)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	2		5600	(39,688)		(17,336)						14,883	(17,336)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Expiration	2		5750	(37,028)								13,886				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	1		5440	(34,701)		(51,839)						13,013	(51,839)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	2		5860	(28,464)		(19,678)						10,674	(19,678)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	1		5450	(31,107)		(35,283)						11,665	(35,283)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Expiration	2		5840	(25,592)								9,597				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	2		5810	(35,714)		(20,340)						14,610	(20,340)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	2		5900	(36,366)		(20,074)						16,668	(20,074)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Expiration	2		6010	(33,306)								15,265				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	2		6060	(28,960)		(23)						13,273	(23)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	1		6060	(16,140)		(11,308)						8,070	(11,308)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	1		6100	(18,598)		(17,936)						10,074	(17,936)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	1		6210	(14,867)		(4,976)						8,053	(4,976)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	1		6170	(11,563)		(12,680)						6,263	(12,680)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	1		6060	(17,282)		(32,865)						9,361	(32,865)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	1		6030	(9,740)		(20,802)						6,087	(20,802)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	2		5840	(43,469)		(109,892)						27,168	(109,892)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	2		6070	(39,344)		(75,962)						24,590	(75,962)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	1		6210	(12,920)		(25,692)						8,075	(25,692)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	1		6180	(11,629)		(28,027)						7,929	(28,027)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	1		6080	(14,093)		(40,151)						9,982	(40,151)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	1		5740	(39,542)		(84,430)						28,009	(84,430)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	2		6150	(35,324)		(86,860)						25,021	(86,860)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	1		5830	(40,000)		(83,437)						28,333	(83,437)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	1		6260	(17,097)		(40,437)						12,110	(40,437)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	1		5920	(33,588)		(72,371)						25,954	(72,371)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	2		6330	(27,762)		(62,742)						21,452	(62,742)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	1		5890	(41,142)		(82,580)						32,570	(82,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	2		6320	(35,900)		(79,160)						28,421	(79,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	1		5940	(41,655)		(61,252)						32,976	(61,252)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	1		6390	(17,707)		(16,252)						14,018	(16,252)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	2		6470	(24,652)		(38,804)						19,516	(38,804)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	1		6430	(16,144)		(36,170)						12,780	(36,170)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	1		6350	(22,737)		(49,021)						19,636	(49,021)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	1		6120	(41,423)		(60,881)						36,245	(60,881)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	1		6570	(18,060)		(15,881)						15,802	(15,881)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	1		6590	(13,510)		(14,412)						11,821	(14,412)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	1		6550	(18,335)		(5,300)						16,043	(5,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	2		6630	(36,308)		(43,820)						34,658	(43,820)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/05/2024	01/03/2025	01/02/2025	Exercise	5		6075	(43,688)		(47)						21,844	(47)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	1		6250	(39,139)		(62,041)						37,508	(62,041)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	1		6710	(16,273)		(16,041)						15,594	(16,041)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/12/2024	01/10/2025	01/10/2025	Expiration	5		6125	(24,948)								12,474				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	1		6230	(40,281)		(59,742)						38,602	(59,742)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	1		6690	(17,014)		(13,742)						16,305	(13,742)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/19/2024	01/17/2025	01/16/2025	Exercise	5		6125	(9,203)		(47)						4,601	(47)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/24/2025	01/24/2025	Exercise	5		5975	(66,293)		(63,125)						33,146	(63,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	1		6570	(19,078)		(26,451)						18,283	(26,451)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	01/31/2025	01/31/2025	Expiration	5		6075		(8,307)							8,307				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	1		6660		(9,440)	(26,995)						9,440	(26,995)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2025	02/07/2025	02/07/2025	Exercise	5		5975		(21,115)	(25,500)						21,115	(25,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/16/2025	02/14/2025	02/14/2025	Exercise	5		5925		(55,747)	(94,820)						55,747	(94,820)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	02/21/2025	02/21/2025	Expiration	5		6025		(73,787)							73,787				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/30/2025	02/28/2025	02/27/2025	Exercise	5		6150		(26,207)	(37)						26,207	(37)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/06/2025	03/07/2025	03/06/2025	Exercise	5		6125		(31,712)	(27)						31,712	(27)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/14/2025	03/14/2025	Expiration	5		6125		(32,697)							32,697				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	03/21/2025	03/21/2025	Expiration	5		6175		(26,069)							26,069				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/27/2025	03/28/2025	03/28/2025	Expiration	5		6175		(6,907)							6,907				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2025	04/04/2025	04/04/2025	Expiration	5		5975		(20,122)							20,122				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/27/2025	06/27/2025	Exercise	2		5925		(20,130)	(49,616)						20,130	(49,616)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2025	07/18/2025	07/18/2025	Exercise	2		6100		(9,526)	(39,360)						9,526	(39,360)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2025	07/25/2025	07/25/2025	Exercise	2		6050		(32,524)	(67,730)						32,524	(67,730)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2025	08/08/2025	08/08/2025	Exercise	2		6300		(18,874)	(17,892)						18,874	(17,892)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2025	08/15/2025	08/15/2025	Exercise	2		6325		(18,102)	(24,962)						18,102	(24,962)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2025	08/22/2025	08/22/2025	Exercise	2		6350		(22,022)	(23,384)						22,022	(23,384)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2025	09/05/2025	09/05/2025	Exercise	2		6400		(12,846)	(16,302)						12,846	(16,302)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	09/12/2025	09/12/2025	Exercise	3		6425		(35,232)	(47,790)						35,232	(47,790)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	09/19/2025	09/19/2025	Exercise	3		6525		(9,954)	(41,811)						9,954	(41,811)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2025	09/26/2025	09/26/2025	Exercise	3		6475		(31,701)	(50,613)						31,701	(50,613)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	10/03/2025	10/03/2025	Exercise	3		6550		(17,826)	(49,740)						17,826	(49,740)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2025	10/10/2025	10/10/2025	Exercise	3		6550		(35,892)	(756)						35,892	(756)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	4		6650		(38,189)	(5,608)						38,189	(5,608)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	10/24/2025	10/24/2025	Exercise	4		6700		(23,195)	(36,680)						23,195	(36,680)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2025	10/31/2025	10/31/2025	Exercise	4		6700		(50,111)	(56,084)						50,111	(56,084)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2025	11/07/2025	11/07/2025	Exercise	4		6775		(33,829)	(271)						33,829	(271)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2025	11/14/2025	11/14/2025	Exercise	4		6775		(28,565)	(1,011)						28,565	(1,011)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2025	11/21/2025	11/21/2025	Exercise	4		6725		(50,489)	(1,132)						50,489	(1,132)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2025	11/28/2025	11/28/2025	Exercise	4		6825		(54,861)	(9,640)						54,861	(9,640)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2025	12/05/2025	12/04/2025	Exercise	4		6925		(16,141)	(147)						16,141	(147)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/12/2025	12/12/2025	Exercise	4		6825		(35,881)	(968)						35,881	(968)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2025	12/19/2025	12/19/2025	Exercise	5		6825		(19,938)	(4,755)						19,938	(4,755)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	12/26/2025	12/26/2025	Exercise	3		6675		(68,013)	(76,485)						68,013	(76,485)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	50		4830	(1,738,020)		(5,562,375)						72,418	(5,562,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	50		4950	(1,372,870)		(4,962,375)						57,203	(4,962,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	150		5070	(3,142,420)		(13,087,075)						130,934	(13,087,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	50		5170	(812,470)		(3,862,375)						33,853	(3,862,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	75		4890	(2,218,908)		(7,027,825)						92,454	(7,027,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	75		5000	(1,750,158)		(6,202,825)						72,923	(6,202,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	100		5090	(1,875,945)		(7,370,425)						78,164	(7,370,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	50		5240	(619,520)		(2,935,225)						25,813	(2,935,225)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	50		4890	(1,944,820)		(5,533,325)						81,034	(5,533,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	50		5000	(1,588,820)		(4,983,325)						66,201	(4,983,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	200		5090	(5,279,496)		(18,133,225)						219,979	(18,133,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	75		5240	(1,388,808)		(5,674,975)						57,867	(5,674,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	50		5000	(1,615,670)		(5,506,225)						67,320	(5,506,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	75		5100	(1,987,983)		(7,509,325)						82,833	(7,509,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	125		5190	(2,720,433)		(11,390,525)						113,351	(11,390,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	50		5350	(732,070)		(3,756,225)						30,503	(3,756,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	50		5030	(1,859,120)		(5,052,675)						84,505	(5,052,675)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	75		5150	(2,234,733)		(6,679,000)						101,579	(6,679,000)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	125		5250	(3,029,308)		(9,881,650)						137,696	(9,881,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	50		5380	(896,920)		(3,302,675)						40,769	(3,302,675)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	50		5100	(1,633,370)		(4,629,975)						204,171	(4,629,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	75		5200	(2,018,508)		(6,194,950)						252,313	(6,194,950)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	150		5290	(3,333,520)		(11,039,875)						416,690	(11,039,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	75		5440	(1,164,483)		(4,394,950)						145,560	(4,394,950)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	50		5140	(1,853,420)		(4,873,175)						231,678	(4,873,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	75		5260	(2,237,208)		(6,409,750)						279,651	(6,409,750)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	125		5360	(3,046,808)		(9,432,900)						380,851	(9,432,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	50		5490	(909,720)		(3,123,175)						113,715	(3,123,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	25		5120	(960,708)		(2,232,850)						120,088	(2,232,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	75		5230	(2,375,058)		(5,873,500)						296,882	(5,873,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	150		5330	(3,909,370)		(10,246,975)						488,671	(10,246,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	75		5450	(1,508,358)		(4,223,500)						188,545	(4,223,500)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	50		5220	(1,781,370)		(3,672,525)						242,914	(3,672,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	75		5320	(2,237,883)		(4,758,775)						305,166	(4,758,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	175		5420	(4,300,008)		(9,353,775)						586,365	(9,353,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	50		5580	(866,170)		(1,872,525)						118,114	(1,872,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	50		5250	(1,931,670)		(2,601,025)						402,431	(2,601,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	75		5370	(2,365,383)		(3,001,525)						492,788	(3,001,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	150		5480	(3,849,970)		(4,353,025)						802,077	(4,353,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	50		5630	(937,320)		(701,025)						195,275	(701,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	50		5270	(1,909,270)		(1,844,725)						397,765	(1,844,725)			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	75		5390	(2,338,533)		(1,867,075)						487,194	(1,867,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	150		5500	(3,806,920)		(2,084,125)						793,108	(2,084,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Expiration	50		5670	(886,670)								184,723				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	75		5350	(2,849,358)		(2,381,725)						593,616	(2,381,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	125		5480	(3,810,808)		(2,344,525)						793,918	(2,344,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	100		5580	(2,530,745)		(875,625)						527,239	(875,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Expiration	50		5730	(929,970)								193,744				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	50		5370	(1,849,620)		(1,054,725)						420,368	(1,054,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	75		5480	(2,300,283)		(757,075)						522,792	(757,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	150		5600	(3,676,870)								835,652				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Expiration	50		5760	(878,020)								199,550				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	25		5290	(887,633)								258,893				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	50		5380	(1,519,320)								443,135				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Exercise	75		5520	(1,745,133)		(4,236)						508,997	(4,236)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/03/2025	Exercise	150		5640	(2,713,120)		(42,981)						791,327	(42,981)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	50		5300	(1,465,620)		(150,468)						427,473	(150,468)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/09/2025	Exercise	75		5430	(1,714,608)		(57,118)						500,094	(57,118)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/09/2025	Exercise	150		5550	(2,657,470)		(45,081)						775,096	(45,081)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/09/2025	Exercise	50		5710	(607,270)		(4,076)						177,120	(4,076)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/14/2025	Exercise	50		5140	(1,944,320)		(1,539,696)						567,093	(1,539,696)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/14/2025	Exercise	75		5260	(2,388,108)		(610,017)						696,531	(610,017)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	125		5400	(3,061,308)								892,881				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	75		5520	(1,427,583)								416,378				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/21/2025	Exercise	50		5190	(1,670,470)		(284,580)						531,513	(284,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/21/2025	Exercise	100		5300	(2,739,345)		(212,355)						871,610	(212,355)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/21/2025	Exercise	100		5390	(2,291,045)		(73,755)						728,969	(73,755)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Expiration	50		5550	(800,420)								254,679				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	25		5160	(1,105,333)		(1,316,700)						414,500	(1,316,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	50		5270	(1,863,470)		(2,083,375)						698,801	(2,083,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	125		5380	(3,855,433)		(3,833,400)						1,445,787	(3,833,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	100		5510	(2,402,245)		(1,766,725)						900,842	(1,766,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	50		5340	(2,023,270)		(1,599,575)						758,726	(1,599,575)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	75		5450	(2,530,233)		(1,574,350)						948,837	(1,574,350)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	100		5550	(2,811,345)		(1,099,125)						1,054,254	(1,099,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Expiration	50		5720	(990,520)								371,445				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	50		5420	(1,795,020)		(2,691,925)						673,133	(2,691,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	100		5540	(2,893,245)		(4,183,825)						1,084,967	(4,183,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	125		5660	(2,841,183)		(3,729,775)						1,065,444	(3,729,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	50		5810	(806,420)		(741,925)						302,408	(741,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	50		5420	(1,643,620)		(1,914,125)						616,358	(1,914,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	75		5530	(1,996,383)		(2,046,175)						748,644	(2,046,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	150		5660	(3,013,720)		(2,142,325)						1,130,145	(2,142,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Expiration	50		5820	(675,120)								253,170				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	25		5380	(1,032,283)		(1,329,250)						422,297	(1,329,250)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	50		5500	(1,689,370)		(2,058,475)						691,106	(2,058,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	100		5640	(2,590,445)		(2,716,925)						1,059,728	(2,716,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	75		5750	(1,537,008)		(1,212,700)						628,776	(1,212,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	50		5480	(2,044,120)		(2,601,825)						936,888	(2,601,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	100		5610	(3,285,745)		(3,903,625)						1,505,967	(3,903,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	125		5710	(3,405,933)		(3,629,525)						1,561,053	(3,629,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	50		5860	(995,870)		(701,825)						456,440	(701,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	50		5540	(2,066,570)		(2,184,875)						947,178	(2,184,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	100		5650	(3,451,545)		(3,269,725)						1,581,958	(3,269,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	125		5750	(3,600,933)		(2,837,150)						1,650,428	(2,837,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	100		5920	(2,038,645)		(569,725)						934,379	(569,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	50		5610	(1,826,820)		(1,789,225)						837,293	(1,789,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	75		5730	(2,213,733)		(1,783,825)						1,014,628	(1,783,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	175		5850	(4,075,483)		(2,062,225)						1,867,930	(2,062,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	50		6000	(835,920)		(9,599)						383,130	(9,599)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	50		5600	(2,021,220)		(2,865,375)						1,010,610	(2,865,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	75		5730	(2,430,483)		(3,323,050)						1,215,241	(3,323,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	150		5850	(3,861,070)		(4,846,075)						1,930,535	(4,846,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	50		6000	(929,770)		(865,375)						464,885	(865,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	50		5660	(2,124,870)		(3,096,775)						1,150,971	(3,096,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	75		5790	(2,579,958)		(3,670,150)						1,397,477	(3,670,150)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	125		5880	(3,656,933)		(4,991,900)						1,980,839	(4,991,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	75		6040	(1,591,233)		(1,795,150)						861,918	(1,795,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	50		5720	(1,922,570)		(2,698,775)						1,041,392	(2,698,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	50		5840	(1,572,420)		(2,098,775)						851,728	(2,098,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	150		5960	(3,780,370)		(4,496,275)						2,047,701	(4,496,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	100		6120	(1,816,845)		(1,397,525)						984,125	(1,397,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	50		5680	(1,637,420)		(3,083,975)						886,936	(3,083,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	50		5820	(1,265,970)		(2,383,975)						685,734	(2,383,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	150		5980	(2,721,970)		(4,751,875)						1,474,401	(4,751,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	150		6100	(2,061,970)		(2,951,875)						1,116,901	(2,951,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	50		5540	(2,247,170)		(4,243,225)						1,217,217	(4,243,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	50		5680	(1,809,620)		(3,543,225)						980,211	(3,543,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	100		5810	(2,884,845)		(5,786,425)						1,562,625	(5,786,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	175		5960	(3,757,858)		(7,501,225)						2,035,506	(7,501,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	50		5560	(1,424,170)		(3,390,075)						890,106	(3,390,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	75		5700	(1,622,733)		(4,035,100)						1,014,208	(4,035,100)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	175		5830	(2,832,108)		(7,140,200)						1,770,068	(7,140,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	75		5990	(813,933)		(1,860,100)						508,708	(1,860,100)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	25		5340	(1,289,233)		(2,623,650)						805,770	(2,623,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	50		5470	(2,142,970)		(4,597,275)						1,339,356	(4,597,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	125		5570	(4,568,808)		(10,243,150)						2,855,505	(10,243,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	150		5740	(4,018,720)		(9,741,775)						2,511,700	(9,741,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	25		5560	(1,234,233)		(2,224,525)						771,395	(2,224,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	125		5700	(5,005,683)		(9,372,525)						3,128,552	(9,372,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	125		5850	(3,864,808)		(7,497,525)						2,415,505	(7,497,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	100		6000	(2,293,845)		(4,498,025)						1,433,653	(4,498,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	75		5730	(2,723,208)		(5,526,850)						1,702,005	(5,526,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	75		5870	(2,110,383)		(4,476,850)						1,318,989	(4,476,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	125		5980	(2,804,433)		(6,086,400)						1,752,771	(6,086,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	100		6140	(1,545,845)		(3,269,125)						966,153	(3,269,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	50		5730	(1,603,320)		(3,651,325)						1,093,173	(3,651,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	75		5870	(1,835,508)		(4,426,975)						1,251,482	(4,426,975)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	175		5990	(3,289,208)		(8,229,575)						2,242,642	(8,229,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	100		6140	(1,295,545)		(3,202,625)						883,326	(3,202,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	50		5610	(1,864,270)		(4,357,525)						1,320,525	(4,357,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	50		5760	(1,431,870)		(3,607,525)						1,014,241	(3,607,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	150		5900	(3,229,720)		(8,722,525)						2,287,719	(8,722,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	75		6040	(1,167,858)		(3,311,275)						827,232	(3,311,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	50		5670	(2,203,520)		(4,571,475)						1,560,827	(4,571,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	125		5810	(4,401,683)		(9,678,650)						3,117,859	(9,678,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	150		5930	(4,244,170)		(9,814,375)						3,006,287	(9,814,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	125		6090	(2,534,058)		(6,178,650)						1,794,958	(6,178,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	50		5800	(2,099,270)		(4,321,825)						1,486,983	(4,321,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	100		5930	(3,382,045)		(7,343,625)						2,395,615	(7,343,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	200		6030	(5,621,095)		(12,687,225)						3,981,609	(12,687,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	150		6180	(3,082,720)		(7,265,425)						2,183,594	(7,265,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	50		5870	(1,830,170)		(3,868,525)						1,414,222	(3,868,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	50		6000	(1,450,970)		(3,218,525)						1,121,204	(3,218,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	200		6110	(4,650,495)		(10,674,025)						3,593,565	(10,674,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	100		6250	(1,694,645)		(3,937,025)						1,309,499	(3,937,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	50		5850	(2,187,220)		(4,328,975)						1,731,549	(4,328,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	50		5970	(1,807,020)		(3,728,975)						1,430,558	(3,728,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	200		6100	(5,723,095)		(11,084,245)						4,530,784	(11,084,245)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	100		6220	(2,244,445)		(4,957,925)						1,776,852	(4,957,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	50		5910	(2,179,870)		(3,212,575)						1,725,730	(3,212,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	09/18/2025	Exercise	20		6050	(697,109)		(1,223,115)						551,878	(1,223,115)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	80		6050	(2,788,436)		(4,020,105)						2,207,512	(4,020,105)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	150		6170	(4,208,920)		(5,737,675)						3,332,062	(5,737,675)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	50		6300	(1,079,370)		(1,262,575)						854,501	(1,262,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	50		5980	(1,766,920)		(3,420,075)						1,398,812	(3,420,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	09/18/2025	Exercise	25		6110	(697,761)		(1,401,992)						552,394	(1,401,992)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	50		6110	(1,395,522)		(2,770,075)						1,104,788	(2,770,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	175		6230	(3,817,183)		(7,595,200)						3,021,936	(7,595,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	150		6360	(2,433,070)		(4,560,175)						1,926,181	(4,560,175)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	50		5940	(2,093,020)		(4,258,475)						1,656,974	(4,258,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	75		6070	(2,538,483)		(5,412,700)						2,009,632	(5,412,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	150		6200	(3,990,970)		(7,691,995)						3,159,518	(7,691,995)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	125		6320	(2,593,808)		(5,896,150)						2,053,431	(5,896,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	25		5850	(1,322,558)		(2,475,525)						1,142,209	(2,475,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	50		5980	(2,201,370)		(4,301,025)						1,901,183	(4,301,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	100		6130	(3,459,445)		(7,102,025)						2,987,703	(7,102,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	200		6260	(5,453,896)		(11,604,025)						4,710,183	(11,604,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	150		6120	(6,214,120)		(9,132,025)						5,437,355	(9,132,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	100		6290	(3,130,145)		(4,388,025)						2,738,877	(4,388,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	100		6480	(2,180,845)		(2,488,025)						1,908,240	(2,488,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	25		6070	(947,208)		(1,660,300)						828,807	(1,660,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	50		6200	(1,520,170)		(2,670,575)						1,330,149	(2,670,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	150		6370	(3,290,920)		(5,461,675)						2,879,555	(5,461,675)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	125		6520	(1,985,183)		(2,676,400)						1,737,035	(2,676,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	50		6060	(2,239,120)		(2,714,975)						1,959,230	(2,714,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	50		6180	(1,860,020)		(2,114,975)						1,627,518	(2,114,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	175		6300	(5,296,283)		(7,364,367)						4,634,248	(7,364,367)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/18/2025	Exercise	100		6470	(2,175,145)		(1,976,823)						1,903,252	(1,976,823)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	25		6150	(1,093,333)		(1,747,750)						1,043,636	(1,747,750)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	50		6290	(1,752,221)		(2,795,475)						1,672,574	(2,795,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	150		6410	(4,250,472)		(6,586,375)						4,057,268	(6,586,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	100		6570	(2,064,146)		(2,790,925)						1,970,321	(2,790,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	01/03/2025	01/03/2025	Expiration	30		6075	(252,493)								126,246				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	50		6220	(2,050,671)		(3,252,025)						1,965,226	(3,252,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	75		6360	(2,448,933)		(3,828,025)						2,346,894	(3,828,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	150		6480	(3,940,272)		(5,856,025)						3,776,094	(5,856,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	100		6630	(1,939,946)		(2,404,025)						1,859,115	(2,404,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2024	01/10/2025	01/10/2025	Exercise	60		6150	(243,686)		(750)						121,843	(750)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2024	01/10/2025	01/10/2025	Exercise	60		6200	(139,946)		(630)						69,973	(630)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	50		6190	(2,140,271)		(3,187,075)						2,051,093	(3,187,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	50		6330	(1,713,521)		(2,487,075)						1,642,124	(2,487,075)			

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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	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	200		6470	(5,335,497)		(7,148,225)						5,113,185	(7,148,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	125		6620	(2,471,309)		(2,592,650)						2,368,338	(2,592,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	50		6040	(2,464,121)		(3,972,525)						2,361,449	(3,972,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	100		6250	(3,575,346)		(5,845,025)						3,426,373	(5,845,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	150		6440	(3,775,272)		(5,917,525)						3,617,969	(5,917,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	100		6580	(1,865,746)		(2,545,025)						1,788,007	(2,545,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/13/2025	Exercise	70		6125	(199,601)		(1,294)						99,800	(1,294)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/13/2025	Exercise	70		6150	(144,231)		(1,154)						72,115	(1,154)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/27/2024	01/24/2025	01/24/2025	Exercise	60		5975	(479,606)		(757,465)						239,803	(757,465)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/27/2024	01/24/2025	01/24/2025	Exercise	60		6025	(318,806)		(457,465)						159,403	(457,465)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	50		6150		(1,524,320)	(3,899,725)						1,524,320	(3,899,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	50		6270		(1,206,920)	(3,299,725)						1,206,920	(3,299,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	150		6390		(2,788,570)	(8,099,125)						2,788,570	(8,099,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	100		6560		(1,229,645)	(3,699,425)						1,229,645	(3,699,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/07/2025	01/31/2025	01/31/2025	Expiration	50		6075		(112,020)							112,020				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/07/2025	01/31/2025	01/31/2025	Expiration	50		6100		(83,570)							83,570				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/13/2025	02/07/2025	02/07/2025	Exercise	50		6000		(145,685)	(129,975)						145,685	(129,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	02/14/2025	02/14/2025	Exercise	70		5950		(1,402,459)	(1,152,435)						1,402,459	(1,152,435)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/03/2025	02/21/2025	02/21/2025	Expiration	60		6025		(488,545)							488,545				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/03/2025	02/21/2025	02/21/2025	Expiration	60		6075		(329,425)							329,425				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/28/2025	02/25/2025	Exercise	70		6150		(260,094)	(5,704)						260,094	(5,704)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/28/2025	02/24/2025	Exercise	70		6200		(145,546)	(4,304)						145,546	(4,304)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/07/2025	02/28/2025	Exercise	50		6125		(342,335)	(4,576)						342,335	(4,576)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2025	03/07/2025	02/28/2025	Exercise	50		6150		(272,145)	(2,826)						272,145	(2,826)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	03/14/2025	03/14/2025	Expiration	50		6150		(335,520)							335,520				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2025	03/14/2025	03/14/2025	Expiration	50		6200		(212,520)							212,520				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	03/21/2025	03/21/2025	Expiration	60		6175		(425,965)							425,965				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/19/2025	03/21/2025	03/21/2025	Expiration	60		6225		(278,065)							278,065				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Expiration	70		6175		(61,210)							61,210				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Expiration	70		6200		(45,110)							45,110				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	04/04/2025	Expiration	50		5975		(93,900)							93,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/10/2025	04/04/2025	04/04/2025	Expiration	50		6000		(74,370)							74,370				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	04/11/2025	Expiration	15		5875		(28,682)							28,682				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/18/2025	04/11/2025	04/11/2025	Expiration	20		5900		(29,653)							29,653				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	04/25/2025	04/25/2025	Expiration	50		5750		(240,586)							240,586				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/28/2025	06/27/2025	06/27/2025	Exercise	30		5950		(280,960)	(669,235)						280,960	(669,235)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	06/20/2025	06/20/2025	Exercise	50		6000		(279,984)	(9,599)						279,984	(9,599)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	07/03/2025	07/03/2025	Exercise	50		6000		(499,444)	(1,396,775)						499,444	(1,396,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/17/2025	07/11/2025	07/11/2025	Exercise	50		6050		(373,520)	(1,048,775)						373,520	(1,048,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/24/2025	07/18/2025	07/18/2025	Exercise	50		6125		(385,700)	(858,975)						385,700	(858,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	07/25/2025	07/25/2025	Exercise	40		6050		(881,975)	(1,354,585)						881,975	(1,354,585)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	08/01/2025	08/01/2025	Exercise	60		6250		(580,105)	(109,295)						580,105	(109,295)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/11/2025	08/08/2025	08/08/2025	Exercise	60		6325		(414,205)	(386,725)						414,205	(386,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	08/15/2025	08/15/2025	Exercise	70		6350		(460,630)	(698,625)						460,630	(698,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/22/2025	08/22/2025	Exercise	55		6375		(273,813)	(505,530)						273,813	(505,530)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/29/2025	08/29/2025	Exercise	65		6475		(170,471)	(38,452)						170,471	(38,452)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	09/05/2025	09/05/2025	Exercise	70		6425		(651,590)	(395,525)						651,590	(395,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/15/2025	09/12/2025	09/12/2025	Exercise	70		6450		(666,092)	(940,055)						666,092	(940,055)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	09/19/2025	09/19/2025	Exercise	80		6550		(269,264)	(914,905)						269,264	(914,905)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	09/26/2025	09/26/2025	Exercise	50		6500		(371,070)	(718,525)						371,070	(718,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	10/03/2025	Exercise	40		6550		(204,385)	(663,185)						204,385	(663,185)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2025	10/03/2025	10/03/2025	Exercise	40		6600		(126,175)	(463,185)						126,175	(463,185)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	10/10/2025	Exercise	40		6550		(598,535)	(10,065)						598,535	(10,065)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/10/2025	10/10/2025	Expiration	40		6600		(450,335)							450,335				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/17/2025	Exercise	50		6650		(483,420)	(86,699)						483,420	(86,699)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	10/17/2025	10/15/2025	Exercise	50		6700		(345,420)	(82,580)						345,420	(82,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Exercise	40		6700		(273,713)	(366,785)						273,713	(366,785)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/23/2025	Exercise	40		6750		(183,193)	(50,785)						183,193	(50,785)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	50		6725		(508,993)	(576,025)						508,993	(576,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	50		6750		(435,943)	(451,025)						435,943	(451,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	50		6800		(219,770)	(17,080)						219,770	(17,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	50		6825		(176,570)	(28,580)						176,570	(28,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	11/14/2025	11/14/2025	Exercise	50		6775		(415,770)	(51,246)						415,770	(51,246)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	11/14/2025	11/14/2025	Exercise	50		6825		(285,990)	(25,030)						285,990	(25,030)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/04/2025	11/21/2025	11/20/2025	Exercise	100		6750		(1,184,146)	(68,656)						1,184,146	(68,656)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/28/2025	11/24/2025	Exercise	50		6850		(211,578)	(7,008)						211,578	(7,008)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	11/28/2025	11/24/2025	Exercise	50		6900		(127,868)	(1,610)						127,868	(1,610)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/05/2025	12/04/2025	Exercise	50		6925		(169,058)	(3,924)						169,058	(3,924)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2025	12/05/2025	12/04/2025	Exercise	50		6975		(105,820)	(324)						105,820	(324)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	12/12/2025	12/12/2025	Exercise	50		6850		(226,380)	(20,398)						226,380	(20,398)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/18/2025	12/12/2025	12/12/2025	Exercise	50		6875		(186,430)	(69,733)						186,430	(69,733)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/19/2025	Exercise	60		6825		(242,845)	(48,224)						242,845	(48,224)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/19/2025	Exercise	60		6875		(166,645)	(41,373)						166,645	(41,373)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/26/2025	12/26/2025	Exercise	40		6675		(827,576)	(1,019,785)						827,576	(1,019,785)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	12/26/2025	12/26/2025	Exercise	40		6725		(666,976)	(819,785)						666,976	(819,785)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/09/2025	01/02/2026	12/30/2025	Exercise	50		6950		(233,322)	(23,078)						233,322	(23,078)			
0649999999 - Written Options - Hedging Other - Call Options and Warrants												(497,049,791)	(37,058,028)	(882,643,432)			XXX			298,602,753	(882,643,432)			XXX
Written Options - Hedging Other - Put Options																								
Written Options - Hedging Other - Caps																								
Written Options - Hedging Other - Floors																								
Written Options - Hedging Other - Collars																								
Written Options - Hedging Other - Other																								
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(497,049,791)	(37,058,028)	(882,643,432)			XXX			298,602,753	(882,643,432)			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																								
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												(497,049,791)	(37,058,028)	(882,643,432)			XXX			298,602,753	(882,643,432)			XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(497,049,791)	(37,058,028)	(882,643,432)			XXX			298,602,753	(882,643,432)			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																								

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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																								
SWP: OIS 3.231000 8/26/2025			Interest Rate	JPM-	08/24/2022	08/26/2025	08/26/2025	Maturity		80,000,000	-4.380064				1,379,734			536,766						
SWP: OIS 2.990000 8/9/2025			Interest Rate	JPM-	08/05/2022	08/09/2025	08/11/2025	Maturity		170,000,000	-4.350063999999997				1,249,671			1,327,921						
SWP: OIS 2.638000 8/1/2025			Interest Rate	JPM-	07/28/2022	08/01/2025	08/01/2025	Maturity		150,000,000	-4.340063999999999				1,471,327			1,426,011						
1159999999 - Swaps - Hedging Other - Other															4,100,732		XXX	3,290,698						XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other															4,100,732		XXX	3,290,698						XXX
Swaps - Replication - Interest Rate																								
Swaps - Replication - Credit Default																								
Swaps - Replication - Foreign Exchange																								
Swaps - Replication - Total Return																								
Swaps - Replication - Other																								
Swaps - Income Generation - Interest Rate																								
Swaps - Income Generation - Credit Default																								
Swaps - Income Generation - Foreign Exchange																								
Swaps - Income Generation - Total Return																								
Swaps - Income Generation - Other																								
Swaps - Other - Interest Rate																								
Swaps - Other - Credit Default																								
Swaps - Other - Foreign Exchange																								
Swaps - Other - Total Return																								
Swaps - Other - Other																								
1399999999 - Swaps - Total Swaps - Subtotal - Other															4,100,732		XXX	3,290,698						XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps															4,100,732		XXX	3,290,698						XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Other																								
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	CITIDV-	12/12/2024	01/17/2025	01/17/2025	Sale		16,739,000				804,108				(254,901)		804,108				
EUR/USD FX/FWRD	FX BONDS	D1	CURRENCY	BARDV-	12/12/2024	01/17/2025	01/17/2025	Sale		2,843,000				55,019				(40,463)		55,019				
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	CITIDV-	12/12/2024	01/17/2025	01/17/2025	Sale		27,220,000				1,307,594				(414,506)		1,307,594				
GBP/USD FX/FWRD	FX BONDS	D1	CURRENCY	CITIDV-	12/12/2024	01/17/2025	01/17/2025	Sale		6,341,000				304,609				(96,561)		304,609				
GBP/USD FX/SPOT	FX BONDS	D1	CURRENCY	JPMDV-	01/06/2025	01/07/2025	01/07/2025	Sale		36,355				75						75				
EUR/USD FX/SPOT	FX BONDS	D1	CURRENCY	BOADV-	01/03/2025	01/06/2025	01/06/2025	Sale		42,138				(363)						(363)				
GBP/USD FX/SPOT	FX BONDS	D1	CURRENCY	JPMDV-	01/06/2025	01/07/2025	01/07/2025	Sale		59,158				121						121				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	GSIDV-	01/02/2025	01/03/2025	01/03/2025	Sale		90														
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	01/06/2025	01/07/2025	01/07/2025	Sale		12,787				26							26			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	01/14/2025	02/12/2025	02/12/2025	Sale		16,910,000				(418,945)							(418,945)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	01/14/2025	02/12/2025	02/12/2025	Sale		2,843,000				(20,135)							(20,135)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	01/14/2025	02/12/2025	02/12/2025	Sale		27,497,000				(681,238)							(681,238)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	01/14/2025	02/12/2025	02/12/2025	Sale		6,391,000				(158,337)							(158,337)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	02/03/2025	02/04/2025	02/04/2025	Sale		87				(1)							(1)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	CITIDV-	02/14/2025	02/18/2025	02/18/2025	Sale		10,039				(25)							(25)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		354,989				1,044							1,044			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		146,172				430							430			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		167,054				491							491			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	02/06/2025	03/14/2025	03/14/2025	Sale		16,912,000				(879,323)							(879,323)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	02/06/2025	03/14/2025	03/14/2025	Sale		2,843,000				(154,385)							(154,385)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	02/06/2025	03/14/2025	03/14/2025	Sale		27,501,000				(1,429,887)							(1,429,887)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	02/06/2025	03/14/2025	03/14/2025	Sale		6,391,000				(332,294)							(332,294)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		16,913,000				319,673							319,673			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		27,503,000				519,834							519,834			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		2,843,000				(21,294)							(21,294)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		6,383,000				120,645							120,645			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		13,294,000				(622,655)					(733,050)		(622,655)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		5,475,000				(256,447)					(301,826)		(256,447)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		6,258,000				(293,195)					(344,863)		(293,195)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	04/03/2025	04/04/2025	04/04/2025	Sale		35,564				532							532			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	BOADV-	04/03/2025	04/04/2025	04/04/2025	Sale		36,531				158							158			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	04/03/2025	04/04/2025	04/04/2025	Sale		57,872				866							866			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	04/03/2025	04/04/2025	04/04/2025	Sale		12,509				187							187			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	04/09/2025	05/16/2025	05/16/2025	Sale		17,080,000				(908,577)							(908,577)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	04/09/2025	05/16/2025	05/16/2025	Sale		2,843,000				(34,926)							(34,926)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	04/09/2025	05/16/2025	05/16/2025	Sale		27,775,000				(1,477,502)							(1,477,502)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	04/09/2025	05/16/2025	05/16/2025	Sale		6,440,000				(342,578)							(342,578)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	05/30/2025	05/30/2025	05/30/2025	Sale		10,020				14							14			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	05/13/2025	06/16/2025	06/16/2025	Sale		17,082,000				(427,615)							(427,615)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	05/13/2025	06/16/2025	06/16/2025	Sale		2,843,000				(82,862)							(82,862)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	05/13/2025	06/16/2025	06/16/2025	Sale		27,778,000				(695,369)							(695,369)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	05/13/2025	06/16/2025	06/16/2025	Sale		6,462,000				(161,579)							(161,579)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		497,730				4,679							4,679			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	06/05/2025	06/06/2025	06/06/2025	Sale		23,047				109							109			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		204,947				1,927							1,927			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		234,226				2,202							2,202			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	CITIDV-	06/11/2025	07/16/2025	07/16/2025	Sale		17,084,000				78,648							78,648			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	CITIDV-	06/11/2025	07/16/2025	07/16/2025	Sale		27,781,000				127,893							127,893			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	06/11/2025	07/16/2025	07/16/2025	Sale		2,843,000				(50,885)							(50,885)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	CITIDV-	06/11/2025	07/16/2025	07/16/2025	Sale		6,462,000				29,748							29,748			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	07/07/2025	07/08/2025	07/08/2025	Sale		34,566				99							99			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	07/11/2025	08/18/2025	08/18/2025	Sale		17,253,000				(92,657)							(92,657)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	07/11/2025	08/18/2025	08/18/2025	Sale		2,843,000				2,230							2,230			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	07/11/2025	08/18/2025	08/18/2025	Sale		28,055,000				(150,669)							(150,669)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	07/11/2025	08/18/2025	08/18/2025	Sale		6,521,000				(35,021)							(35,021)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	08/04/2025	08/05/2025	08/05/2025	Sale		35,959				(13)							(13)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		58,515				(65)							(65)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		78,678				12							12			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		12,648				(14)							(14)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		32,397				5							5			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		37,025				6							6			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		17,255,000				(17,290)							(17,290)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		2,843,000				(370)							(370)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		28,059,000				(28,115)							(28,115)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		6,522,000				(6,535)							(6,535)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	09/23/2025	09/24/2025	09/24/2025	Sale		2,842,895				18,444							18,444			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	09/11/2025	10/17/2025	10/17/2025	Sale		17,257,000				450,156							450,156			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	09/11/2025	10/17/2025	10/17/2025	Sale		28,061,000				731,982							731,982			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	09/11/2025	10/17/2025	10/17/2025	Sale		2,843,000				(19,105)							(19,105)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		14,387,000				(173,253)							(173,253)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	09/11/2025	10/17/2025	10/17/2025	Sale		6,512,000				169,868							169,868			
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		5,924,000				(71,367)							(71,367)			
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		6,771,000				(81,525)							(81,525)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	GSIDV-	10/07/2025	10/08/2025	10/08/2025	Sale		36,355				9							9			
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	BARDV-	10/02/2025	10/03/2025	10/03/2025	Sale		28,337				(68)							(68)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	GSIDV-	10/07/2025	10/08/2025	10/08/2025	Sale		59,158				15							15			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	GSIDV-	10/07/2025	10/08/2025	10/08/2025	Sale		12,787				3							3			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	10/14/2025	11/18/2025	11/18/2025	Sale		17,428,000				221,341							221,341			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	10/14/2025	11/18/2025	11/18/2025	Sale		28,339,000				359,914							359,914			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	10/14/2025	11/18/2025	11/18/2025	Sale		6,575,000				83,546							83,546			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	11/13/2025	11/14/2025	11/14/2025	Sale		460,565				2,538							2,538			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	11/13/2025	12/16/2025	12/16/2025	Sale		17,430,000				(389,486)							(389,486)			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	11/13/2025	12/16/2025	12/16/2025	Sale		28,342,000				(633,322)							(633,322)			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	11/13/2025	12/16/2025	12/16/2025	Sale		6,113,000				(136,599)							(136,599)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	12/15/2025	12/16/2025	12/16/2025	Sale		18,987				(83)							(83)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	BARDV-	12/30/2025	12/31/2025	12/31/2025	Sale		8,843				14							14			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	12/15/2025	12/16/2025	12/16/2025	Sale																
1439999999 - Forwards - Hedging Other														(5,565,160)			XXX		(2,186,171)		(5,565,160)			XXX
Forwards - Replication																								
Forwards - Income Generation																								
Forwards - Other																								
1479999999 - Forwards - Subtotal - Forwards														(5,565,160)			XXX		(2,186,171)		(5,565,160)			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
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1709999999 Subtotal - Hedging Other												750,411,959	105,547,175	1,146,048,813	4,100,732	547,014	XXX	3,290,698	(2,186,171)	(485,013,970)	1,145,501,879			XXX
1719999999 Subtotal - Replication																	XXX							XXX
1729999999 Subtotal - Income Generation																	XXX							XXX
1739999999 Subtotal - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	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	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 Totals												750,411,959	105,547,175	1,146,048,813	4,100,732	547,014	XXX	3,290,698	(2,186,171)	(485,013,970)	1,145,501,879			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 December 31 of Current Year

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 Year-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																					
	5		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	6,892.5000						1,375	1,375	112,104		
	5		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,890.0000	6,892.5000						625	625	112,104		
	1		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	6,892.5000						(1,975)	(1,975)	22,421		
	2		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,961.5000	6,892.5000						(6,900)	(6,900)	44,842		
	2		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,980.2500	6,892.5000						(8,775)	(8,775)	44,842		
	5		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,960.7500	6,892.5000						(17,063)	(17,063)	112,104		
	6		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,981.7500	6,892.5000						(26,775)	(26,775)	134,525		
1539999999 - Long Futures - Hedging Other																	(59,488)	(59,488)	582,943	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	(59,488)	(59,488)	582,943	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																					
	81		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,892.7500	6,892.5000						1,013	1,013	1,695,708		
	2		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.2500	6,892.5000						3,375	3,375	41,869		
	3		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.2500	6,892.5000						5,063	5,063	62,804		
	9		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.5000	6,892.5000						15,300	15,300	188,412		
	13		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.5000	6,892.5000						22,100	22,100	272,151		
	10		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.7500	6,892.5000						17,125	17,125	209,347		
	15		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,926.7500	6,892.5000						25,688	25,688	314,020		
	23		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,927.0000	6,892.5000						39,675	39,675	481,497		
	23		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,927.0000	6,892.5000						39,675	39,675	481,497		
	5		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,927.2500	6,892.5000						8,688	8,688	104,673		
	15		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,927.2500	6,892.5000						26,063	26,063	314,020		
	4		Mar 26 EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,927.5000	6,892.5000						7,000	7,000	83,739		
1609999999 - Short Futures - Hedging Other																	210,763	210,763	4,249,738	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures																	210,763	210,763	4,249,738	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	151,275	151,275	4,832,681	XXX	XXX
1759999999 – Totals																	151,275	151,275	4,832,681	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	10,472,071	(4,254,884)	6,217,187
Total Net Cash Deposits	10,472,071	(4,254,884)	6,217,187

(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 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (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																			
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	6,025.2500	01/02/2025	5,894.5000	EXERCISE	(84,988)	(84,988)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.2500	01/02/2025	5,894.5000	EXERCISE	(19,613)	(19,613)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.2500	01/02/2025	5,894.2500	EXERCISE	(52,400)	(52,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,027.0000	01/02/2025	5,894.2500	EXERCISE	(6,638)	(6,638)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,027.0000	01/02/2025	5,892.0000	EXERCISE	(47,250)	(47,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,027.0000	01/02/2025	5,891.7500	EXERCISE	(13,525)	(13,525)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.5000	01/02/2025	5,891.7500	EXERCISE	(10,550)	(10,550)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.5000	01/02/2025	5,892.7500	EXERCISE	(12,938)	(12,938)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/02/2025	5,892.7500	EXERCISE	(33,250)	(33,250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/02/2025	5,893.0000	EXERCISE	(19,913)	(19,913)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.5000	01/02/2025	5,893.0000	EXERCISE	(5,150)	(5,150)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.5000	01/02/2025	5,893.7500	EXERCISE	(12,688)	(12,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.5000	01/02/2025	5,894.5000	EXERCISE	(2,500)	(2,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.5000	01/02/2025	5,894.5000	EXERCISE	(26,400)	(26,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.5000	01/02/2025	5,894.7500	EXERCISE	(6,588)	(6,588)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.7500	01/02/2025	5,894.7500	EXERCISE	(26,400)	(26,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.7500	01/02/2025	5,893.0000	EXERCISE	(6,688)	(6,688)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,027.0000	01/02/2025	5,893.0000	EXERCISE	(13,400)	(13,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,027.0000	01/02/2025	5,893.7500	EXERCISE	(6,663)	(6,663)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.2500	01/02/2025	5,893.7500	EXERCISE	(5,050)	(5,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.2500	01/02/2025	5,894.0000	EXERCISE	(2,513)	(2,513)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.7500	01/02/2025	5,894.0000	EXERCISE	(5,075)	(5,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.7500	01/02/2025	5,894.2500	EXERCISE	(2,525)	(2,525)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.7500	01/02/2025	5,894.2500	EXERCISE	(5,050)	(5,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.7500	01/02/2025	5,892.5000	EXERCISE	(2,613)	(2,613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.7500	01/02/2025	5,892.5000	EXERCISE	(6,713)	(6,713)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.7500	01/02/2025	5,893.5000	EXERCISE	(6,663)	(6,663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.2500	01/02/2025	5,893.5000	EXERCISE	(2,538)	(2,538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,944.2500	01/02/2025	5,894.7500	EXERCISE	(2,475)	(2,475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,945.0000	01/02/2025	5,894.7500	EXERCISE	(2,513)	(2,513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,945.0000	01/02/2025	5,892.0000	EXERCISE	(2,650)	(2,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.0000	01/02/2025	5,892.2500	EXERCISE	(6,638)	(6,638)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/02/2025	5,895.0000	EXERCISE	(6,538)	(6,538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,945.0000	01/02/2025	5,892.2500	EXERCISE	(2,638)	(2,638)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.2500	01/02/2025	5,893.2500	EXERCISE	(6,650)	(6,650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,892.7500	01/02/2025	5,912.5000	EXERCISE	1,975	1,975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,892.7500	01/02/2025	5,898.7500	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	6,129.3500	01/02/2025	5,912.5000	EXERCISE	(10,843)	(10,843)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,893.0000	01/02/2025	5,912.5000	EXERCISE	975	975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.0000	01/02/2025	5,912.5000	EXERCISE	(1,775)	(1,775)				
	161		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,912.5000	EXERCISE	(611,800)	(611,800)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,932.0000	EXERCISE	(56,500)	(56,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,897.7500	EXERCISE	(45,375)	(45,375)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,897.5000	EXERCISE	(36,400)	(36,400)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,896.0000	EXERCISE	(27,750)	(27,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/03/2025	5,897.2500	EXERCISE	(18,250)	(18,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,897.2500	EXERCISE	(5,275)	(5,275)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,898.2500	EXERCISE	(15,525)	(15,525)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,932.2500	EXERCISE	(4,438)	(4,438)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,898.5000	EXERCISE	(10,300)	(10,300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,896.2500	EXERCISE	(8,063)	(8,063)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,895.0000	EXERCISE	(5,500)	(5,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,895.5000	EXERCISE	(5,450)	(5,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,895.5000	EXERCISE	(5,450)	(5,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,895.7500	EXERCISE	(5,450)	(5,450)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,899.0000	EXERCISE	(5,125)	(5,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,896.2500	EXERCISE	(2,700)	(2,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,896.5000	EXERCISE	(2,688)	(2,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,897.5000	EXERCISE	(2,638)	(2,638)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,898.7500	EXERCISE	(2,575)	(2,575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,898.7500	EXERCISE	(2,575)	(2,575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,899.0000	EXERCISE	(2,563)	(2,563)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/03/2025	5,932.0000	EXERCISE	(10,575)	(10,575)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/06/2025	5,986.2500	EXERCISE	(3,263)	(3,263)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/06/2025	5,986.2500	EXERCISE	(2,138)	(2,138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/06/2025	6,017.2500	01/06/2025	5,986.2500	EXERCISE	(1,550)	(1,550)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/06/2025	6,017.2500	01/06/2025	5,988.0000	EXERCISE	(20,475)	(20,475)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/06/2025	6,017.2500	01/06/2025	5,986.5000	EXERCISE	(18,450)	(18,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/06/2025	6,017.2500	01/06/2025	5,986.5000	EXERCISE	(9,225)	(9,225)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/06/2025	6,017.2500	01/06/2025	5,988.0000	EXERCISE	(7,313)	(7,313)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/06/2025	6,016.7500	EXERCISE	5,700	5,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,096.7500	01/06/2025	5,987.0000	EXERCISE	(16,463)	(16,463)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,080.7500	01/06/2025	5,989.5000	EXERCISE	(31,938)	(31,938)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/06/2025	6,016.7500	EXERCISE	713	713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/13/2024	6,129.3500	01/06/2025	5,988.0000	EXERCISE	(7,068)	(7,068)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/07/2025	5,954.0000	01/07/2025	5,939.7500	EXERCISE	(50,588)	(50,588)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/07/2025	5,939.7500	EXERCISE	(43,875)	(43,875)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/07/2025	6,022.7500	01/07/2025	5,939.7500	EXERCISE	(66,400)	(66,400)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/08/2025	5,956.2500	EXERCISE	(43,538)	(43,538)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/08/2025	5,954.0000	01/08/2025	5,957.2500	EXERCISE	1,463	1,463				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,096.7500	01/08/2025	5,957.2500	EXERCISE	(55,800)	(55,800)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,892.7500	01/08/2025	5,957.2500	EXERCISE	16,125	16,125				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,945.0000	01/08/2025	5,957.2500	EXERCISE	1,225	1,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/07/2025	6,022.0000	01/08/2025	5,957.2500	EXERCISE	(3,238)	(3,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/07/2025	6,022.0000	01/08/2025	5,956.2500	EXERCISE	(3,288)	(3,288)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/08/2025	5,957.2500	EXERCISE	(18,100)	(18,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/08/2025	5,966.5000	EXERCISE	(3,600)	(3,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/09/2025	5,945.7500	01/09/2025	5,957.2500	EXERCISE	1,150	1,150				
	152		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/08/2025	5,869.2500	01/10/2025	5,957.2500	EXERCISE	668,800	668,800				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.7500	01/10/2025	5,957.2500	EXERCISE	160,025	160,025				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.7500	01/10/2025	5,956.2500	EXERCISE	286,425	286,425				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.5000	01/10/2025	5,956.2500	EXERCISE	145,775	145,775				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.5000	01/10/2025	5,965.2500	EXERCISE	28,425	28,425				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,965.2500	EXERCISE	42,413	42,413				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,966.0000	EXERCISE	71,250	71,250				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,965.0000	EXERCISE	42,300	42,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,966.0000	EXERCISE	33,250	33,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,869.0000	01/10/2025	5,966.0000	EXERCISE	9,700	9,700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,869.0000	01/10/2025	5,965.2500	EXERCISE	38,500	38,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,869.0000	01/10/2025	5,966.2500	EXERCISE	38,900	38,900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,869.0000	01/10/2025	5,965.0000	EXERCISE	24,000	24,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,869.0000	01/10/2025	5,945.7500	EXERCISE	3,838	3,838				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,872.5000	EXERCISE	750	750				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,966.2500	EXERCISE	42,863	42,863				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,957.2500	EXERCISE	12,938	12,938				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/10/2025	5,872.5000	EXERCISE	225	225				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.5000	01/13/2025	5,866.7500	EXERCISE	2,063	2,063				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,876.5000	01/13/2025	5,866.7500	EXERCISE	(12,675)	(12,675)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,863.2500	01/13/2025	5,866.7500	EXERCISE	1,400	1,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,863.2500	01/13/2025	5,945.7500	EXERCISE	8,250	8,250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.5000	01/13/2025	5,945.7500	EXERCISE	20,063	20,063				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.2500	01/13/2025	5,945.7500	EXERCISE	12,075	12,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,863.2500	01/13/2025	5,945.7500	EXERCISE	4,125	4,125				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.0000	01/13/2025	5,876.7500	EXERCISE	3,525	3,525				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,882.2500	01/14/2025	5,892.2500	EXERCISE	15,500	15,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/14/2025	5,892.2500	EXERCISE	8,500	8,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/14/2025	5,879.2500	EXERCISE	825	825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,882.2500	01/14/2025	5,892.2500	EXERCISE	500	500				
	125		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,998.5000	01/15/2025	5,985.0000	EXERCISE	(84,375)	(84,375)				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,998.5000	01/15/2025	5,989.2500	EXERCISE	(35,613)	(35,613)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,998.5000	01/15/2025	5,989.0000	EXERCISE	(1,900)	(1,900)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,973.0000	01/15/2025	5,989.0000	EXERCISE	29,600	29,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.0000	01/15/2025	5,989.0000	EXERCISE	76,500	76,500				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.0000	01/15/2025	5,978.0000	EXERCISE	63,700	63,700				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,972.7500	01/15/2025	5,978.0000	EXERCISE	3,938	3,938				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,871.0000	01/15/2025	5,978.0000	EXERCISE	48,150	48,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.0000	01/15/2025	5,978.0000	EXERCISE	4,550	4,550				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.0000	01/15/2025	5,989.0000	EXERCISE	30,600	30,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.0000	01/15/2025	5,989.0000	EXERCISE	12,400	12,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.0000	01/15/2025	5,985.0000	EXERCISE	6,000	6,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	6,025.7500	01/15/2025	5,989.0000	EXERCISE	(5,513)	(5,513)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,002.5000	01/15/2025	5,989.0000	EXERCISE	(1,350)	(1,350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/15/2025	5,989.0000	EXERCISE	11,800	11,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/15/2025	5,989.0000	EXERCISE	1,463	1,463				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/07/2025	5,954.0000	01/15/2025	5,985.0000	EXERCISE	1,550	1,550				
	92		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/16/2025	5,998.5000	01/16/2025	5,976.5000	EXERCISE	(101,200)	(101,200)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,890.0000	01/16/2025	5,976.5000	EXERCISE	147,050	147,050				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,882.2500	01/16/2025	5,976.5000	EXERCISE	89,538	89,538				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,876.5000	01/16/2025	5,976.5000	EXERCISE	40,000	40,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/16/2025	5,976.5000	EXERCISE	26,375	26,375				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/17/2025	5,976.5000	EXERCISE	(111,000)	(111,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/17/2025	5,996.0000	EXERCISE	(12,600)	(12,600)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,020.2500	01/17/2025	5,996.0000	EXERCISE	(21,825)	(21,825)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,020.2500	01/17/2025	5,981.7500	EXERCISE	(9,625)	(9,625)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/17/2025	5,989.0000	EXERCISE	(69,200)	(69,200)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/17/2025	5,976.5000	EXERCISE	(86,413)	(86,413)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/17/2025	5,983.0000	EXERCISE	(14,775)	(14,775)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/17/2025	5,996.0000	EXERCISE	(7,250)	(7,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/17/2025	5,983.0000	EXERCISE	(2,463)	(2,463)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,022.0000	EXERCISE	(71,875)	(71,875)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,023.2500	EXERCISE	(55,125)	(55,125)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,022.0000	EXERCISE	(34,375)	(34,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,022.2500	EXERCISE	(12,450)	(12,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/21/2025	6,022.2500	EXERCISE	(2,925)	(2,925)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/21/2025	6,022.7500	EXERCISE	(4,625)	(4,625)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/21/2025	6,023.2500	EXERCISE	(2,625)	(2,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/21/2025	6,022.2500	EXERCISE	(1,950)	(1,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/21/2025	6,022.7500	EXERCISE	(1,388)	(1,388)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,023.5000	EXERCISE	(36,600)	(36,600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/21/2025	6,023.0000	EXERCISE	(1,388)	(1,388)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/23/2025	6,113.7500	EXERCISE	98,100	98,100				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/23/2025	6,134.5000	EXERCISE	112,750	112,750				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.0000	01/23/2025	6,135.0000	EXERCISE	61,800	61,800				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,135.0000	EXERCISE	15,413	15,413				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,135.2500	EXERCISE	66,950	66,950				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,135.0000	EXERCISE	51,375	51,375				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,134.0000	EXERCISE	40,700	40,700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,135.2500	EXERCISE	41,200	41,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,134.2500	EXERCISE	35,700	35,700				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,134.5000	EXERCISE	30,675	30,675				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.5000	EXERCISE	(825)	(825)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.2500	EXERCISE	(5,025)	(5,025)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.7500	EXERCISE	(4,875)	(4,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,133.7500	EXERCISE	(3,450)	(3,450)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.7500	EXERCISE	(2,438)	(2,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,135.5000	EXERCISE	(1,550)	(1,550)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,135.5000	EXERCISE	(1,550)	(1,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.0000	EXERCISE	(850)	(850)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,032.2500	01/23/2025	6,147.5000	EXERCISE	57,625	57,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,147.5000	EXERCISE	(350)	(350)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,114.2500	EXERCISE	(9,188)	(9,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.5000	EXERCISE	(825)	(825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/23/2025	6,147.2500	EXERCISE	11,500	11,500				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,032.2500	01/24/2025	6,149.0000	EXERCISE	420,300	420,300				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,133.2500	01/24/2025	6,149.0000	EXERCISE	52,763	52,763				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.2500	01/24/2025	6,149.0000	EXERCISE	2,188	2,188				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.2500	01/24/2025	6,149.0000	EXERCISE	613	613				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.2500	01/24/2025	6,136.2500	EXERCISE	(3,300)	(3,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,036.5000	01/24/2025	6,136.2500	EXERCISE	34,913	34,913				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,159.2500	01/24/2025	6,136.2500	EXERCISE	(1,150)	(1,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.5000	01/24/2025	6,133.0000	EXERCISE	(2,175)	(2,175)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,032.2500	01/27/2025	6,048.2500	EXERCISE	12,800	12,800				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.0000	01/27/2025	6,048.2500	EXERCISE	(5,963)	(5,963)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/27/2025	6,048.2500	EXERCISE	2,400	2,400				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,047.7500	01/28/2025	6,049.5000	EXERCISE	1,750	1,750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,047.7500	01/28/2025	6,049.5000	EXERCISE	700	700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,036.5000	01/28/2025	6,049.5000	EXERCISE	5,200	5,200				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,036.5000	01/28/2025	6,094.5000	EXERCISE	29,000	29,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.5000	01/28/2025	6,094.5000	EXERCISE	(700)	(700)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.5000	01/28/2025	6,049.7500	EXERCISE	(28,463)	(28,463)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.5000	01/28/2025	6,049.7500	EXERCISE	(7,763)	(7,763)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.2500	01/28/2025	6,049.7500	EXERCISE	(10,300)	(10,300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.2500	01/28/2025	6,049.7500	EXERCISE	(7,725)	(7,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/28/2025	6,090.5000	EXERCISE	2,913	2,913				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/29/2025	6,120.7500	01/29/2025	6,049.7500	EXERCISE	(220,100)	(220,100)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.5000	01/29/2025	6,049.7500	EXERCISE	(90,563)	(90,563)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,047.5000	01/29/2025	6,049.7500	EXERCISE	2,363	2,363				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,101.5000	01/29/2025	6,049.7500	EXERCISE	(28,463)	(28,463)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,133.7500	01/29/2025	6,049.7500	EXERCISE	(8,400)	(8,400)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,133.7500	01/29/2025	6,067.2500	EXERCISE	(23,275)	(23,275)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/29/2025	6,067.2500	EXERCISE	17,500	17,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/29/2025	6,093.2500	EXERCISE	12,200	12,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/29/2025	6,049.7500	EXERCISE	875	875				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/29/2025	6,067.0000	EXERCISE	5,213	5,213				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,082.5000	EXERCISE	(7,875)	(7,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,082.5000	EXERCISE	(7,000)	(7,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,082.7500	EXERCISE	(2,588)	(2,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,079.5000	EXERCISE	(2,050)	(2,050)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,082.7500	EXERCISE	(1,725)	(1,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,079.5000	EXERCISE	(1,025)	(1,025)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,032.2500	01/30/2025	6,101.5000	EXERCISE	76,175	76,175				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,101.5000	EXERCISE	825	825				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,076.0000	EXERCISE	(4,800)	(4,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,101.5000	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,075.5000	EXERCISE	(1,225)	(1,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	01/30/2025	6,075.5000	EXERCISE	2,163	2,163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.5000	01/31/2025	6,067.2500	EXERCISE	(2,413)	(2,413)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.0000	01/31/2025	6,067.2500	EXERCISE	(2,388)	(2,388)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,134.0000	01/31/2025	6,067.7500	EXERCISE	(6,625)	(6,625)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,137.7500	01/31/2025	6,067.7500	EXERCISE	(7,000)	(7,000)				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/03/2025	6,023.0000	02/03/2025	6,043.2500	EXERCISE	77,963	77,963				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,064.0000	02/04/2025	6,039.0000	EXERCISE	(2,500)	(2,500)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,140.5000	02/05/2025	6,081.0000	EXERCISE	(124,950)	(124,950)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/03/2025	6,023.0000	02/05/2025	6,081.0000	EXERCISE	110,200	110,200				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	02/05/2025	6,081.0000	EXERCISE	(34,200)	(34,200)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.5000	02/05/2025	6,081.0000	EXERCISE	(9,375)	(9,375)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.5000	02/05/2025	6,081.2500	EXERCISE	(2,175)	(2,175)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,047.5000	02/05/2025	6,081.2500	EXERCISE	45,563	45,563				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.7500	02/05/2025	6,081.2500	EXERCISE	(22,425)	(22,425)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.7500	02/05/2025	6,072.7500	EXERCISE	(30,100)	(30,100)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,137.7500	02/05/2025	6,072.7500	EXERCISE	(84,500)	(84,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,134.0000	02/05/2025	6,072.7500	EXERCISE	(9,188)	(9,188)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,134.0000	02/05/2025	6,072.5000	EXERCISE	(67,650)	(67,650)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.5000	02/05/2025	6,072.5000	EXERCISE	(16,000)	(16,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.5000	02/05/2025	6,072.7500	EXERCISE	(2,363)	(2,363)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,038.5000	02/05/2025	6,072.7500	EXERCISE	27,400	27,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,038.5000	02/05/2025	6,073.0000	EXERCISE	5,175	5,175				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,053.0000	02/05/2025	6,073.0000	EXERCISE	9,000	9,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,053.0000	02/05/2025	6,072.2500	EXERCISE	3,850	3,850				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.5000	02/05/2025	6,072.2500	EXERCISE	(8,650)	(8,650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.5000	02/05/2025	6,088.0000	EXERCISE	(2,750)	(2,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,063.7500	02/05/2025	6,088.0000	EXERCISE	4,850	4,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,063.7500	02/05/2025	6,072.5000	EXERCISE	875	875				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,052.0000	02/05/2025	6,072.5000	EXERCISE	3,075	3,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,052.0000	02/05/2025	6,073.0000	EXERCISE	1,050	1,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/27/2025	6,088.2500	02/05/2025	6,073.0000	EXERCISE	(763)	(763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,051.5000	EXERCISE	1,925	1,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,072.7500	EXERCISE	2,025	2,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/05/2025	6,088.0000	02/05/2025	6,072.7500	EXERCISE	(763)	(763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,052.5000	EXERCISE	2,025	2,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,088.0000	EXERCISE	2,788	2,788				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/06/2025	6,091.7500	EXERCISE	(12,375)	(12,375)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/06/2025	6,092.0000	EXERCISE	(5,400)	(5,400)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,032.2500	02/06/2025	6,096.5000	EXERCISE	38,550	38,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/06/2025	6,096.5000	EXERCISE	(2,250)	(2,250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/06/2025	6,092.5000	EXERCISE	(1,950)	(1,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/06/2025	6,096.5000	EXERCISE	(1,350)	(1,350)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/07/2025	6,053.7500	02/07/2025	6,064.5000	EXERCISE	4,838	4,838				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/07/2025	6,052.0000	EXERCISE	5,925	5,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/07/2025	6,052.0000	EXERCISE	1,975	1,975				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,063.7500	02/10/2025	6,087.2500	EXERCISE	24,675	24,675				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/10/2025	6,087.2500	EXERCISE	(17,338)	(17,338)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,087.0000	02/10/2025	6,087.2500	EXERCISE	175	175				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,059.0000	02/10/2025	6,087.2500	EXERCISE	16,950	16,950				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,058.7500	02/10/2025	6,087.2500	EXERCISE	12,825	12,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,091.5000	02/11/2025	6,075.0000	EXERCISE	(1,650)	(1,650)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/12/2025	6,091.5000	02/12/2025	6,075.2500	EXERCISE	(31,688)	(31,688)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/07/2025	6,104.0000	02/12/2025	6,075.2500	EXERCISE	(34,500)	(34,500)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/12/2025	6,072.0000	02/12/2025	6,075.2500	EXERCISE	3,250	3,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,075.2500	02/12/2025	6,075.2500	EXPIRATION						
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,075.2500	02/12/2025	6,075.5000	EXERCISE	200	200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/06/2025	6,105.5000	02/12/2025	6,075.5000	EXERCISE	(12,000)	(12,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,075.0000	02/12/2025	6,075.5000	EXERCISE	200	200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/12/2025	6,091.5000	02/12/2025	6,075.5000	EXERCISE	(5,600)	(5,600)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/07/2025	6,081.0000	02/12/2025	6,075.5000	EXERCISE	(1,375)	(1,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/12/2025	6,091.0000	02/12/2025	6,071.7500	EXERCISE	(963)	(963)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/12/2025	6,075.2500	EXERCISE	4,300	4,300				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	140		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/13/2025	6,135.0000	EXERCISE	(15,750)	(15,750)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/13/2025	6,075.5000	EXERCISE	(21,613)	(21,613)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/13/2025	6,082.2500	EXERCISE	(5,500)	(5,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/13/2025	6,098.7500	EXERCISE	(21,175)	(21,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,082.7500	02/13/2025	6,098.7500	EXERCISE	1,600	1,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/13/2025	6,098.7500	EXERCISE	(3,850)	(3,850)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,142.5000	02/14/2025	6,131.7500	EXERCISE	(8,600)	(8,600)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,141.2500	02/14/2025	6,131.7500	EXERCISE	(7,125)	(7,125)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,142.5000	02/14/2025	6,131.7500	EXERCISE	(7,525)	(7,525)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/14/2025	6,131.7500	EXERCISE	(2,200)	(2,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,141.2500	02/14/2025	6,131.7500	EXERCISE	(3,800)	(3,800)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,141.5000	02/14/2025	6,131.5000	EXERCISE	(2,500)	(2,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/14/2025	6,131.5000	EXERCISE	14,888	14,888				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,139.5000	02/18/2025	6,134.5000	EXERCISE	(7,500)	(7,500)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,139.5000	02/18/2025	6,131.7500	EXERCISE	(7,363)	(7,363)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,139.5000	02/18/2025	6,138.2500	EXERCISE	(125)	(125)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,139.7500	02/18/2025	6,138.2500	EXERCISE	(300)	(300)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.5000	02/19/2025	6,156.7500	EXERCISE	3,375	3,375				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.5000	02/19/2025	6,156.7500	EXERCISE	788	788				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.5000	02/19/2025	6,157.0000	EXERCISE	2,875	2,875				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/19/2025	6,157.0000	EXERCISE	(1,500)	(1,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/19/2025	6,134.5000	EXERCISE	(17,875)	(17,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.2500	02/19/2025	6,134.5000	EXERCISE	(8,888)	(8,888)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.2500	02/19/2025	6,134.5000	EXERCISE	(1,975)	(1,975)				
	84		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,135.7500	EXERCISE	59,850	59,850				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,114.7500	EXERCISE	(4,050)	(4,050)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,116.5000	EXERCISE	(2,750)	(2,750)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,116.7500	EXERCISE	(2,613)	(2,613)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,114.5000	EXERCISE	(3,500)	(3,500)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,113.7500	EXERCISE	(3,488)	(3,488)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,115.5000	EXERCISE	(2,400)	(2,400)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.5000	02/20/2025	6,113.2500	EXERCISE	(2,063)	(2,063)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,113.2500	EXERCISE	(4,875)	(4,875)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,114.0000	EXERCISE	(16,800)	(16,800)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,115.0000	EXERCISE	(16,450)	(16,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,115.0000	EXERCISE	(14,100)	(14,100)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,114.2500	EXERCISE	(11,938)	(11,938)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,116.7500	EXERCISE	(11,313)	(11,313)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,114.0000	EXERCISE	(9,600)	(9,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,116.5000	EXERCISE	(9,100)	(9,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.2500	EXERCISE	(8,950)	(8,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,114.5000	EXERCISE	(7,125)	(7,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,115.5000	EXERCISE	(6,975)	(6,975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,115.7500	EXERCISE	(6,938)	(6,938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,113.2500	EXERCISE	(4,875)	(4,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,115.2500	EXERCISE	(4,675)	(4,675)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.0000	EXERCISE	(4,500)	(4,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,113.5000	EXERCISE	(2,425)	(2,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.0000	EXERCISE	(2,250)	(2,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.5000	EXERCISE	(2,225)	(2,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.5000	EXERCISE	(2,225)	(2,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,162.0000	02/20/2025	6,117.7500	EXERCISE	(2,213)	(2,213)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/20/2025	6,121.0000	02/20/2025	6,121.7500	EXERCISE	638	638				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,136.2500	02/20/2025	6,121.7500	EXERCISE	(2,175)	(2,175)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,136.2500	02/20/2025	6,135.7500	EXERCISE	(100)	(100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/20/2025	6,135.7500	EXERCISE	15,525	15,525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/20/2025	6,147.7500	EXERCISE	11,550	11,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/28/2025	6,094.7500	02/20/2025	6,147.7500	EXERCISE	10,600	10,600				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.5000	02/20/2025	6,116.5000	EXERCISE	(1,550)	(1,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,115.0000	02/20/2025	6,117.7500	EXERCISE	138	138				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	02/20/2025	6,115.2500	EXERCISE	1,538	1,538				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,121.0000	02/20/2025	6,135.7500	EXERCISE	1,475	1,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/22/2025	6,121.0000	02/20/2025	6,147.5000	EXERCISE	1,325	1,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,133.2500	02/20/2025	6,147.5000	EXERCISE	713	713				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,032.2500	02/20/2025	6,121.7500	EXERCISE	13,425	13,425				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.0000	02/21/2025	6,037.7500	EXERCISE	16,188	16,188				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.0000	02/21/2025	6,076.5000	EXERCISE	76,000	76,000				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.0000	02/21/2025	6,098.2500	EXERCISE	110,800	110,800				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.0000	02/21/2025	6,147.2500	EXERCISE	177,375	177,375				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.0000	02/21/2025	6,135.7500	EXERCISE	128,100	128,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,135.7500	EXERCISE	10,650	10,650				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,094.5000	EXERCISE	55,463	55,463				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,094.7500	EXERCISE	52,400	52,400				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,038.0000	EXERCISE	4,813	4,813				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,137.7500	02/21/2025	6,037.7500	EXERCISE	(55,000)	(55,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,137.7500	02/21/2025	6,098.2500	EXERCISE	(5,925)	(5,925)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,136.2500	02/21/2025	6,098.2500	EXERCISE	(9,500)	(9,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,136.2500	02/21/2025	6,029.5000	EXERCISE	(5,338)	(5,338)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,135.0000	02/21/2025	6,029.5000	EXERCISE	(31,650)	(31,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,023.0000	02/21/2025	6,029.2500	EXERCISE	938	938				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,147.5000	02/21/2025	6,029.2500	EXERCISE	(11,825)	(11,825)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/31/2025	6,137.7500	02/21/2025	6,029.2500	EXERCISE	(5,425)	(5,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,134.7500	02/21/2025	6,029.2500	EXERCISE	(5,275)	(5,275)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/24/2025	6,036.5000	EXERCISE	20,550	20,550				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/25/2025	6,011.7500	02/25/2025	5,940.2500	EXERCISE	(78,650)	(78,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/25/2025	6,011.7500	02/25/2025	5,972.0000	EXERCISE	(5,963)	(5,963)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/25/2025	6,011.5000	02/25/2025	5,972.0000	EXERCISE	(23,700)	(23,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/25/2025	5,972.0000	EXERCISE	(11,450)	(11,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,029.2500	02/25/2025	5,984.2500	EXERCISE	(13,500)	(13,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/25/2025	6,137.7500	02/25/2025	5,971.7500	EXERCISE	(58,100)	(58,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/03/2025	6,023.0000	02/25/2025	5,971.7500	EXERCISE	(2,563)	(2,563)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,064.0000	02/25/2025	6,010.5000	EXERCISE	(2,675)	(2,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,091.5000	02/25/2025	6,010.5000	EXERCISE	(4,050)	(4,050)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/25/2025	5,971.7500	EXERCISE	(24,825)	(24,825)				
	90		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	6,029.2500	02/26/2025	6,012.0000	EXERCISE	(77,625)	(77,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	6,012.0000	EXERCISE	975	975				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,980.0000	EXERCISE	(14,463)	(14,463)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,981.0000	EXERCISE	(12,750)	(12,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,973.2500	EXERCISE	(14,500)	(14,500)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,979.0000	EXERCISE	(10,463)	(10,463)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,980.7500	EXERCISE	(9,675)	(9,675)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,981.0000	EXERCISE	(8,500)	(8,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,979.0000	EXERCISE	(6,975)	(6,975)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.2500	02/26/2025	5,979.7500	EXERCISE	(6,750)	(6,750)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,134.5000	02/26/2025	5,978.7500	EXERCISE	(38,938)	(38,938)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,134.5000	02/26/2025	5,979.5000	EXERCISE	(38,750)	(38,750)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,134.5000	02/26/2025	5,980.0000	EXERCISE	(38,625)	(38,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/21/2025	6,134.5000	02/26/2025	5,981.2500	EXERCISE	(30,650)	(30,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,981.2500	EXERCISE	(3,613)	(3,613)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,978.2500	EXERCISE	(15,050)	(15,050)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,978.5000	EXERCISE	(15,000)	(15,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,980.7500	EXERCISE	(14,550)	(14,550)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,978.7500	EXERCISE	(11,213)	(11,213)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,979.2500	EXERCISE	(11,363)	(11,363)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,979.5000	EXERCISE	(11,325)	(11,325)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,980.2500	EXERCISE	(11,213)	(11,213)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,980.5000	EXERCISE	(7,450)	(7,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,980.5000	EXERCISE	(3,650)	(3,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,981.2500	EXERCISE	(10,838)	(10,838)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/26/2025	5,981.7500	EXERCISE	(10,763)	(10,763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,980.2500	EXERCISE	(7,475)	(7,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,980.5000	EXERCISE	(7,450)	(7,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,055.0000	02/26/2025	5,982.0000	EXERCISE	(7,300)	(7,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	5,983.0000	02/26/2025	5,982.7500	EXERCISE	(25)	(25)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	5,983.0000	02/26/2025	5,978.2500	EXERCISE	(238)	(238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	5,983.0000	02/26/2025	5,979.7500	EXERCISE	(163)	(163)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	5,983.0000	02/26/2025	5,981.5000	EXERCISE	(75)	(75)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	5,983.0000	02/26/2025	5,982.0000	EXERCISE	(50)	(50)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/26/2025	6,023.0000	02/26/2025	5,972.7500	EXERCISE	(17,588)	(17,588)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/04/2025	6,064.0000	02/26/2025	5,972.7500	EXERCISE	(13,688)	(13,688)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,087.0000	02/26/2025	5,972.7500	EXERCISE	(17,138)	(17,138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/10/2025	6,059.7500	02/26/2025	5,980.5000	EXERCISE	(3,963)	(3,963)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/26/2025	5,972.7500	EXERCISE	(8,225)	(8,225)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/27/2025	6,161.7500	02/27/2025	5,919.7500	EXERCISE	(205,700)	(205,700)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/27/2025	5,919.7500	EXERCISE	(174,000)	(174,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.2500	02/27/2025	5,919.7500	EXERCISE	(13,350)	(13,350)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.2500	02/27/2025	5,877.2500	EXERCISE	(61,600)	(61,600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,148.2500	02/27/2025	5,877.2500	EXERCISE	(81,300)	(81,300)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,002.0000	02/27/2025	5,877.2500	EXERCISE	(37,425)	(37,425)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/27/2025	5,972.2500	02/27/2025	5,877.2500	EXERCISE	(19,000)	(19,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/11/2025	6,091.5000	02/27/2025	5,877.2500	EXERCISE	(32,138)	(32,138)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/14/2025	6,141.5000	02/27/2025	5,877.2500	EXERCISE	(39,638)	(39,638)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,155.0000	02/27/2025	5,877.2500	EXERCISE	(27,775)	(27,775)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/27/2025	6,001.7500	02/27/2025	5,877.0000	EXERCISE	(31,188)	(31,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,161.5000	02/27/2025	5,877.0000	EXERCISE	(14,225)	(14,225)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,161.5000	02/27/2025	5,919.7500	EXERCISE	(24,175)	(24,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/24/2025	6,053.5000	02/27/2025	5,919.7500	EXERCISE	(13,375)	(13,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/13/2025	6,137.2500	02/27/2025	5,919.7500	EXERCISE	(10,875)	(10,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/18/2025	6,147.7500	02/27/2025	5,919.7500	EXERCISE	(11,400)	(11,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/19/2025	6,154.7500	02/27/2025	5,972.0000	EXERCISE	(9,138)	(9,138)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/28/2025	5,961.7500	02/28/2025	5,863.5000	EXERCISE	(162,113)	(162,113)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/27/2025	5,879.5000	02/28/2025	5,919.7500	EXERCISE	14,088	14,088				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	02/28/2025	5,961.7500	02/28/2025	5,919.7500	EXERCISE	(8,400)	(8,400)				
	110		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,863.5000	EXERCISE	(560,817)	(560,817)				
	89		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,877.2500	EXERCISE	(392,564)	(392,564)				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,877.5000	EXERCISE	(365,062)	(365,062)				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,877.7500	EXERCISE	(289,465)	(289,465)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,974.2500	EXERCISE	9,223	9,223				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	6,012.0000	EXERCISE	44,207	44,207				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,974.2500	EXERCISE	5,270	5,270				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/03/2025	5,974.2500	EXERCISE	33,375	33,375				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/03/2025	5,972.2500	EXERCISE	92,863	92,863				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/03/2025	5,881.0000	EXERCISE	2,700	2,700				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,881.0000	EXERCISE	11,863	11,863				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,974.5000	EXERCISE	44,700	44,700				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,974.5000	EXERCISE	22,350	22,350				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,880.7500	EXERCISE	8,100	8,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,972.2500	EXERCISE	5,475	5,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,972.2500	EXERCISE	16,463	16,463				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,972.5000	EXERCISE	16,500	16,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,881.2500	EXERCISE	938	938				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,881.2500	EXERCISE	1,875	1,875				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,972.5000	EXERCISE	11,000	11,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,974.5000	EXERCISE	5,600	5,600				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,973.2500	EXERCISE	38,675	38,675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,973.7500	EXERCISE	11,125	11,125				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/04/2025	5,874.5000	EXERCISE	10,925	10,925				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/04/2025	5,874.7500	EXERCISE	9,988	9,988				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/04/2025	5,874.7500	EXERCISE	1,175	1,175				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,863.0000	03/04/2025	5,874.5000	EXERCISE	8,050	8,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,865.2500	03/04/2025	5,874.5000	EXERCISE	925	925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,865.2500	03/04/2025	5,874.5000	EXERCISE	463	463				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/03/2025	5,865.2500	03/04/2025	5,874.7500	EXERCISE	475	475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/04/2025	5,787.7500	03/04/2025	5,875.5000	EXERCISE	13,163	13,163				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/04/2025	5,875.7500	EXERCISE	(21,500)	(21,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/04/2025	6,053.5000	03/04/2025	5,876.0000	EXERCISE	(8,875)	(8,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/04/2025	5,876.0000	EXERCISE	(4,288)	(4,288)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/04/2025	5,790.0000	03/04/2025	5,876.0000	EXERCISE	4,300	4,300				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,828.5000	03/05/2025	5,841.7500	EXERCISE	5,963	5,963				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,828.5000	03/05/2025	5,842.0000	EXERCISE	5,400	5,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,842.0000	EXERCISE	1,800	1,800				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,842.0000	EXERCISE	12,600	12,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,841.5000	EXERCISE	5,325	5,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,841.5000	EXERCISE	3,550	3,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,841.7500	EXERCISE	8,938	8,938				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,841.2500	EXERCISE	3,525	3,525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,828.2500	03/05/2025	5,841.2500	EXERCISE	1,300	1,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/05/2025	5,828.2500	03/05/2025	5,842.2500	EXERCISE	700	700				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,851.2500	EXERCISE	9,050	9,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/05/2025	5,851.2500	EXERCISE	(5,525)	(5,525)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/05/2025	5,844.0000	EXERCISE	(5,888)	(5,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/05/2025	5,844.2500	EXERCISE	(5,875)	(5,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/05/2025	5,851.2500	EXERCISE	(5,525)	(5,525)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/06/2025	5,746.7500	03/06/2025	5,843.5000	EXERCISE	33,863	33,863				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/06/2025	5,746.7500	03/06/2025	5,748.5000	EXERCISE	1,050	1,050				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/06/2025	5,748.5000	EXERCISE	(53,313)	(53,313)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/06/2025	5,843.7500	EXERCISE	(18,258)	(18,258)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/06/2025	5,961.7500	03/06/2025	5,748.5000	EXERCISE	(21,325)	(21,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/06/2025	5,746.5000	03/06/2025	5,748.5000	EXERCISE	100	100				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,875.5000	EXERCISE	106,575	106,575				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,875.5000	EXERCISE	65,975	65,975				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,764.0000	EXERCISE	(5,500)	(5,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,763.7500	EXERCISE	(4,100)	(4,100)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,874.7500	EXERCISE	35,263	35,263				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,842.7500	EXERCISE	20,625	20,625				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,842.5000	EXERCISE	17,125	17,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,842.2500	EXERCISE	13,650	13,650				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.2500	EXERCISE	13,850	13,850				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.7500	EXERCISE	13,950	13,950				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.7500	EXERCISE	13,950	13,950				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,842.5000	EXERCISE	10,275	10,275				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,844.0000	EXERCISE	10,500	10,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.5000	EXERCISE	6,950	6,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.0000	EXERCISE	3,450	3,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,843.5000	EXERCISE	3,475	3,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,844.0000	EXERCISE	3,500	3,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/07/2025	5,773.7500	03/07/2025	5,763.5000	EXERCISE	(3,075)	(3,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/07/2025	5,763.5000	EXERCISE	(10,098)	(10,098)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,762.7500	EXERCISE	(563)	(563)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/10/2025	5,618.0000	03/10/2025	5,645.0000	EXERCISE	56,700	56,700				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/10/2025	5,617.7500	03/10/2025	5,645.0000	EXERCISE	24,525	24,525				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/10/2025	5,617.7500	03/10/2025	5,844.2500	EXERCISE	45,300	45,300				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/10/2025	5,617.7500	03/10/2025	5,844.0000	EXERCISE	22,625	22,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/10/2025	5,623.5000	EXERCISE	(51,295)	(51,295)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/11/2025	5,582.5000	03/11/2025	5,630.2500	EXERCISE	11,938	11,938				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/11/2025	5,583.2500	03/11/2025	5,627.5000	EXERCISE	6,638	6,638				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/11/2025	5,582.7500	EXERCISE	(56,850)	(56,850)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/12/2025	5,590.5000	03/12/2025	5,601.7500	EXERCISE	11,250	11,250				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/12/2025	5,590.5000	03/12/2025	5,602.0000	EXERCISE	6,325	6,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,590.2500	EXERCISE	(37,522)	(37,522)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,590.5000	EXERCISE	(37,497)	(37,497)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/12/2025	5,603.7500	03/12/2025	5,607.0000	EXERCISE	163	163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/12/2025	5,603.7500	03/12/2025	5,609.5000	EXERCISE	288	288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/12/2025	5,603.7500	03/12/2025	5,611.5000	EXERCISE	388	388				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,961.7500	03/12/2025	5,601.7500	EXERCISE	(18,000)	(18,000)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/13/2025	5,612.5000	03/13/2025	5,516.0000	EXERCISE	(115,800)	(115,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	02/28/2025	5,965.4667	03/13/2025	5,519.7500	EXERCISE	(22,286)	(22,286)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,851.2500	EXERCISE	388,350	388,350				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,630.2500	EXERCISE	(4,200)	(4,200)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,602.0000	EXERCISE	(20,100)	(20,100)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,605.7500	EXERCISE	(14,875)	(14,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,850.5000	EXERCISE	96,750	96,750				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,847.5000	EXERCISE	74,200	74,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,851.7500	EXERCISE	75,688	75,688				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,605.2500	EXERCISE	(9,075)	(9,075)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,606.5000	EXERCISE	(8,700)	(8,700)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,848.0000	EXERCISE	53,125	53,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,605.2500	EXERCISE	(6,050)	(6,050)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,846.7500	EXERCISE	31,688	31,688				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,635.5000	03/14/2025	5,848.5000	EXERCISE	10,650	10,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,848.5000	EXERCISE	27,025	27,025				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,851.0000	EXERCISE	40,913	40,913				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,606.7500	EXERCISE	4,275	4,275				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,606.7500	EXERCISE	4,275	4,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,845.5000	EXERCISE	26,725	26,725				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,845.7500	EXERCISE	26,750	26,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,846.5000	EXERCISE	26,825	26,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,848.0000	EXERCISE	26,975	26,975				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,850.5000	EXERCISE	27,225	27,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,852.0000	EXERCISE	27,375	27,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,578.2500	03/14/2025	5,605.5000	EXERCISE	2,725	2,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,845.0000	EXERCISE	12,113	12,113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,845.2500	EXERCISE	12,125	12,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,846.2500	EXERCISE	12,175	12,175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,847.0000	EXERCISE	12,213	12,213				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,849.0000	EXERCISE	12,313	12,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,850.7500	EXERCISE	12,400	12,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,850.7500	EXERCISE	12,400	12,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,851.7500	EXERCISE	12,450	12,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,852.7500	EXERCISE	12,500	12,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,843.5000	EXERCISE	12,038	12,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,605.0000	EXERCISE	113	113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,606.0000	EXERCISE	163	163				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.0000	03/17/2025	5,609.0000	EXERCISE	(42,600)	(42,600)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.0000	03/17/2025	5,607.0000	EXERCISE	(36,500)	(36,500)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.0000	03/17/2025	5,606.7500	EXERCISE	(32,963)	(32,963)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.0000	03/17/2025	5,607.2500	EXERCISE	(18,188)	(18,188)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.0000	03/17/2025	5,609.5000	EXERCISE	(10,575)	(10,575)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,609.5000	EXERCISE	(7,075)	(7,075)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,609.0000	EXERCISE	(10,688)	(10,688)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,607.5000	EXERCISE	(7,275)	(7,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,608.0000	EXERCISE	(7,225)	(7,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,607.2500	EXERCISE	(3,650)	(3,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,607.7500	EXERCISE	(3,625)	(3,625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,609.5000	EXERCISE	(3,538)	(3,538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/17/2025	5,680.2500	03/17/2025	5,609.7500	EXERCISE	(3,525)	(3,525)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,530.5000	EXERCISE	(501,663)	(501,663)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,660.7500	EXERCISE	(19,500)	(19,500)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,530.2500	EXERCISE	(142,500)	(142,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,610.0000	EXERCISE	(45,663)	(45,663)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,609.7500	EXERCISE	(38,775)	(38,775)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,612.0000	EXERCISE	(27,300)	(27,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,610.5000	EXERCISE	(24,413)	(24,413)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,611.7500	EXERCISE	(23,975)	(23,975)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,610.0000	EXERCISE	(17,563)	(17,563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,610.7500	EXERCISE	(17,375)	(17,375)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,680.2500	03/18/2025	5,612.0000	EXERCISE	(10,238)	(10,238)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,612.0000	EXERCISE	(6,225)	(6,225)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,610.7500	EXERCISE	(12,700)	(12,700)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,609.7500	EXERCISE	(9,675)	(9,675)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,611.0000	EXERCISE	(9,488)	(9,488)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,611.5000	EXERCISE	(9,413)	(9,413)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,610.2500	EXERCISE	(6,400)	(6,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,611.0000	EXERCISE	(6,325)	(6,325)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,611.2500	EXERCISE	(6,300)	(6,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,676.0000	03/18/2025	5,612.2500	EXERCISE	(6,375)	(6,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/18/2025	5,676.0000	03/18/2025	5,731.7000	EXERCISE	2,785	2,785				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/18/2025	5,965.4667	03/18/2025	5,680.2500	EXERCISE	(541,912)	(541,912)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/14/2025	5,633.2500	03/18/2025	5,680.2500	EXERCISE	11,750	11,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/17/2025	5,680.0000	03/18/2025	5,680.2500	EXERCISE	50	50				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/11/2025	5,583.2500	03/18/2025	5,680.2500	EXERCISE	9,700	9,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/03/2025	5,862.7500	03/18/2025	5,680.2500	EXERCISE	(9,125)	(9,125)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/18/2025	5,961.7500	03/18/2025	5,680.2500	EXERCISE	(98,525)	(98,525)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/10/2025	5,618.0000	03/18/2025	5,680.2500	EXERCISE	6,225	6,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/13/2025	5,530.2500	03/18/2025	5,680.2500	EXERCISE	15,000	15,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/01/2025	BAML -	03/17/2025	5,680.0000	03/18/2025	5,680.2500	EXERCISE	13	13				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/18/2025	5,674.5000	EXERCISE	(2,863)	(2,863)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,682.7500	03/19/2025	5,688.7500	EXERCISE	1,800	1,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,682.7500	03/19/2025	5,689.7500	EXERCISE	2,100	2,100				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,682.7500	03/19/2025	5,689.7500	EXERCISE	1,050	1,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,689.7500	EXERCISE	288	288				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,687.7500	EXERCISE	375	375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,688.2500	EXERCISE	425	425				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,688.7500	EXERCISE	475	475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,690.0000	EXERCISE	600	600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,687.7500	EXERCISE	188	188				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/19/2025	5,684.0000	03/19/2025	5,689.2500	EXERCISE	263	263				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,682.7500	EXERCISE	(14,700)	(14,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,733.7500	EXERCISE	11,900	11,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,689.7500	EXERCISE	775	775				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/19/2025	5,731.7500	03/19/2025	5,733.7500	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,733.7500	EXERCISE	2,563	2,563				
	164		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,713.2500	03/20/2025	5,731.7000	EXERCISE	151,290	151,290				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,713.2500	03/20/2025	5,711.0000	EXERCISE	(3,825)	(3,825)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,746.7500	03/20/2025	5,711.0000	EXERCISE	(57,200)	(57,200)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,757.5000	03/20/2025	5,711.0000	EXERCISE	(41,850)	(41,850)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,757.5000	03/20/2025	5,711.0000	EXERCISE	(30,225)	(30,225)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,763.5000	03/20/2025	5,711.0000	EXERCISE	(18,375)	(18,375)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/20/2025	5,763.5000	03/20/2025	5,710.7500	EXERCISE	(15,825)	(15,825)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/20/2025	5,731.7500	03/20/2025	5,715.5000	EXERCISE	(12,188)	(12,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/20/2025	5,756.2500	03/20/2025	5,715.5000	EXERCISE	(2,038)	(2,038)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/20/2025	5,731.7500	03/20/2025	5,716.2500	EXERCISE	(1,550)	(1,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/20/2025	5,755.7500	03/20/2025	5,716.2500	EXERCISE	(1,975)	(1,975)				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,733.7500	EXERCISE	58,425	58,425				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,690.2500	EXERCISE	(17,550)	(17,550)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,690.2500	EXERCISE	(14,625)	(14,625)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,690.5000	EXERCISE	(11,600)	(11,600)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,691.5000	EXERCISE	(11,200)	(11,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,691.5000	EXERCISE	(11,200)	(11,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,691.7500	EXERCISE	(11,100)	(11,100)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,690.5000	EXERCISE	(10,150)	(10,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,691.2500	EXERCISE	(4,238)	(4,238)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,691.2500	EXERCISE	(4,650)	(4,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,690.7500	EXERCISE	(4,725)	(4,725)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,691.0000	EXERCISE	(4,688)	(4,688)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,691.0000	EXERCISE	(4,688)	(4,688)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,690.7500	EXERCISE	(3,150)	(3,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,691.7500	EXERCISE	(3,050)	(3,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,722.2500	03/21/2025	5,690.0000	EXERCISE	(1,613)	(1,613)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/21/2025	5,719.5000	03/21/2025	5,721.2500	EXERCISE	263	263				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/24/2025	5,817.2500	EXERCISE	29,925	29,925				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/24/2025	5,817.2500	EXERCISE	12,825	12,825				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/25/2025	5,810.2500	03/25/2025	5,827.2500	EXERCISE	11,900	11,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/25/2025	5,810.2500	03/25/2025	5,827.2500	EXERCISE	2,550	2,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/25/2025	5,810.2500	03/25/2025	5,733.7500	EXERCISE	(19,125)	(19,125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/25/2025	5,809.7500	03/25/2025	5,827.2500	EXERCISE	1,750	1,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/25/2025	5,827.2500	EXERCISE	4,775	4,775				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/25/2025	5,827.2500	EXERCISE	4,775	4,775				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.7500	EXERCISE	12,325	12,325				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.7500	EXERCISE	10,875	10,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.5000	EXERCISE	7,125	7,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.5000	EXERCISE	7,125	7,125				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.0000	EXERCISE	4,425	4,425				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,831.0000	03/26/2025	5,775.0000	EXERCISE	(8,400)	(8,400)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,831.0000	03/26/2025	5,774.2500	EXERCISE	(22,700)	(22,700)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,831.0000	03/26/2025	5,775.0000	EXERCISE	(19,600)	(19,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,831.0000	03/26/2025	5,774.2500	EXERCISE	(11,350)	(11,350)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.0000	EXERCISE	738	738				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,776.0000	EXERCISE	788	788				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/27/2025	5,739.2500	EXERCISE	5,625	5,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/27/2025	5,757.2500	EXERCISE	3,825	3,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/27/2025	5,739.2500	EXERCISE	750	750				
	100		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,622.0000	03/28/2025	5,739.2500	EXERCISE	586,250	586,250				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,622.0000	03/28/2025	5,639.2500	EXERCISE	24,150	24,150				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,622.2500	03/28/2025	5,639.2500	EXERCISE	56,100	56,100				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,622.2500	03/28/2025	5,733.7500	EXERCISE	66,900	66,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,667.0000	03/28/2025	5,733.7500	EXERCISE	10,013	10,013				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,667.0000	03/28/2025	5,776.2500	EXERCISE	60,088	60,088				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,667.0000	03/28/2025	5,775.7500	EXERCISE	38,063	38,063				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,667.0000	03/28/2025	5,775.2500	EXERCISE	32,475	32,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,667.0000	03/28/2025	5,775.2500	EXERCISE	5,413	5,413				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,666.7500	03/28/2025	5,775.2500	EXERCISE	21,700	21,700				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,666.7500	03/28/2025	5,775.5000	EXERCISE	27,188	27,188				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,666.7500	03/28/2025	5,775.0000	EXERCISE	21,650	21,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,666.7500	03/28/2025	5,776.0000	EXERCISE	5,463	5,463				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,776.0000	EXERCISE	5,063	5,063				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,776.0000	EXERCISE	5,063	5,063				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,776.2500	EXERCISE	5,100	5,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,775.7500	EXERCISE	3,350	3,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,776.5000	EXERCISE	1,713	1,713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/28/2025	5,776.5000	EXERCISE	1,713	1,713				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/28/2025	5,622.5000	03/28/2025	5,630.5000	EXERCISE	5,600	5,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/21/2025	5,719.5000	03/28/2025	5,630.5000	EXERCISE	(40,050)	(40,050)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/18/2025	5,731.7500	03/28/2025	5,630.5000	EXERCISE	(15,188)	(15,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/01/2025	BAML -	03/26/2025	5,760.2500	03/28/2025	5,630.5000	EXERCISE	(6,488)	(6,488)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/31/2025	5,650.2500	03/31/2025	5,631.2500	EXERCISE	(19,000)	(19,000)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,742.2500	03/31/2025	5,631.2500	EXERCISE	(94,350)	(94,350)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/01/2025	5,632.2500	04/01/2025	5,675.2500	EXERCISE	45,150	45,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/01/2025	5,674.2500	04/01/2025	5,630.5000	EXERCISE	(2,188)	(2,188)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/02/2025	5,667.7500	04/02/2025	5,714.5000	EXERCISE	21,038	21,038				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/02/2025	5,667.7500	04/02/2025	5,714.5000	EXERCISE	16,363	16,363				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/02/2025	5,668.5000	EXERCISE	(9,175)	(9,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/02/2025	5,723.2500	EXERCISE	(1,850)	(1,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/02/2025	5,714.5000	04/02/2025	5,725.2500	EXERCISE	538	538				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/03/2025	5,494.2500	EXERCISE	(39,900)	(39,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/03/2025	5,551.7500	EXERCISE	(10,425)	(10,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/03/2025	5,434.0000	04/03/2025	5,551.7500	EXERCISE	5,888	5,888				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.0000	04/04/2025	5,435.0000	EXERCISE	1,235,850	1,235,850				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.0000	04/04/2025	5,715.0000	EXERCISE	1,141,900	1,141,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,715.0000	EXERCISE	30,025	30,025				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,631.2500	EXERCISE	930,150	930,150				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,447.0000	EXERCISE	315,875	315,875				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.7500	04/04/2025	5,447.0000	EXERCISE	149,963	149,963				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.7500	04/04/2025	5,434.7500	EXERCISE	288,900	288,900				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.7500	04/04/2025	5,723.0000	EXERCISE	396,013	396,013				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.7500	04/04/2025	5,722.2500	EXERCISE	304,250	304,250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.7500	04/04/2025	5,720.5000	EXERCISE	151,688	151,688				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,720.5000	EXERCISE	121,250	121,250				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,725.2500	EXERCISE	274,950	274,950				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,722.7500	EXERCISE	243,400	243,400				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,723.2500	EXERCISE	243,600	243,600				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,714.5000	EXERCISE	210,088	210,088				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,720.5000	EXERCISE	181,875	181,875				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,723.0000	EXERCISE	182,625	182,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.2500	04/04/2025	5,725.0000	EXERCISE	61,075	61,075				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,725.0000	EXERCISE	122,300	122,300				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,725.0000	EXERCISE	183,450	183,450				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,675.2500	EXERCISE	140,438	140,438				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,721.0000	EXERCISE	151,875	151,875				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,418.0000	EXERCISE	76,125	76,125				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,418.2500	EXERCISE	76,188	76,188				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,724.7500	EXERCISE	122,250	122,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,725.5000	EXERCISE	122,400	122,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.5000	04/04/2025	5,488.5000	EXERCISE	18,750	18,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,488.5000	EXERCISE	56,063	56,063				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,720.2500	EXERCISE	90,825	90,825				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,721.2500	EXERCISE	90,975	90,975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,721.2500	EXERCISE	90,975	90,975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,722.2500	EXERCISE	91,125	91,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,722.5000	EXERCISE	91,163	91,163				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,722.5000	EXERCISE	91,163	91,163				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,724.5000	EXERCISE	91,463	91,463				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,725.2500	EXERCISE	91,575	91,575				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,418.0000	EXERCISE	45,488	45,488				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,721.5000	EXERCISE	60,675	60,675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,721.7500	EXERCISE	60,700	60,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,722.7500	EXERCISE	60,800	60,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,723.7500	EXERCISE	60,900	60,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,724.2500	EXERCISE	61,100	61,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,725.7500	EXERCISE	61,250	61,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,488.7500	EXERCISE	37,550	37,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,720.7500	EXERCISE	30,375	30,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,720.7500	EXERCISE	30,375	30,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,721.7500	EXERCISE	30,425	30,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,723.2500	EXERCISE	30,500	30,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,725.5000	EXERCISE	30,613	30,613				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,113.2500	04/04/2025	5,418.2500	EXERCISE	15,250	15,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/04/2025	5,760.2500	04/04/2025	5,415.2500	EXERCISE	(69,000)	(69,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,830.7500	04/04/2025	5,415.2500	EXERCISE	(20,775)	(20,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/01/2025	5,731.7500	04/04/2025	5,105.0000	EXERCISE	(31,338)	(31,338)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/04/2025	5,105.0000	EXERCISE	(32,763)	(32,763)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/21/2025	5,719.5000	04/04/2025	5,418.0000	EXERCISE	(45,225)	(45,225)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/07/2025	5,089.5000	04/07/2025	5,488.7500	EXERCISE	299,438	299,438				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/07/2025	5,089.5000	04/07/2025	5,022.7500	EXERCISE	(36,713)	(36,713)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/07/2025	5,089.5000	04/07/2025	5,023.0000	EXERCISE	(13,300)	(13,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/07/2025	5,089.2500	04/07/2025	5,023.0000	EXERCISE	(6,625)	(6,625)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/08/2025	5,022.7500	04/08/2025	5,489.0000	EXERCISE	536,188	536,188				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/08/2025	5,022.7500	04/08/2025	5,489.2500	EXERCISE	396,525	396,525				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/08/2025	5,022.7500	04/08/2025	5,488.7500	EXERCISE	279,600	279,600				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,062.2500	04/09/2025	5,493.2500	EXERCISE	732,700	732,700				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,062.2500	04/09/2025	5,502.7500	EXERCISE	528,600	528,600				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,062.2500	04/09/2025	5,503.0000	EXERCISE	264,450	264,450				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,062.2500	04/09/2025	5,551.7500	EXERCISE	195,800	195,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,551.7500	EXERCISE	6,338	6,338				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,006.0000	EXERCISE	(146,650)	(146,650)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,489.2500	EXERCISE	12,850	12,850				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,006.0000	EXERCISE	(83,800)	(83,800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,489.5000	EXERCISE	9,675	9,675				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,493.5000	EXERCISE	10,275	10,275				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,501.2500	EXERCISE	11,438	11,438				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,006.2500	EXERCISE	(41,875)	(41,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,006.2500	EXERCISE	(20,938)	(20,938)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/09/2025	5,006.5000	EXERCISE	(20,925)	(20,925)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,500.5000	04/09/2025	5,006.0000	EXERCISE	(74,175)	(74,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,500.5000	04/09/2025	5,006.0000	EXERCISE	(24,725)	(24,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,503.0000	04/09/2025	5,006.0000	EXERCISE	(24,850)	(24,850)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/10/2025	5,497.5000	04/10/2025	5,214.2500	EXERCISE	(311,575)	(311,575)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,425.0000	04/10/2025	5,214.2500	EXERCISE	(94,838)	(94,838)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/31/2025	5,650.2500	04/10/2025	5,214.2500	EXERCISE	(43,600)	(43,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/31/2025	5,650.2500	04/10/2025	5,318.5000	EXERCISE	(16,588)	(16,588)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,830.7500	04/10/2025	5,318.7500	EXERCISE	(25,600)	(25,600)				
	87		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/10/2025	5,292.5000	04/11/2025	5,214.2500	EXERCISE	(340,388)	(340,388)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,214.2500	EXERCISE	(98,725)	(98,725)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,274.5000	EXERCISE	(71,550)	(71,550)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,274.5000	EXERCISE	(59,625)	(59,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,297.0000	EXERCISE	(14,513)	(14,513)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,274.7500	EXERCISE	(11,900)	(11,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.5000	04/11/2025	5,277.7500	EXERCISE	(17,363)	(17,363)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.5000	04/11/2025	5,278.0000	EXERCISE	(5,775)	(5,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/11/2025	5,273.7500	EXERCISE	(6,000)	(6,000)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,468.5000	04/14/2025	5,405.2500	EXERCISE	(123,338)	(123,338)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,468.5000	04/14/2025	5,297.0000	EXERCISE	(162,925)	(162,925)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,429.0000	04/14/2025	5,297.0000	EXERCISE	(72,600)	(72,600)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,429.0000	04/14/2025	5,405.5000	EXERCISE	(5,875)	(5,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,650.2500	04/14/2025	5,406.0000	EXERCISE	(24,425)	(24,425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,441.2500	04/14/2025	5,406.0000	EXERCISE	(3,525)	(3,525)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/15/2025	5,435.7500	04/15/2025	5,426.0000	EXERCISE	(1,950)	(1,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/15/2025	5,428.0000	04/15/2025	5,438.5000	EXERCISE	1,050	1,050				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,306.5000	EXERCISE	(130,975)	(130,975)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,266.5000	EXERCISE	(143,938)	(143,938)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.2500	EXERCISE	(22,750)	(22,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.5000	EXERCISE	(19,913)	(19,913)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,305.0000	EXERCISE	(15,313)	(15,313)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.5000	EXERCISE	(13,575)	(13,575)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.0000	EXERCISE	(13,425)	(13,425)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,306.2500	EXERCISE	(12,750)	(12,750)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.7500	EXERCISE	(11,000)	(11,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.7500	EXERCISE	(11,000)	(11,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,301.2500	EXERCISE	(9,500)	(9,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,301.7500	EXERCISE	(9,400)	(9,400)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.7500	EXERCISE	(9,000)	(9,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.2500	EXERCISE	(8,900)	(8,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.2500	EXERCISE	(8,900)	(8,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.0000	EXERCISE	(7,013)	(7,013)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.5000	EXERCISE	(6,938)	(6,938)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.5000	EXERCISE	(6,788)	(6,788)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.7500	EXERCISE	(4,500)	(4,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.0000	EXERCISE	(4,475)	(4,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,305.0000	EXERCISE	(4,375)	(4,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,305.7500	EXERCISE	(4,300)	(4,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.2500	EXERCISE	(2,325)	(2,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.5000	EXERCISE	(2,313)	(2,313)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.0000	EXERCISE	(2,288)	(2,288)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,305.2500	EXERCISE	(2,175)	(2,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,306.0000	EXERCISE	(2,138)	(2,138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,306.2500	EXERCISE	(2,125)	(2,125)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/16/2025	5,017.0000	04/16/2025	5,306.5000	EXERCISE	72,375	72,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/01/2025	5,674.2500	04/16/2025	5,306.5000	EXERCISE	(73,550)	(73,550)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,500.5000	04/16/2025	5,306.5000	EXERCISE	(19,400)	(19,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/16/2025	5,301.5000	EXERCISE	(4,613)	(4,613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/16/2025	5,308.2500	EXERCISE	(4,275)	(4,275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/16/2025	5,306.5000	EXERCISE	(22,688)	(22,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/26/2025	5,760.2500	04/16/2025	5,308.2500	EXERCISE	(22,600)	(22,600)				
	99		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,306.5000	EXERCISE	(39,600)	(39,600)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,297.0000	EXERCISE	(37,625)	(37,625)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,426.0000	EXERCISE	223,000	223,000				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,301.7500	EXERCISE	(15,300)	(15,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,301.7500	EXERCISE	(1,250)	(1,250)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,441.0000	EXERCISE	152,100	152,100				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,371.2500	EXERCISE	65,550	65,550				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,371.5000	EXERCISE	54,388	54,388				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,327.5000	EXERCISE	5,300	5,300				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,307.2500	EXERCISE	(1,400)	(1,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,308.0000	EXERCISE	(938)	(938)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,308.5000	EXERCISE	(863)	(863)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,308.7500	EXERCISE	(825)	(825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,441.2500	EXERCISE	12,700	12,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,307.7500	EXERCISE	(650)	(650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,308.2500	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,307.0000	EXERCISE	(363)	(363)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,307.0000	EXERCISE	(363)	(363)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,308.7500	EXERCISE	(275)	(275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.2500	04/17/2025	5,311.2500	EXERCISE	(150)	(150)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,337.2500	EXERCISE	1,138	1,138				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,622.5000	04/17/2025	5,327.7500	EXERCISE	(14,738)	(14,738)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,327.7500	EXERCISE	663	663				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,168.5000	04/21/2025	5,185.0000	EXERCISE	35,475	35,475				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,168.2500	04/21/2025	5,185.0000	EXERCISE	6,700	6,700				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,168.2500	04/21/2025	5,185.2500	EXERCISE	21,250	21,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,300.7500	04/21/2025	5,185.2500	EXERCISE	(115,500)	(115,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,300.7500	04/21/2025	5,133.7500	EXERCISE	(33,400)	(33,400)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,300.7500	04/21/2025	5,133.7500	EXERCISE	(175,350)	(175,350)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,168.0000	04/21/2025	5,133.7500	EXERCISE	(20,550)	(20,550)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,168.0000	04/21/2025	5,184.7500	EXERCISE	5,025	5,025				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,300.5000	04/21/2025	5,184.7500	EXERCISE	(63,663)	(63,663)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/21/2025	5,184.7500	EXERCISE	(64,875)	(64,875)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/21/2025	5,300.5000	04/21/2025	5,184.7500	EXERCISE	(28,938)	(28,938)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/21/2025	5,296.7500	EXERCISE	(4,850)	(4,850)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/22/2025	5,217.0000	04/22/2025	5,315.0000	EXERCISE	151,900	151,900				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/22/2025	5,217.0000	04/22/2025	5,315.0000	EXERCISE	49,000	49,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/22/2025	5,315.7500	04/22/2025	5,216.0000	EXERCISE	(14,963)	(14,963)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/23/2025	5,400.0000	04/23/2025	5,400.7500	EXERCISE	750	750				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/23/2025	5,400.0000	04/23/2025	5,400.7500	EXERCISE	525	525				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/22/2025	5,217.0000	04/23/2025	5,400.7500	EXERCISE	73,500	73,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/23/2025	5,400.7500	EXERCISE	8,625	8,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/23/2025	5,399.7500	04/23/2025	5,400.7500	EXERCISE	100	100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/23/2025	5,400.7500	EXERCISE	700	700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/23/2025	5,418.2500	EXERCISE	1,225	1,225				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,406.7500	04/24/2025	5,513.0000	EXERCISE	42,500	42,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,406.2500	04/24/2025	5,513.0000	EXERCISE	21,350	21,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,411.2500	04/24/2025	5,513.0000	EXERCISE	20,350	20,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,406.2500	04/24/2025	5,513.0000	EXERCISE	5,338	5,338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,406.7500	04/24/2025	5,513.0000	EXERCISE	5,313	5,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/11/2025	5,393.7500	04/24/2025	5,500.5000	EXERCISE	5,338	5,338				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,513.0000	EXERCISE	(125,125)	(125,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,400.7500	EXERCISE	(22,200)	(22,200)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,400.7500	EXERCISE	(141,550)	(141,550)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,417.0000	EXERCISE	(66,375)	(66,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,417.0000	EXERCISE	(13,225)	(13,225)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,528.0000	EXERCISE	(10,625)	(10,625)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,419.0000	EXERCISE	(45,588)	(45,588)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,420.2500	EXERCISE	(25,800)	(25,800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,420.2500	EXERCISE	(19,388)	(19,388)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,528.0000	EXERCISE	(7,525)	(7,525)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,415.7500	EXERCISE	(40,125)	(40,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,417.0000	EXERCISE	(19,875)	(19,875)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,417.0000	EXERCISE	(19,838)	(19,838)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,415.0000	EXERCISE	(33,563)	(33,563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,417.2500	EXERCISE	(33,000)	(33,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.2500	04/25/2025	5,417.5000	EXERCISE	(26,350)	(26,350)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,417.5000	EXERCISE	(6,600)	(6,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,416.0000	EXERCISE	(26,700)	(26,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,418.0000	EXERCISE	(26,300)	(26,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,419.7500	EXERCISE	(25,950)	(25,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.5000	04/25/2025	5,420.2500	EXERCISE	(12,925)	(12,925)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,420.2500	EXERCISE	(12,875)	(12,875)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,415.0000	EXERCISE	(20,100)	(20,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,415.5000	EXERCISE	(20,025)	(20,025)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,416.2500	EXERCISE	(19,913)	(19,913)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,416.5000	EXERCISE	(6,625)	(6,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,416.5000	EXERCISE	(13,325)	(13,325)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,416.7500	EXERCISE	(19,950)	(19,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,417.2500	EXERCISE	(19,875)	(19,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.7500	04/25/2025	5,417.7500	EXERCISE	(13,200)	(13,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,417.7500	EXERCISE	(6,538)	(6,538)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,418.5000	EXERCISE	(19,500)	(19,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,420.0000	EXERCISE	(19,275)	(19,275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,415.2500	EXERCISE	(6,663)	(6,663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,415.2500	EXERCISE	(6,663)	(6,663)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,416.0000	EXERCISE	(13,250)	(13,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.5000	04/25/2025	5,418.2500	EXERCISE	(6,513)	(6,513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,418.2500	EXERCISE	(6,538)	(6,538)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,418.7500	EXERCISE	(13,025)	(13,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,549.0000	04/25/2025	5,419.2500	EXERCISE	(6,488)	(6,488)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,419.2500	EXERCISE	(6,475)	(6,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,419.5000	EXERCISE	(12,925)	(12,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/25/2025	5,414.5000	EXERCISE	(6,775)	(6,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/25/2025	5,416.5000	EXERCISE	(6,675)	(6,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/25/2025	5,417.7500	EXERCISE	(6,613)	(6,613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.2500	04/25/2025	5,418.0000	EXERCISE	(6,513)	(6,513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.2500	04/25/2025	5,418.2500	EXERCISE	(6,500)	(6,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,548.2500	04/25/2025	5,528.2500	EXERCISE	(1,000)	(1,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.2500	04/25/2025	5,527.5000	EXERCISE	(5,688)	(5,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/25/2025	5,527.2500	EXERCISE	(1,163)	(1,163)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/28/2025	5,550.0000	04/28/2025	5,516.5000	EXERCISE	(18,425)	(18,425)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/28/2025	5,516.5000	EXERCISE	(8,375)	(8,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/28/2025	5,551.0000	EXERCISE	200	200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/28/2025	5,554.2500	04/28/2025	5,551.0000	EXERCISE	(650)	(650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/28/2025	5,554.2500	04/28/2025	5,533.5000	EXERCISE	(1,038)	(1,038)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/15/2025	5,428.0000	04/28/2025	5,550.2500	EXERCISE	6,113	6,113				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	04/29/2025	5,589.2500	EXERCISE	2,138	2,138				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,558.7500	04/29/2025	5,589.2500	EXERCISE	12,200	12,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,558.7500	04/29/2025	5,589.2500	EXERCISE	10,675	10,675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	04/29/2025	5,559.0000	EXERCISE	(2,800)	(2,800)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,550.2500	04/30/2025	5,503.0000	EXERCISE	(42,525)	(42,525)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.2500	04/30/2025	5,503.0000	EXERCISE	(14,175)	(14,175)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.2500	04/30/2025	5,529.0000	EXERCISE	(12,750)	(12,750)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,575.5000	04/30/2025	5,529.0000	EXERCISE	(27,900)	(27,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,575.5000	04/30/2025	5,528.7500	EXERCISE	(7,013)	(7,013)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.0000	04/30/2025	5,528.7500	EXERCISE	(10,625)	(10,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	04/30/2025	5,528.7500	EXERCISE	(5,825)	(5,825)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	04/30/2025	5,528.5000	EXERCISE	(23,400)	(23,400)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,528.5000	EXERCISE	(4,400)	(4,400)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,502.7500	EXERCISE	(11,938)	(11,938)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,604.2500	04/30/2025	5,502.7500	EXERCISE	(25,375)	(25,375)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,604.2500	04/30/2025	5,528.0000	EXERCISE	(11,438)	(11,438)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,604.5000	04/30/2025	5,528.2500	EXERCISE	(11,438)	(11,438)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,604.5000	04/30/2025	5,528.5000	EXERCISE	(11,400)	(11,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/30/2025	5,604.5000	04/30/2025	5,528.7500	EXERCISE	(7,575)	(7,575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,528.7500	EXERCISE	(1,088)	(1,088)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,528.0000	EXERCISE	(2,250)	(2,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,528.2500	EXERCISE	(2,225)	(2,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,527.7500	EXERCISE	(1,138)	(1,138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	04/30/2025	5,529.2500	EXERCISE	(1,063)	(1,063)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/30/2025	5,569.0000	EXERCISE	63,625	63,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,314.5000	04/30/2025	5,527.7500	EXERCISE	10,663	10,663				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/15/2025	5,428.0000	04/30/2025	5,529.7500	EXERCISE	5,088	5,088				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/31/2025	5,650.2500	04/30/2025	5,581.0000	EXERCISE	(3,463)	(3,463)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	03/28/2025	5,622.5000	04/30/2025	5,569.0000	EXERCISE	(5,350)	(5,350)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/01/2025	5,622.7500	05/01/2025	5,671.5000	EXERCISE	46,313	46,313				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/01/2025	5,623.0000	05/01/2025	5,671.5000	EXERCISE	12,125	12,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/01/2025	5,652.2500	05/01/2025	5,671.5000	EXERCISE	2,888	2,888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/01/2025	5,656.2500	05/01/2025	5,671.5000	EXERCISE	763	763				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,328.0000	05/01/2025	5,657.0000	EXERCISE	16,450	16,450				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.5000	05/02/2025	5,638.0000	EXERCISE	(47,125)	(47,125)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.5000	05/02/2025	5,638.0000	EXERCISE	(32,625)	(32,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.5000	05/02/2025	5,529.2500	EXERCISE	(45,313)	(45,313)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.5000	05/02/2025	5,529.2500	EXERCISE	(18,125)	(18,125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,529.2500	EXERCISE	(18,150)	(18,150)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,529.7500	EXERCISE	(36,200)	(36,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,529.7500	EXERCISE	(18,100)	(18,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,529.5000	EXERCISE	(9,063)	(9,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,529.5000	EXERCISE	(9,063)	(9,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,530.0000	EXERCISE	(9,038)	(9,038)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,638.2500	EXERCISE	(3,625)	(3,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,710.7500	05/02/2025	5,638.0000	EXERCISE	(14,550)	(14,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/02/2025	5,711.0000	05/02/2025	5,638.0000	EXERCISE	(3,650)	(3,650)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/05/2025	5,671.0000	05/05/2025	5,693.7500	EXERCISE	53,463	53,463				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,328.0000	05/05/2025	5,670.5000	EXERCISE	17,125	17,125				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/01/2025	5,623.5000	05/06/2025	5,671.5000	EXERCISE	62,400	62,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,638.7500	05/06/2025	5,671.5000	EXERCISE	9,825	9,825				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,638.7500	05/06/2025	5,569.0000	EXERCISE	(17,438)	(17,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,664.0000	05/06/2025	5,569.0000	EXERCISE	(9,500)	(9,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,640.0000	EXERCISE	(100)	(100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,639.7500	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,640.0000	EXERCISE	(50)	(50)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,328.0000	05/07/2025	5,640.0000	EXERCISE	15,600	15,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,328.0000	05/07/2025	5,651.0000	EXERCISE	16,150	16,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/07/2025	5,650.2500	05/07/2025	5,651.0000	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/03/2025	5,434.0000	05/07/2025	5,651.0000	EXERCISE	10,850	10,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/07/2025	5,133.7500	05/07/2025	5,651.0000	EXERCISE	25,863	25,863				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/08/2025	5,683.7500	05/08/2025	5,693.7500	EXERCISE	10,000	10,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/08/2025	5,683.7500	05/08/2025	5,671.5000	EXERCISE	(1,225)	(1,225)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/08/2025	5,692.2500	05/08/2025	5,671.5000	EXERCISE	(12,450)	(12,450)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/08/2025	5,683.7500	05/08/2025	5,692.5000	EXERCISE	1,313	1,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/08/2025	5,683.7500	05/08/2025	5,721.0000	EXERCISE	1,863	1,863				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,669.7500	EXERCISE	(14,438)	(14,438)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,641.2500	EXERCISE	(13,038)	(13,038)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,640.5000	EXERCISE	(11,400)	(11,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,693.7500	EXERCISE	2,288	2,288				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,641.5000	EXERCISE	(3,700)	(3,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,640.0000	EXERCISE	(1,925)	(1,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,640.2500	EXERCISE	(1,913)	(1,913)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,640.7500	EXERCISE	(1,888)	(1,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,640.7500	EXERCISE	(1,888)	(1,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,641.5000	EXERCISE	(1,850)	(1,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,641.7500	EXERCISE	(1,838)	(1,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,670.0000	EXERCISE	(425)	(425)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/09/2025	5,668.5000	EXERCISE	(2,500)	(2,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/12/2025	5,866.2500	05/12/2025	5,817.5000	EXERCISE	(31,688)	(31,688)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/12/2025	5,855.2500	05/12/2025	5,817.5000	EXERCISE	(22,650)	(22,650)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/12/2025	5,825.7500	05/12/2025	5,817.5000	EXERCISE	(1,650)	(1,650)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,642.0000	EXERCISE	(170,138)	(170,138)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,642.2500	EXERCISE	(143,825)	(143,825)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,851.2500	EXERCISE	(23,625)	(23,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,642.2500	EXERCISE	(39,225)	(39,225)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,641.7500	EXERCISE	(26,200)	(26,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,642.5000	EXERCISE	(13,063)	(13,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,917.7500	05/13/2025	5,642.5000	EXERCISE	(13,763)	(13,763)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,917.7500	05/13/2025	5,641.7500	EXERCISE	(13,800)	(13,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,917.7500	05/13/2025	5,642.0000	EXERCISE	(13,788)	(13,788)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,852.0000	EXERCISE	(7,763)	(7,763)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,897.5000	EXERCISE	(1,575)	(1,575)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,897.2500	EXERCISE	(1,075)	(1,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,897.2500	EXERCISE	(538)	(538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,897.5000	EXERCISE	(525)	(525)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,315.7500	05/14/2025	5,903.2500	EXERCISE	88,125	88,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/17/2025	5,328.0000	05/14/2025	5,903.2500	EXERCISE	28,763	28,763				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,900.2500	EXERCISE	(388)	(388)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/08/2025	5,018.5000	05/14/2025	5,909.5000	EXERCISE	44,550	44,550				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,817.5000	EXERCISE	(241,500)	(241,500)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,651.0000	EXERCISE	(436,325)	(436,325)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,902.7500	EXERCISE	(17,850)	(17,850)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,642.5000	EXERCISE	(130,500)	(130,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,642.5000	EXERCISE	(116,000)	(116,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/15/2025	5,642.7500	EXERCISE	(101,413)	(101,413)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,642.7500	EXERCISE	(14,475)	(14,475)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,643.0000	EXERCISE	(115,700)	(115,700)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,899.0000	EXERCISE	(13,300)	(13,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,642.7500	EXERCISE	(101,325)	(101,325)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,643.0000	EXERCISE	(101,238)	(101,238)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,897.7500	EXERCISE	(10,350)	(10,350)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,898.0000	EXERCISE	(10,275)	(10,275)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,898.2500	EXERCISE	(10,200)	(10,200)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.2500	05/15/2025	5,898.5000	EXERCISE	(10,125)	(10,125)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,897.7500	EXERCISE	(8,000)	(8,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,901.0000	EXERCISE	(7,188)	(7,188)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,901.0000	EXERCISE	(7,188)	(7,188)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,901.2500	EXERCISE	(7,125)	(7,125)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,899.5000	EXERCISE	(6,050)	(6,050)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,898.7500	EXERCISE	(6,200)	(6,200)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,897.5000	EXERCISE	(4,838)	(4,838)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,898.5000	EXERCISE	(4,688)	(4,688)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,899.7500	EXERCISE	(4,500)	(4,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,903.0000	EXERCISE	(4,013)	(4,013)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,643.2500	EXERCISE	(28,650)	(28,650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,898.0000	EXERCISE	(3,175)	(3,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,898.7500	EXERCISE	(3,100)	(3,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,898.7500	EXERCISE	(3,100)	(3,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,929.7500	05/15/2025	5,899.2500	EXERCISE	(3,050)	(3,050)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,899.2500	EXERCISE	(3,275)	(3,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,899.7500	EXERCISE	(3,225)	(3,225)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,900.5000	EXERCISE	(3,150)	(3,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,900.5000	EXERCISE	(3,150)	(3,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,900.7500	EXERCISE	(3,125)	(3,125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,900.7500	EXERCISE	(3,125)	(3,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,898.2500	EXERCISE	(1,688)	(1,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.0000	05/15/2025	5,899.0000	EXERCISE	(1,650)	(1,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,930.5000	05/15/2025	5,930.5000	EXPIRATION						
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/16/2025	5,943.7500	EXERCISE	28,125	28,125				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/16/2025	5,927.0000	EXERCISE	(3,575)	(3,575)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/15/2025	5,932.5000	05/16/2025	5,927.2500	EXERCISE	(2,100)	(2,100)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/16/2025	5,710.7500	05/16/2025	5,951.5000	EXERCISE	120,375	120,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.2500	05/16/2025	5,951.5000	EXERCISE	80,250	80,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	05/16/2025	5,951.5000	EXERCISE	54,675	54,675				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/16/2025	5,974.0000	05/16/2025	5,928.5000	EXERCISE	(6,825)	(6,825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/16/2025	5,503.0000	05/16/2025	5,951.5000	EXERCISE	44,850	44,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/09/2025	5,503.2500	05/16/2025	5,951.5000	EXERCISE	22,413	22,413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/14/2025	5,441.2500	05/16/2025	5,951.5000	EXERCISE	25,513	25,513				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/15/2025	5,428.0000	05/16/2025	5,951.5000	EXERCISE	26,175	26,175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/22/2025	5,315.7500	05/16/2025	5,951.5000	EXERCISE	31,788	31,788				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/23/2025	5,398.5000	05/16/2025	5,951.5000	EXERCISE	27,650	27,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/24/2025	5,511.5000	05/16/2025	5,951.5000	EXERCISE	22,000	22,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	05/16/2025	5,928.0000	EXERCISE	18,875	18,875				
	94		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/19/2025	5,982.7500	05/19/2025	5,943.7500	EXERCISE	(183,300)	(183,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/19/2025	5,982.7500	05/19/2025	5,974.7500	EXERCISE	(400)	(400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/19/2025	5,957.5000	05/19/2025	5,974.7500	EXERCISE	863	863				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/20/2025	5,974.7500	EXERCISE	15,750	15,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/20/2025	5,968.0000	EXERCISE	1,238	1,238				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/20/2025	5,966.0000	EXERCISE	625	625				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,886.5000	EXERCISE	21,463	21,463				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,886.0000	EXERCISE	4,950	4,950				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/21/2025	5,886.0000	EXERCISE	(11,063)	(11,063)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/21/2025	5,886.7500	EXERCISE	(18,250)	(18,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/21/2025	5,886.2500	EXERCISE	(14,700)	(14,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/21/2025	5,886.7500	EXERCISE	(14,600)	(14,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/20/2025	5,959.7500	05/21/2025	5,887.0000	EXERCISE	(14,550)	(14,550)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/21/2025	5,947.7500	05/21/2025	5,885.5000	EXERCISE	(9,338)	(9,338)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/21/2025	5,947.7500	05/21/2025	5,886.5000	EXERCISE	(6,125)	(6,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/21/2025	5,947.7500	05/21/2025	5,885.7500	EXERCISE	(3,100)	(3,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,623.7500	05/21/2025	5,888.7500	EXERCISE	13,250	13,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/28/2025	5,550.0000	05/21/2025	5,947.2500	EXERCISE	19,863	19,863				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/25/2025	5,550.5000	05/21/2025	5,858.7500	EXERCISE	15,413	15,413				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.5000	05/22/2025	5,868.7500	EXERCISE	8,250	8,250				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.5000	05/22/2025	5,887.0000	EXERCISE	17,225	17,225				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.5000	05/22/2025	5,887.2500	EXERCISE	4,013	4,013				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.2500	05/22/2025	5,887.2500	EXERCISE	13,500	13,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.2500	05/22/2025	5,869.0000	EXERCISE	3,500	3,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.2500	05/22/2025	5,887.0000	EXERCISE	8,025	8,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,865.7500	05/22/2025	5,887.2500	EXERCISE	2,150	2,150				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.7500	05/22/2025	5,885.2500	EXERCISE	4,900	4,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/22/2025	5,860.7500	05/22/2025	5,868.7500	EXERCISE	800	800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,623.7500	05/22/2025	5,868.7500	EXERCISE	12,250	12,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/23/2025	5,866.2500	05/23/2025	5,859.2500	EXERCISE	(700)	(700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/06/2025	5,623.7500	05/23/2025	5,859.2500	EXERCISE	11,775	11,775				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/09/2025	5,678.5000	05/23/2025	5,859.2500	EXERCISE	9,038	9,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/23/2025	5,814.2500	05/23/2025	5,859.2500	EXERCISE	2,250	2,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/23/2025	5,814.5000	05/23/2025	5,858.2500	EXERCISE	4,375	4,375				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,814.7500	EXERCISE	(105,525)	(105,525)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,808.0000	EXERCISE	(105,400)	(105,400)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,887.5000	EXERCISE	(26,700)	(26,700)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,887.7500	EXERCISE	(26,550)	(26,550)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,887.2500	EXERCISE	(20,138)	(20,138)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,932.0000	05/27/2025	5,887.7500	EXERCISE	(4,425)	(4,425)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,887.7500	EXERCISE	3,150	3,150				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,888.0000	EXERCISE	2,688	2,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,887.5000	EXERCISE	1,538	1,538				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,889.5000	EXERCISE	1,838	1,838				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,888.7500	EXERCISE	1,150	1,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,877.2500	05/27/2025	5,889.5000	EXERCISE	613	613				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,908.2500	05/27/2025	5,889.5000	EXERCISE	(938)	(938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,908.2500	05/27/2025	5,889.7500	EXERCISE	(1,850)	(1,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,908.2500	05/27/2025	5,888.0000	EXERCISE	(1,013)	(1,013)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,929.7500	05/27/2025	5,888.2500	EXERCISE	(2,075)	(2,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,929.7500	05/27/2025	5,888.5000	EXERCISE	(2,063)	(2,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/27/2025	5,929.7500	05/27/2025	5,889.0000	EXERCISE	(2,038)	(2,038)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/28/2025	5,902.7500	05/28/2025	5,927.7500	EXERCISE	51,250	51,250				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/28/2025	5,902.7500	05/28/2025	5,827.0000	EXERCISE	(79,538)	(79,538)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/28/2025	5,935.0000	05/28/2025	5,827.0000	EXERCISE	(75,600)	(75,600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/28/2025	5,935.0000	05/28/2025	5,858.0000	EXERCISE	(23,100)	(23,100)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/28/2025	5,934.0000	05/28/2025	5,858.0000	EXERCISE	(22,800)	(22,800)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/29/2025	5,924.7500	05/29/2025	5,916.0000	EXERCISE	(7,438)	(7,438)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/26/2025	5,924.7500	05/29/2025	5,919.7500	EXERCISE	(250)	(250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/12/2025	5,866.2500	05/29/2025	5,915.0000	EXERCISE	7,313	7,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	05/29/2025	5,915.0000	EXERCISE	16,400	16,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	04/29/2025	5,587.0000	05/29/2025	5,924.7500	EXERCISE	16,888	16,888				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/30/2025	5,920.0000	05/30/2025	5,910.0000	EXERCISE	(1,000)	(1,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/20/2025	BAML -	05/12/2025	5,866.2500	05/30/2025	5,910.0000	EXERCISE	2,188	2,188				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/29/2025	5,946.5000	06/02/2025	5,916.0000	EXERCISE	(44,225)	(44,225)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/02/2025	5,900.7500	06/02/2025	5,916.0000	EXERCISE	9,150	9,150				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/02/2025	5,900.7500	06/02/2025	5,858.0000	EXERCISE	(19,238)	(19,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/02/2025	5,866.2500	06/02/2025	5,899.2500	EXERCISE	1,650	1,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/02/2025	5,946.7500	06/02/2025	5,899.2500	EXERCISE	(2,375)	(2,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/02/2025	5,711.0000	06/02/2025	5,947.0000	EXERCISE	11,800	11,800				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,916.0000	EXERCISE	(67,000)	(67,000)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,917.0000	EXERCISE	(36,300)	(36,300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,917.0000	EXERCISE	(26,400)	(26,400)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,916.7500	EXERCISE	(16,563)	(16,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,916.5000	EXERCISE	(6,650)	(6,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,933.7500	06/03/2025	5,916.5000	EXERCISE	(863)	(863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,933.7500	06/03/2025	5,916.2500	EXERCISE	(1,750)	(1,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,933.7500	06/03/2025	5,916.2500	EXERCISE	(875)	(875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/03/2025	5,933.5000	EXERCISE	(4,950)	(4,950)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,981.5000	06/04/2025	5,981.7500	EXERCISE	63	63				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,981.5000	06/04/2025	5,982.0000	EXERCISE	125	125				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,981.5000	06/04/2025	5,981.7500	EXERCISE	25	25				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,986.0000	06/04/2025	5,981.7500	EXERCISE	(213)	(213)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,986.0000	06/04/2025	5,981.5000	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,986.0000	06/04/2025	5,981.5000	EXERCISE	(225)	(225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,986.0000	06/04/2025	5,982.0000	EXERCISE	(200)	(200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/12/2025	5,866.2500	06/04/2025	5,982.7500	EXERCISE	5,825	5,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/04/2025	5,981.5000	06/04/2025	5,985.7500	EXERCISE	425	425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/02/2025	5,711.0000	06/04/2025	5,978.0000	EXERCISE	13,350	13,350				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,919.0000	EXERCISE	(17,850)	(17,850)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,919.2500	EXERCISE	(11,800)	(11,800)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,919.5000	EXERCISE	(11,700)	(11,700)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,917.5000	EXERCISE	(10,938)	(10,938)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,917.2500	EXERCISE	(9,450)	(9,450)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,918.5000	EXERCISE	(7,563)	(7,563)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,917.5000	EXERCISE	(6,250)	(6,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,918.2500	EXERCISE	(6,100)	(6,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,959.7500	06/05/2025	5,918.5000	EXERCISE	(8,250)	(8,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,959.7500	06/05/2025	5,919.5000	EXERCISE	(8,050)	(8,050)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,960.0000	06/05/2025	5,918.7500	EXERCISE	(4,125)	(4,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,960.0000	06/05/2025	5,917.2500	EXERCISE	(2,138)	(2,138)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,976.2500	EXERCISE	2,750	2,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/05/2025	5,959.5000	EXERCISE	538	538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/12/2025	5,866.2500	06/06/2025	5,953.7500	EXERCISE	4,375	4,375				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/13/2025	5,903.7500	06/06/2025	5,953.5000	EXERCISE	9,950	9,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/06/2025	5,623.7500	06/06/2025	6,006.0000	EXERCISE	19,113	19,113				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	6,009.0000	06/09/2025	5,928.5000	EXERCISE	(96,600)	(96,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	6,009.0000	06/09/2025	6,018.7500	EXERCISE	6,338	6,338				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	6,009.0000	06/09/2025	5,919.5000	EXERCISE	(35,800)	(35,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,919.5000	EXERCISE	(15,900)	(15,900)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,919.7500	EXERCISE	(35,663)	(35,663)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,920.2500	EXERCISE	(19,688)	(19,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,920.5000	EXERCISE	(19,625)	(19,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,919.5000	EXERCISE	(15,900)	(15,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,919.7500	EXERCISE	(11,888)	(11,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,999.0000	06/09/2025	5,920.0000	EXERCISE	(3,950)	(3,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,998.7500	06/09/2025	5,920.0000	EXERCISE	(7,875)	(7,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,998.7500	06/09/2025	5,920.5000	EXERCISE	(3,913)	(3,913)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	5,998.7500	06/09/2025	5,910.5000	EXERCISE	(4,413)	(4,413)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	6,009.0000	06/09/2025	5,999.2500	EXERCISE	(488)	(488)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/10/2025	5,982.0000	EXERCISE	(56,025)	(56,025)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/10/2025	5,982.2500	EXERCISE	(31,000)	(31,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/10/2025	5,982.5000	EXERCISE	(3,088)	(3,088)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,019.0000	06/10/2025	5,982.5000	EXERCISE	(5,475)	(5,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,019.0000	06/10/2025	5,982.2500	EXERCISE	(3,675)	(3,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,019.0000	06/10/2025	5,919.5000	EXERCISE	(4,975)	(4,975)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/10/2025	6,017.0000	EXERCISE	(2,725)	(2,725)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.7500	EXERCISE	5,200	5,200				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,027.0000	EXERCISE	(525)	(525)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.5000	EXERCISE	3,188	3,188				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.5000	EXERCISE	1,275	1,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,027.5000	EXERCISE	(125)	(125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,042.2500	EXERCISE	675	675				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,043.2500	EXERCISE	725	725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/09/2025	5,678.5000	06/11/2025	6,028.7500	EXERCISE	17,513	17,513				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/06/2025	5,623.7500	06/11/2025	6,027.2500	EXERCISE	20,175	20,175				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,048.5000	06/12/2025	6,040.5000	EXERCISE	(11,200)	(11,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,044.0000	06/12/2025	6,012.2500	EXERCISE	(3,175)	(3,175)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,044.0000	06/12/2025	6,012.5000	EXERCISE	(9,450)	(9,450)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,048.5000	06/12/2025	6,044.0000	EXERCISE	(900)	(900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,048.5000	06/12/2025	6,012.0000	EXERCISE	(1,825)	(1,825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/13/2025	5,903.7500	06/12/2025	6,012.0000	EXERCISE	10,825	10,825				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/13/2025	5,980.2500	06/13/2025	5,981.0000	EXERCISE	188	188				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/13/2025	5,980.2500	06/13/2025	6,006.0000	EXERCISE	1,288	1,288				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/15/2025	5,930.5000	06/13/2025	6,006.0000	EXERCISE	11,325	11,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/15/2025	5,930.5000	06/13/2025	6,007.2500	EXERCISE	3,838	3,838				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/19/2025	5,982.7500	06/13/2025	6,007.2500	EXERCISE	1,225	1,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/13/2025	5,678.5000	06/13/2025	5,981.0000	EXERCISE	15,125	15,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/13/2025	5,980.2500	06/13/2025	5,981.0000	EXERCISE	38	38				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,032.7500	EXERCISE	187,250	187,250				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,006.0000	EXERCISE	69,550	69,550				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,040.5000	EXERCISE	150,063	150,063				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,042.5000	EXERCISE	63,250	63,250				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	5,979.2500	EXPIRATION						
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,042.7500	EXERCISE	50,800	50,800				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,042.7500	EXERCISE	47,625	47,625				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,979.2500	06/16/2025	6,042.2500	EXERCISE	34,650	34,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	6,042.2500	EXERCISE	(5,000)	(5,000)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	5,982.5000	EXERCISE	(65,850)	(65,850)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	5,982.5000	EXERCISE	(60,363)	(60,363)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	6,042.2500	EXERCISE	(27,500)	(27,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	6,042.0000	EXERCISE	(25,125)	(25,125)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	6,043.0000	EXERCISE	(24,625)	(24,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.2500	06/16/2025	5,954.5000	EXERCISE	(34,438)	(34,438)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	5,954.5000	EXERCISE	(6,600)	(6,600)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	6,007.2500	EXERCISE	8,888	8,888				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	5,982.7500	EXERCISE	(1,663)	(1,663)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	6,042.5000	EXERCISE	19,250	19,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	5,982.7500	EXERCISE	(1,425)	(1,425)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	5,983.0000	EXERCISE	(675)	(675)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	5,954.2500	EXERCISE	(4,988)	(4,988)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,987.5000	06/16/2025	6,042.0000	EXERCISE	5,450	5,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	6,042.0000	EXERCISE	(2,525)	(2,525)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	6,043.0000	EXERCISE	(7,425)	(7,425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	6,041.7500	EXERCISE	(5,075)	(5,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	5,983.0000	EXERCISE	(5,475)	(5,475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	5,983.2500	EXERCISE	(5,463)	(5,463)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	06/16/2025	6,043.2500	EXERCISE	(2,463)	(2,463)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,902.7500	06/16/2025	5,979.2500	EXERCISE	22,950	22,950				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/16/2025	5,979.2500	EXERCISE	(750)	(750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/16/2025	5,979.2500	EXERCISE	(13,000)	(13,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,948.7500	06/16/2025	5,979.2500	EXERCISE	4,575	4,575				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/19/2025	5,982.7500	06/16/2025	5,979.2500	EXERCISE	(350)	(350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/20/2025	5,959.7500	06/16/2025	5,979.2500	EXERCISE	1,950	1,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/27/2025	5,932.0000	06/16/2025	5,979.2500	EXERCISE	4,725	4,725				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/09/2025	6,009.0000	06/16/2025	5,979.2500	EXERCISE	(2,975)	(2,975)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,988.2500	06/16/2025	5,979.2500	EXERCISE	(900)	(900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/27/2025	5,877.5000	06/16/2025	5,979.2500	EXERCISE	5,088	5,088				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	5,903.7500	06/16/2025	5,979.2500	EXERCISE	11,325	11,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/12/2025	5,866.2500	06/16/2025	5,979.2500	EXERCISE	11,300	11,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/15/2025	5,930.2500	06/16/2025	5,979.2500	EXERCISE	4,900	4,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/20/2025	5,959.7500	06/16/2025	5,979.2500	EXERCISE	1,950	1,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/28/2025	5,902.7500	06/16/2025	5,979.2500	EXERCISE	7,650	7,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/03/2025	5,983.0000	06/16/2025	5,979.2500	EXERCISE	(375)	(375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/10/2025	6,044.2500	06/16/2025	5,979.2500	EXERCISE	(6,500)	(6,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/12/2025	6,048.5000	06/16/2025	5,979.2500	EXERCISE	(6,925)	(6,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/22/2025	5,860.7500	06/16/2025	5,979.2500	EXERCISE	5,925	5,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	05/30/2025	5,920.0000	06/16/2025	5,979.2500	EXERCISE	2,963	2,963				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/05/2025	5,959.7500	06/16/2025	5,979.2500	EXERCISE	975	975				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,039.7500	06/17/2025	6,045.7500	EXERCISE	5,100	5,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,040.0000	06/17/2025	6,045.7500	EXERCISE	288	288				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,040.0000	06/17/2025	6,046.0000	EXERCISE	600	600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,058.7500	06/17/2025	6,046.0000	EXERCISE	(1,275)	(1,275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,037.7500	06/17/2025	6,046.0000	EXERCISE	413	413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,038.0000	06/17/2025	6,046.0000	EXERCISE	400	400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,038.5000	06/17/2025	6,046.0000	EXERCISE	375	375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,039.0000	06/17/2025	6,046.0000	EXERCISE	350	350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,039.2500	06/17/2025	6,058.0000	EXERCISE	938	938				
	181		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,032.7500	EXERCISE	(289,600)	(289,600)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.0000	EXERCISE	(11,475)	(11,475)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,082.7500	EXERCISE	26,100	26,100				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.0000	EXERCISE	(6,413)	(6,413)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.5000	EXERCISE	(5,075)	(5,075)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.7500	EXERCISE	(4,550)	(4,550)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.7500	EXERCISE	(4,200)	(4,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,033.7500	EXERCISE	(12,400)	(12,400)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.2500	EXERCISE	(3,000)	(3,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.5000	EXERCISE	(2,538)	(2,538)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.0000	EXERCISE	(2,325)	(2,325)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.2500	EXERCISE	(2,250)	(2,250)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.5000	EXERCISE	(1,875)	(1,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.2500	EXERCISE	(1,300)	(1,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,041.7500	06/18/2025	6,058.2500	EXERCISE	825	825				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,041.7500	06/18/2025	6,059.0000	EXERCISE	3,450	3,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,041.7500	06/18/2025	6,058.2500	EXERCISE	2,475	2,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,039.0000	06/18/2025	6,059.0000	EXERCISE	3,000	3,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,039.0000	06/18/2025	6,058.7500	EXERCISE	988	988				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,042.0000	06/18/2025	6,058.7500	EXERCISE	838	838				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,042.0000	06/18/2025	6,056.2500	EXERCISE	713	713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,042.0000	06/18/2025	6,056.5000	EXERCISE	725	725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,042.0000	06/18/2025	6,056.7500	EXERCISE	738	738				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	06/18/2025	6,041.0000	EXERCISE	(1,950)	(1,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	06/18/2025	6,033.7500	EXERCISE	(2,025)	(2,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	06/18/2025	6,057.0000	EXERCISE	150	150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	06/18/2025	6,058.0000	EXERCISE	200	200				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	06/18/2025	6,033.7500	EXERCISE	95	95				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	06/18/2025	6,040.7500	EXERCISE	398	398				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,021.7500	EXERCISE	8,613	8,613				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,019.7500	EXERCISE	2,063	2,063				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,025.0000	EXERCISE	1,950	1,950				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,047.0000	06/20/2025	6,025.0000	EXERCISE	(18,700)	(18,700)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,009.0000	EXERCISE	(6,175)	(6,175)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,021.7500	EXERCISE	1,138	1,138				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,025.2500	EXERCISE	338	338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	06/20/2025	6,025.2500	EXERCISE	(378)	(378)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,009.0000	EXERCISE	(475)	(475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/20/2025	6,018.5000	06/20/2025	6,025.2500	EXERCISE	338	338				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,077.2500	06/23/2025	6,002.2500	EXERCISE	(60,000)	(60,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,077.2500	06/23/2025	6,025.0000	EXERCISE	(10,450)	(10,450)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,066.7500	06/23/2025	6,025.0000	EXERCISE	(14,613)	(14,613)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,066.7500	06/23/2025	6,082.7500	EXERCISE	5,600	5,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,066.7500	06/23/2025	6,025.2500	EXERCISE	(8,300)	(8,300)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	06/24/2025	6,150.7500	EXERCISE	4,513	4,513				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	06/24/2025	6,025.2500	EXERCISE	(6,038)	(6,038)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,145.5000	EXERCISE	(1,838)	(1,838)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,145.7500	EXERCISE	(525)	(525)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,145.7500	EXERCISE	38	38				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,145.5000	EXERCISE	75	75				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	06/25/2025	6,145.5000	EXERCISE	(50)	(50)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,032.8000	06/25/2025	6,144.7500	EXERCISE	22,390	22,390				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,147.5000	06/25/2025	6,144.7500	EXERCISE	(138)	(138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/25/2025	6,147.5000	06/25/2025	6,146.5000	EXERCISE	(50)	(50)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,144.7500	EXERCISE	11,195	11,195				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,147.2500	EXERCISE	5,723	5,723				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	06/26/2025	6,148.5000	EXERCISE	(27,300)	(27,300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,183.2500	06/26/2025	6,148.5000	EXERCISE	(5,213)	(5,213)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	06/26/2025	6,149.0000	EXERCISE	(4,500)	(4,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	06/26/2025	6,189.5000	EXERCISE	(450)	(450)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/27/2025	6,221.0000	06/27/2025	6,195.0000	EXERCISE	(5,200)	(5,200)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,255.5000	06/30/2025	6,145.7500	EXERCISE	(87,800)	(87,800)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,255.5000	06/30/2025	6,237.5000	EXERCISE	(7,200)	(7,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,255.5000	06/30/2025	6,145.7500	EXERCISE	(27,438)	(27,438)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,255.5000	06/30/2025	6,146.0000	EXERCISE	(16,425)	(16,425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/30/2025	6,256.0000	06/30/2025	6,238.0000	EXERCISE	(1,800)	(1,800)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,148.5000	EXERCISE	(79,800)	(79,800)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,146.5000	EXERCISE	(71,225)	(71,225)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,146.0000	EXERCISE	(66,463)	(66,463)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,146.7500	EXERCISE	(60,900)	(60,900)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,146.0000	EXERCISE	(30,675)	(30,675)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,255.7500	07/01/2025	6,146.0000	EXERCISE	(10,975)	(10,975)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,255.7500	07/01/2025	6,146.5000	EXERCISE	(38,238)	(38,238)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,255.7500	07/01/2025	6,146.2500	EXERCISE	(21,900)	(21,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,256.0000	07/01/2025	6,146.2500	EXERCISE	(16,463)	(16,463)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,256.0000	07/01/2025	6,146.7500	EXERCISE	(16,388)	(16,388)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,256.0000	07/01/2025	6,147.0000	EXERCISE	(5,450)	(5,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,250.2500	07/01/2025	6,147.0000	EXERCISE	(5,163)	(5,163)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,250.2500	07/01/2025	6,184.5000	EXERCISE	(3,288)	(3,288)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/01/2025	6,255.7500	EXERCISE	375	375				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.7500	EXERCISE	(4,200)	(4,200)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.5000	EXERCISE	(2,750)	(2,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.0000	EXERCISE	(2,500)	(2,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.0000	EXERCISE	(1,750)	(1,750)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.7500	EXERCISE	(1,575)	(1,575)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.5000	EXERCISE	(1,100)	(1,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.2500	EXERCISE	(863)	(863)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,269.2500	EXERCISE	(863)	(863)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,265.2500	EXERCISE	(2,438)	(2,438)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.5000	EXERCISE	(225)	(225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,265.5000	EXERCISE	(475)	(475)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/03/2025	6,326.5000	07/03/2025	6,277.0000	EXERCISE	(9,900)	(9,900)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/03/2025	6,326.5000	07/03/2025	6,277.0000	EXERCISE	(4,950)	(4,950)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,273.7500	07/07/2025	6,184.5000	EXERCISE	(316,838)	(316,838)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,308.5000	07/07/2025	6,184.5000	EXERCISE	(12,400)	(12,400)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,308.5000	07/07/2025	6,195.5000	EXERCISE	(39,550)	(39,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,308.5000	07/07/2025	6,276.2500	EXERCISE	(1,613)	(1,613)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,308.7500	07/07/2025	6,276.2500	EXERCISE	(9,750)	(9,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,308.7500	07/07/2025	6,219.5000	EXERCISE	(4,463)	(4,463)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/07/2025	6,263.2500	EXERCISE	138,270	138,270				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/07/2025	6,263.5000	EXERCISE	126,885	126,885				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,039.2500	07/07/2025	6,308.0000	EXERCISE	13,438	13,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/07/2025	6,273.7500	07/07/2025	6,308.0000	EXERCISE	1,713	1,713				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/07/2025	6,263.5000	EXERCISE	115,350	115,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/07/2025	6,277.7500	EXERCISE	12,248	12,248				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/08/2025	6,272.7500	07/08/2025	6,276.7500	EXERCISE	14,400	14,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/08/2025	6,272.7500	07/08/2025	6,279.0000	EXERCISE	625	625				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/09/2025	6,307.7500	07/09/2025	6,265.5000	EXERCISE	(8,450)	(8,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/09/2025	6,307.7500	07/09/2025	6,303.0000	EXERCISE	(238)	(238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/09/2025	6,265.5000	EXERCISE	11,635	11,635				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,297.2500	EXERCISE	(37,450)	(37,450)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,270.5000	EXERCISE	(50,825)	(50,825)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,270.0000	EXERCISE	(37,800)	(37,800)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,270.2500	EXERCISE	(29,563)	(29,563)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,219.5000	EXERCISE	(31,350)	(31,350)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,324.0000	07/10/2025	6,270.5000	EXERCISE	(13,375)	(13,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,331.2500	07/10/2025	6,270.5000	EXERCISE	(3,038)	(3,038)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,329.5000	EXERCISE	1,438	1,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,297.2500	EXERCISE	(3,975)	(3,975)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,297.2500	EXERCISE	(1,325)	(1,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,329.5000	EXERCISE	288	288				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/11/2025	6,054.2500	07/11/2025	6,310.2500	EXERCISE	38,400	38,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/17/2025	6,039.2500	07/11/2025	6,310.2500	EXERCISE	13,550	13,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.0000	07/11/2025	6,310.2500	EXERCISE	12,813	12,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,032.8000	07/11/2025	6,310.0000	EXERCISE	27,720	27,720				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	07/14/2025	6,277.0000	EXERCISE	(41,875)	(41,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	07/14/2025	6,270.7500	EXERCISE	(15,900)	(15,900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	07/14/2025	6,277.2500	EXERCISE	(13,300)	(13,300)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	07/14/2025	6,325.7500	EXERCISE	2,288	2,288				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,282.0000	07/14/2025	6,325.7500	EXERCISE	8,750	8,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,282.0000	07/14/2025	6,270.5000	EXERCISE	(2,875)	(2,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,282.0000	07/14/2025	6,270.7500	EXERCISE	(1,125)	(1,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,282.0000	07/14/2025	6,270.7500	EXERCISE	(563)	(563)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,282.0000	07/14/2025	6,271.0000	EXERCISE	(1,650)	(1,650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	07/14/2025	6,282.2500	EXERCISE	(2,825)	(2,825)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.0000	07/15/2025	6,276.7500	EXERCISE	(10,938)	(10,938)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.0000	07/15/2025	6,325.7500	EXERCISE	25,650	25,650				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.0000	07/15/2025	6,301.2500	EXERCISE	7,300	7,300				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.0000	07/15/2025	6,301.2500	EXERCISE	5,475	5,475				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	07/15/2025	6,279.2500	EXERCISE	(800)	(800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	07/15/2025	6,301.5000	EXERCISE	2,738	2,738				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	07/15/2025	6,301.0000	EXERCISE	888	888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,312.5000	07/15/2025	6,301.0000	EXERCISE	(575)	(575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,312.5000	07/15/2025	6,265.5000	EXERCISE	(2,350)	(2,350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	07/15/2025	6,312.5000	EXERCISE	2,925	2,925				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/16/2025	6,271.2500	07/16/2025	6,298.2500	EXERCISE	17,550	17,550				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/16/2025	6,271.2500	07/16/2025	6,298.2500	EXERCISE	10,800	10,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/16/2025	6,303.0000	07/16/2025	6,276.0000	EXERCISE	(2,700)	(2,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/16/2025	6,303.0000	07/16/2025	6,299.0000	EXERCISE	(200)	(200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	07/16/2025	6,275.7500	EXERCISE	9,163	9,163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/16/2025	6,092.5000	07/16/2025	6,303.0000	EXERCISE	10,525	10,525				
	76		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,342.0000	EXERCISE	43,700	43,700				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,309.7500	EXERCISE	(66,400)	(66,400)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,299.0000	EXERCISE	(34,650)	(34,650)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,302.0000	EXERCISE	(27,075)	(27,075)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,300.2500	EXERCISE	(28,738)	(28,738)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,298.5000	EXERCISE	(30,400)	(30,400)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,301.5000	EXERCISE	(26,100)	(26,100)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,301.7500	EXERCISE	(25,875)	(25,875)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,298.7500	EXERCISE	(23,813)	(23,813)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,299.0000	EXERCISE	(23,625)	(23,625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.5000	07/17/2025	6,302.2500	EXERCISE	(1,413)	(1,413)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,302.2500	EXERCISE	(24,050)	(24,050)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,298.5000	EXERCISE	(28,525)	(28,525)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,298.7500	EXERCISE	(24,300)	(24,300)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,302.2500	EXERCISE	(18,500)	(18,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,302.5000	EXERCISE	(18,375)	(18,375)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,307.7500	EXERCISE	(11,025)	(11,025)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,302.7500	EXERCISE	(10,950)	(10,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.2500	07/17/2025	6,301.7500	EXERCISE	(5,625)	(5,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,301.7500	EXERCISE	(2,850)	(2,850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,301.5000	EXERCISE	(5,750)	(5,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,310.0000	EXERCISE	(4,050)	(4,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,302.7500	EXERCISE	(1,375)	(1,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,303.0000	EXERCISE	(1,363)	(1,363)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,303.0000	EXERCISE	(1,363)	(1,363)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,299.2500	EXERCISE	(1,550)	(1,550)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.5000	07/17/2025	6,339.5000	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.5000	07/17/2025	6,296.5000	EXERCISE	(4,300)	(4,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.2500	07/17/2025	6,296.5000	EXERCISE	12,113	12,113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/17/2025	6,339.5000	07/17/2025	6,339.5000	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/18/2025	6,054.2500	07/18/2025	6,347.2500	EXERCISE	14,650	14,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/18/2025	6,334.7500	07/18/2025	6,347.2500	EXERCISE	625	625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/23/2025	6,077.2500	07/18/2025	6,335.2500	EXERCISE	12,900	12,900				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,347.7500	07/21/2025	6,305.2500	EXERCISE	(87,125)	(87,125)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,347.7500	07/21/2025	6,303.0000	EXERCISE	(20,138)	(20,138)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,340.2500	07/21/2025	6,303.0000	EXERCISE	(11,175)	(11,175)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,340.2500	07/21/2025	6,299.2500	EXERCISE	(10,250)	(10,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,340.2500	07/21/2025	6,299.2500	EXERCISE	(8,200)	(8,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/21/2025	6,340.2500	07/21/2025	6,305.5000	EXERCISE	(3,475)	(3,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.2500	07/21/2025	6,339.0000	EXERCISE	28,475	28,475				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/22/2025	6,305.5000	EXERCISE	(72,613)	(72,613)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/22/2025	6,335.2500	EXERCISE	(9,975)	(9,975)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/22/2025	6,347.7500	EXERCISE	2,100	2,100				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,348.0000	07/23/2025	6,375.2500	EXERCISE	27,250	27,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,348.0000	07/23/2025	6,358.2500	EXERCISE	1,025	1,025				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/23/2025	6,358.2500	EXERCISE	6,750	6,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/23/2025	6,375.2500	EXERCISE	6,100	6,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/23/2025	6,358.0000	EXERCISE	1,325	1,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	07/23/2025	6,375.5000	EXERCISE	1,538	1,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,350.5000	07/23/2025	6,375.5000	EXERCISE	1,250	1,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/23/2025	6,396.0000	07/23/2025	6,375.5000	EXERCISE	(1,025)	(1,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/18/2025	6,054.2500	07/23/2025	6,357.2500	EXERCISE	30,300	30,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	07/23/2025	6,357.5000	EXERCISE	10,575	10,575				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,375.5000	EXERCISE	(54,600)	(54,600)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,402.2500	EXERCISE	638	638				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,375.5000	EXERCISE	(19,500)	(19,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,375.7500	EXERCISE	(5,150)	(5,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,375.7500	EXERCISE	(3,863)	(3,863)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,405.5000	EXERCISE	1,400	1,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,403.5000	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,405.5000	EXERCISE	200	200				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/25/2025	6,412.5000	07/25/2025	6,424.2500	EXERCISE	5,875	5,875				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/25/2025	6,054.2500	07/25/2025	6,413.2500	EXERCISE	53,850	53,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/25/2025	6,422.2500	07/25/2025	6,413.2500	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	07/25/2025	6,413.2500	EXERCISE	10,963	10,963				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	07/25/2025	6,424.2500	EXERCISE	27,825	27,825				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,375.7500	EXERCISE	(51,188)	(51,188)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,376.0000	EXERCISE	(24,250)	(24,250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,442.0000	EXERCISE	5,250	5,250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,442.0000	EXERCISE	4,375	4,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,442.7500	EXERCISE	1,825	1,825				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,424.2500	EXERCISE	31,050	31,050				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,394.0000	EXERCISE	(9,100)	(9,100)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,376.0000	EXERCISE	(20,150)	(20,150)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,376.0000	EXERCISE	(17,050)	(17,050)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,376.2500	EXERCISE	(6,150)	(6,150)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,426.7500	EXERCISE	988	988				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/29/2025	6,427.0000	EXERCISE	1,000	1,000				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,427.2500	07/30/2025	6,396.7500	EXERCISE	(25,925)	(25,925)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,427.2500	07/30/2025	6,412.0000	EXERCISE	(6,100)	(6,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	07/30/2025	6,412.0000	EXERCISE	1,000	1,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	07/30/2025	6,412.2500	EXERCISE	26,625	26,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	07/30/2025	6,396.7500	EXERCISE	12,538	12,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/24/2025	6,146.0000	07/30/2025	6,420.0000	EXERCISE	13,700	13,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/30/2025	6,255.5000	07/30/2025	6,396.7500	EXERCISE	7,063	7,063				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/01/2025	6,248.2500	07/30/2025	6,396.7500	EXERCISE	7,425	7,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/02/2025	6,275.0000	07/30/2025	6,396.7500	EXERCISE	6,088	6,088				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,385.0000	EXERCISE	20,000	20,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,418.2500	EXERCISE	30,275	30,275				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,418.0000	EXERCISE	23,650	23,650				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,418.2500	EXERCISE	23,788	23,788				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,418.0000	EXERCISE	4,300	4,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,452.0000	07/31/2025	6,418.0000	EXERCISE	(3,400)	(3,400)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,452.0000	07/31/2025	6,412.0000	EXERCISE	(6,000)	(6,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,452.0000	07/31/2025	6,418.5000	EXERCISE	(5,025)	(5,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,146.0000	07/31/2025	6,434.2500	EXERCISE	72,063	72,063				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,434.2500	EXERCISE	5,925	5,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/31/2025	6,375.0000	07/31/2025	6,451.5000	EXERCISE	3,825	3,825				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.5000	08/01/2025	6,293.2500	EXERCISE	53,188	53,188				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.5000	08/01/2025	6,284.5000	EXERCISE	31,000	31,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.5000	08/01/2025	6,280.0000	EXERCISE	11,625	11,625				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.2500	08/01/2025	6,280.0000	EXERCISE	11,025	11,025				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.2500	08/01/2025	6,284.2500	EXERCISE	24,000	24,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.2500	08/01/2025	6,280.2500	EXERCISE	6,400	6,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.7500	08/01/2025	6,280.2500	EXERCISE	1,550	1,550				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,264.7500	08/01/2025	6,279.7500	EXERCISE	6,750	6,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,146.0000	08/01/2025	6,293.2500	EXERCISE	14,725	14,725				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	08/01/2025	6,293.2500	EXERCISE	9,925	9,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,265.0000	08/01/2025	6,293.2500	EXERCISE	1,413	1,413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/01/2025	6,272.7500	08/01/2025	6,293.2500	EXERCISE	1,025	1,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	08/01/2025	6,293.2500	EXERCISE	(1,525)	(1,525)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	08/01/2025	6,355.2500	EXERCISE	3,600	3,600				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,271.2500	08/04/2025	6,345.0000	EXERCISE	184,375	184,375				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,358.2500	08/04/2025	6,345.0000	EXERCISE	(29,150)	(29,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,271.2500	08/04/2025	6,345.0000	EXERCISE	11,063	11,063				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,271.2500	08/04/2025	6,351.0000	EXERCISE	59,813	59,813				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,270.7500	08/04/2025	6,351.0000	EXERCISE	12,038	12,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,270.5000	08/04/2025	6,351.0000	EXERCISE	4,025	4,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,271.0000	08/04/2025	6,351.0000	EXERCISE	4,000	4,000				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,418.5000	EXERCISE	52,525	52,525				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,419.0000	EXERCISE	12,063	12,063				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,419.0000	EXERCISE	7,238	7,238				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,418.5000	EXERCISE	16,713	16,713				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,418.7500	EXERCISE	16,800	16,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.7500	08/05/2025	6,418.7500	EXERCISE	2,400	2,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,326.2500	08/05/2025	6,418.7500	EXERCISE	27,750	27,750				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,326.2500	08/05/2025	6,419.2500	EXERCISE	27,900	27,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/30/2025	6,370.5000	08/05/2025	6,419.0000	EXERCISE	4,850	4,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,370.5000	08/05/2025	6,419.0000	EXERCISE	4,850	4,850				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,320.7500	08/06/2025	6,365.7500	EXERCISE	15,750	15,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,320.7500	08/06/2025	6,365.7500	EXERCISE	11,250	11,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,320.7500	08/06/2025	6,365.5000	EXERCISE	6,713	6,713				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,320.7500	08/06/2025	6,365.5000	EXERCISE	6,713	6,713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,371.0000	08/06/2025	6,365.5000	EXERCISE	(275)	(275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,370.7500	08/06/2025	6,321.5000	EXERCISE	(2,463)	(2,463)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/07/2025	6,387.0000	08/07/2025	6,367.2500	EXERCISE	(6,913)	(6,913)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/07/2025	6,387.0000	08/07/2025	6,419.2500	EXERCISE	8,063	8,063				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/07/2025	6,248.2500	08/07/2025	6,348.7500	EXERCISE	30,150	30,150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	06/26/2025	6,194.0000	08/07/2025	6,348.7500	EXERCISE	23,213	23,213				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/08/2025	6,272.7500	08/07/2025	6,348.7500	EXERCISE	11,400	11,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/07/2025	6,275.0000	08/07/2025	6,387.0000	EXERCISE	11,200	11,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/10/2025	6,323.7500	08/07/2025	6,387.0000	EXERCISE	3,163	3,163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/15/2025	6,283.2500	08/07/2025	6,348.7500	EXERCISE	3,275	3,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/07/2025	6,370.0000	08/07/2025	6,387.0000	EXERCISE	1,700	1,700				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,407.5000	08/08/2025	6,419.5000	EXERCISE	9,000	9,000				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,407.5000	08/08/2025	6,293.2500	EXERCISE	(34,275)	(34,275)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,293.2500	EXERCISE	(23,700)	(23,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,419.2500	EXERCISE	1,500	1,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,419.7500	EXERCISE	1,600	1,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,419.7500	EXERCISE	1,200	1,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,414.2500	08/08/2025	6,419.7500	EXERCISE	275	275				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,414.2500	08/08/2025	6,384.2500	EXERCISE	(3,000)	(3,000)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/11/2025	6,398.2500	08/11/2025	6,351.0000	EXERCISE	(49,613)	(49,613)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/11/2025	6,398.2500	08/11/2025	6,293.2500	EXERCISE	(73,500)	(73,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/11/2025	6,398.2500	08/11/2025	6,355.2500	EXERCISE	(23,650)	(23,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/11/2025	6,415.7500	08/11/2025	6,355.2500	EXERCISE	(3,025)	(3,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/11/2025	6,323.7500	08/11/2025	6,414.2500	EXERCISE	9,050	9,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	08/11/2025	6,414.2500	EXERCISE	5,188	5,188				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,405.0000	08/12/2025	6,464.0000	EXERCISE	41,300	41,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,404.7500	08/12/2025	6,464.0000	EXERCISE	20,738	20,738				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/12/2025	6,464.0000	EXERCISE	(938)	(938)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,472.2500	EXERCISE	(8,000)	(8,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,472.5000	EXERCISE	(6,300)	(6,300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,473.0000	EXERCISE	(6,100)	(6,100)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,465.2500	EXERCISE	(5,750)	(5,750)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,472.5000	EXERCISE	(2,363)	(2,363)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,472.7500	EXERCISE	(2,325)	(2,325)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,465.7500	EXERCISE	(4,500)	(4,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,472.7500	EXERCISE	(775)	(775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,339.5000	08/13/2025	6,466.0000	EXERCISE	6,325	6,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	08/13/2025	6,466.0000	EXERCISE	6,063	6,063				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,473.0000	EXERCISE	(31,825)	(31,825)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,351.0000	EXERCISE	(228,938)	(228,938)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,473.2500	EXERCISE	(20,625)	(20,625)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,487.0000	EXERCISE	(2,750)	(2,750)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,371.2500	EXERCISE	(88,875)	(88,875)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,366.5000	EXERCISE	(86,275)	(86,275)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,366.5000	EXERCISE	(73,950)	(73,950)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,473.0000	EXERCISE	(10,050)	(10,050)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,473.2500	EXERCISE	(9,900)	(9,900)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,366.2500	EXERCISE	(67,925)	(67,925)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,367.2500	EXERCISE	(67,375)	(67,375)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,367.5000	EXERCISE	(67,238)	(67,238)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,367.7500	EXERCISE	(67,100)	(67,100)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,365.7500	EXERCISE	(62,000)	(62,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,366.0000	EXERCISE	(49,500)	(49,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,367.5000	EXERCISE	(42,788)	(42,788)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,473.5000	EXERCISE	(1,625)	(1,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,473.5000	EXERCISE	(4,000)	(4,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,367.2500	EXERCISE	(36,675)	(36,675)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,464.0000	EXERCISE	(7,650)	(7,650)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,366.0000	EXERCISE	(30,875)	(30,875)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,366.2500	EXERCISE	(30,813)	(30,813)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,367.7500	EXERCISE	(30,438)	(30,438)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,368.0000	EXERCISE	(24,300)	(24,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,474.5000	EXERCISE	(3,000)	(3,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,474.7500	EXERCISE	(2,950)	(2,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,367.0000	EXERCISE	(18,375)	(18,375)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,368.0000	EXERCISE	(18,225)	(18,225)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,366.7500	EXERCISE	(12,275)	(12,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,473.5000	EXERCISE	(1,600)	(1,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,473.7500	EXERCISE	(1,575)	(1,575)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,474.2500	EXERCISE	(1,525)	(1,525)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,492.2500	08/14/2025	6,474.5000	EXERCISE	(1,775)	(1,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,492.2500	08/14/2025	6,474.2500	EXERCISE	(900)	(900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,482.2500	08/14/2025	6,486.7500	EXERCISE	675	675				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,492.2500	08/15/2025	6,476.2500	EXERCISE	(29,600)	(29,600)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,492.2500	08/15/2025	6,469.0000	EXERCISE	(38,363)	(38,363)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/15/2025	6,493.7500	08/15/2025	6,469.0000	EXERCISE	(2,475)	(2,475)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/15/2025	6,493.7500	08/15/2025	6,480.0000	EXERCISE	(1,375)	(1,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/15/2025	6,283.2500	08/15/2025	6,469.0000	EXERCISE	18,575	18,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/14/2025	6,310.5000	08/15/2025	6,469.0000	EXERCISE	7,925	7,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/15/2025	6,344.7500	08/15/2025	6,468.7500	EXERCISE	6,200	6,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/24/2025	6,401.5000	08/15/2025	6,468.7500	EXERCISE	3,363	3,363				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/28/2025	6,443.0000	08/15/2025	6,468.7500	EXERCISE	1,288	1,288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/29/2025	6,407.0000	08/15/2025	6,493.2500	EXERCISE	4,313	4,313				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/15/2025	6,469.0000	08/18/2025	6,480.0000	EXERCISE	28,600	28,600				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/18/2025	6,480.0000	08/18/2025	6,480.0000	EXPIRATION						
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,433.0000	08/19/2025	6,426.0000	EXERCISE	(14,700)	(14,700)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.5000	08/19/2025	6,426.0000	EXERCISE	(42,525)	(42,525)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.5000	08/19/2025	6,426.0000	EXERCISE	(26,325)	(26,325)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.5000	08/19/2025	6,480.0000	EXERCISE	2,025	2,025				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.7500	08/19/2025	6,480.0000	EXERCISE	1,988	1,988				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.2500	08/19/2025	6,480.0000	EXERCISE	1,375	1,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/19/2025	6,466.7500	08/19/2025	6,480.0000	EXERCISE	1,325	1,325				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.5000	08/20/2025	6,405.0000	EXERCISE	(3,500)	(3,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.5000	08/20/2025	6,405.5000	EXERCISE	(2,550)	(2,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.7500	08/20/2025	6,405.5000	EXERCISE	(863)	(863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.7500	08/20/2025	6,404.7500	EXERCISE	(1,800)	(1,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.7500	08/20/2025	6,405.0000	EXERCISE	(1,775)	(1,775)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/20/2025	6,422.7500	08/20/2025	6,405.2500	EXERCISE	(1,750)	(1,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	08/20/2025	6,422.7500	EXERCISE	3,900	3,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/16/2025	6,303.0000	08/20/2025	6,410.2500	EXERCISE	5,363	5,363				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/21/2025	6,407.5000	08/21/2025	6,391.7500	EXERCISE	(3,938)	(3,938)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,414.0000	08/21/2025	6,391.7500	EXERCISE	(5,563)	(5,563)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	07/22/2025	6,344.7500	08/21/2025	6,391.7500	EXERCISE	9,400	9,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/21/2025	6,391.7500	EXERCISE	(15,200)	(15,200)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,270.5000	08/21/2025	6,391.7500	EXERCISE	18,188	18,188				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/21/2025	6,407.0000	08/21/2025	6,388.0000	EXERCISE	(1,900)	(1,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,371.0000	08/21/2025	6,388.0000	EXERCISE	850	850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/06/2025	6,371.0000	08/21/2025	6,405.0000	EXERCISE	1,700	1,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,383.2500	08/21/2025	6,405.0000	EXERCISE	1,088	1,088				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/08/2025	6,411.7500	08/21/2025	6,405.0000	EXERCISE	(338)	(338)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/21/2025	6,375.0000	08/21/2025	6,391.7500	EXERCISE	1,675	1,675				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/04/2025	6,271.0000	08/21/2025	6,391.7500	EXERCISE	6,038	6,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/05/2025	6,326.2500	08/21/2025	6,405.0000	EXERCISE	3,938	3,938				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,489.7500	08/22/2025	6,480.0000	EXERCISE	(13,650)	(13,650)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,489.7500	08/22/2025	6,405.7500	EXERCISE	(46,200)	(46,200)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,489.7500	08/22/2025	6,406.0000	EXERCISE	(16,750)	(16,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,406.0000	EXERCISE	(15,550)	(15,550)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,406.7500	EXERCISE	(30,800)	(30,800)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,391.0000	EXERCISE	(37,100)	(37,100)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,390.7500	EXERCISE	(27,900)	(27,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,407.2500	EXERCISE	(15,300)	(15,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,405.5000	EXERCISE	(3,913)	(3,913)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,482.7500	08/22/2025	6,405.5000	EXERCISE	(3,863)	(3,863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,482.7500	08/22/2025	6,406.0000	EXERCISE	(7,675)	(7,675)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,391.5000	EXERCISE	(13,838)	(13,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,391.2500	EXERCISE	(4,625)	(4,625)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,408.5000	EXERCISE	(36,400)	(36,400)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,408.7500	EXERCISE	(29,413)	(29,413)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,408.2500	EXERCISE	(22,875)	(22,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,409.5000	EXERCISE	(20,025)	(20,025)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,408.5000	EXERCISE	(18,200)	(18,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,407.5000	EXERCISE	(11,625)	(11,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,409.2500	EXERCISE	(8,950)	(8,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,408.7500	EXERCISE	(6,788)	(6,788)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,454.0000	08/25/2025	6,409.0000	EXERCISE	(4,500)	(4,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,485.7500	08/25/2025	6,409.0000	EXERCISE	(3,838)	(3,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,485.7500	08/25/2025	6,407.2500	EXERCISE	(3,925)	(3,925)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/25/2025	6,485.5000	EXERCISE	4,438	4,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/25/2025	6,453.7500	EXERCISE	(700)	(700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/25/2025	6,326.2500	08/25/2025	6,485.2500	EXERCISE	7,950	7,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/25/2025	6,485.2500	EXERCISE	875	875				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/26/2025	6,484.5000	08/26/2025	6,461.2500	EXERCISE	(32,550)	(32,550)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/26/2025	6,484.2500	08/26/2025	6,461.2500	EXERCISE	(23,000)	(23,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/26/2025	6,441.5000	08/26/2025	6,461.2500	EXERCISE	6,913	6,913				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/26/2025	6,462.5000	08/26/2025	6,461.2500	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/26/2025	6,484.5000	08/26/2025	6,441.2500	EXERCISE	(2,163)	(2,163)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/27/2025	6,484.5000	08/27/2025	6,492.5000	EXERCISE	2,000	2,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/27/2025	6,484.5000	08/27/2025	6,492.7500	EXERCISE	825	825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/27/2025	6,499.7500	08/27/2025	6,493.2500	EXERCISE	(325)	(325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/27/2025	6,467.7500	08/27/2025	6,483.7500	EXERCISE	800	800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/27/2025	6,499.7500	08/27/2025	6,483.7500	EXERCISE	(800)	(800)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,478.7500	EXERCISE	(30,800)	(30,800)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,409.7500	EXERCISE	(75,250)	(75,250)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,409.5000	EXERCISE	(53,875)	(53,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,388.0000	EXERCISE	(51,700)	(51,700)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,410.0000	EXERCISE	(37,538)	(37,538)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,409.7500	EXERCISE	(10,750)	(10,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,409.5000	EXERCISE	(5,388)	(5,388)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,410.2500	EXERCISE	(5,350)	(5,350)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,511.5000	EXERCISE	(1,438)	(1,438)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,477.2500	EXERCISE	(6,000)	(6,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,478.7500	EXERCISE	(1,925)	(1,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,511.5000	EXERCISE	(288)	(288)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,472.5000	08/29/2025	6,473.7500	EXERCISE	2,813	2,813				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,472.5000	08/29/2025	6,467.5000	EXERCISE	(8,250)	(8,250)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,472.5000	08/29/2025	6,468.2500	EXERCISE	(7,013)	(7,013)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,472.5000	08/29/2025	6,392.0000	EXERCISE	(112,700)	(112,700)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,472.5000	08/29/2025	6,388.0000	EXERCISE	(42,250)	(42,250)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,514.7500	08/29/2025	6,388.0000	EXERCISE	(31,688)	(31,688)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,514.7500	08/29/2025	6,388.2500	EXERCISE	(50,600)	(50,600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,515.0000	08/29/2025	6,388.2500	EXERCISE	(19,013)	(19,013)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,515.0000	08/29/2025	6,392.2500	EXERCISE	(30,688)	(30,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,515.0000	08/29/2025	6,473.5000	EXERCISE	(10,375)	(10,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,482.2500	08/29/2025	6,467.5000	EXERCISE	(2,950)	(2,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/13/2025	6,488.2500	08/29/2025	6,467.5000	EXERCISE	(2,075)	(2,075)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,471.7500	08/29/2025	6,467.5000	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/29/2025	6,471.7500	08/29/2025	6,514.0000	EXERCISE	2,113	2,113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/29/2025	6,514.0000	EXERCISE	2,313	2,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/12/2025	6,467.7500	08/29/2025	6,515.2500	EXERCISE	2,375	2,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/19/2025	BAML -	08/14/2025	6,482.2500	08/29/2025	6,464.5000	EXERCISE	(1,775)	(1,775)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/02/2025	6,487.7500	09/02/2025	6,392.2500	EXERCISE	(143,250)	(143,250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/02/2025	6,487.7500	09/02/2025	6,427.0000	EXERCISE	(18,225)	(18,225)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,482.2500	09/02/2025	6,426.7500	EXERCISE	(16,650)	(16,650)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,492.7500	EXERCISE	51,150	51,150				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,461.2500	EXERCISE	1,275	1,275				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,392.2500	EXERCISE	(40,500)	(40,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,404.5000	EXERCISE	(16,575)	(16,575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,404.2500	EXERCISE	(2,775)	(2,775)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,434.7500	09/03/2025	6,404.2500	EXERCISE	(6,100)	(6,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,434.7500	09/03/2025	6,492.7500	EXERCISE	5,800	5,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,434.5000	09/03/2025	6,492.7500	EXERCISE	2,913	2,913				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/03/2025	6,434.0000	EXERCISE	(1,288)	(1,288)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,461.2500	09/03/2025	6,435.0000	EXERCISE	(2,625)	(2,625)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,480.7500	EXERCISE	(38,125)	(38,125)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,480.5000	EXERCISE	(35,363)	(35,363)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,480.5000	EXERCISE	(15,375)	(15,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,480.2500	EXERCISE	(1,550)	(1,550)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,466.7500	09/04/2025	6,480.2500	EXERCISE	3,375	3,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,466.7500	09/04/2025	6,480.2500	EXERCISE	1,350	1,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,494.0000	09/04/2025	6,480.2500	EXERCISE	(2,063)	(2,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,494.0000	09/04/2025	6,479.7500	EXERCISE	(713)	(713)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,494.0000	09/04/2025	6,480.0000	EXERCISE	(700)	(700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,494.0000	09/04/2025	6,480.0000	EXERCISE	(700)	(700)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,489.5000	EXERCISE	(8,600)	(8,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,467.5000	EXERCISE	(8,700)	(8,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.0000	EXERCISE	(1,550)	(1,550)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,466.7500	EXERCISE	(4,450)	(4,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.2500	09/04/2025	6,489.5000	EXERCISE	(1,088)	(1,088)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/05/2025	6,519.7500	09/05/2025	6,470.7500	EXERCISE	(24,500)	(24,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,492.2500	09/05/2025	6,490.5000	EXERCISE	(88)	(88)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,492.2500	09/05/2025	6,519.5000	EXERCISE	2,725	2,725				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,482.2500	09/05/2025	6,470.7500	EXERCISE	(2,300)	(2,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,482.2500	09/05/2025	6,490.5000	EXERCISE	413	413				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,505.5000	09/08/2025	6,492.7500	EXERCISE	(29,325)	(29,325)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,505.5000	09/08/2025	6,493.0000	EXERCISE	(13,750)	(13,750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,505.5000	09/08/2025	6,493.0000	EXERCISE	(2,500)	(2,500)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,504.5000	09/08/2025	6,493.0000	EXERCISE	(10,350)	(10,350)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,504.5000	09/08/2025	6,493.5000	EXERCISE	(8,250)	(8,250)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,504.5000	09/08/2025	6,493.2500	EXERCISE	(4,500)	(4,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,504.5000	09/08/2025	6,493.2500	EXERCISE	(3,938)	(3,938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,504.5000	09/08/2025	6,493.5000	EXERCISE	(1,100)	(1,100)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,520.5000	09/09/2025	6,480.7500	EXERCISE	(63,600)	(63,600)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,520.5000	09/09/2025	6,481.0000	EXERCISE	(9,875)	(9,875)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,522.0000	09/09/2025	6,481.0000	EXERCISE	(47,150)	(47,150)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,522.0000	09/09/2025	6,481.0000	EXERCISE	(26,650)	(26,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,512.2500	09/09/2025	6,480.7500	EXERCISE	(11,025)	(11,025)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,512.2500	09/09/2025	6,493.5000	EXERCISE	(3,750)	(3,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,522.0000	09/09/2025	6,512.7500	EXERCISE	(463)	(463)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,482.2500	09/09/2025	6,513.7500	EXERCISE	1,575	1,575				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,530.7500	09/10/2025	6,531.7500	EXERCISE	350	350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,530.7500	09/10/2025	6,531.5000	EXERCISE	188	188				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,530.5000	09/10/2025	6,531.5000	EXERCISE	50	50				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,530.5000	09/10/2025	6,531.5000	EXERCISE	300	300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,530.5000	09/10/2025	6,531.0000	EXERCISE	75	75				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.2500	09/10/2025	6,531.0000	EXERCISE	(825)	(825)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.2500	09/10/2025	6,531.2500	EXERCISE	(2,000)	(2,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.2500	09/10/2025	6,531.2500	EXERCISE	(800)	(800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.5000	09/10/2025	6,531.7500	EXERCISE	(388)	(388)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/11/2025	6,596.5000	09/11/2025	6,590.7500	EXERCISE	(2,013)	(2,013)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/11/2025	6,596.5000	09/11/2025	6,546.7500	EXERCISE	(4,975)	(4,975)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/11/2025	6,596.5000	09/11/2025	6,590.7500	EXERCISE	(288)	(288)				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,500.7500	EXERCISE	(353,238)	(353,238)				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,470.7500	EXERCISE	(444,388)	(444,388)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,490.2500	EXERCISE	(153,375)	(153,375)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,532.2500	EXERCISE	(69,288)	(69,288)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,531.7500	EXERCISE	(54,675)	(54,675)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,532.0000	EXERCISE	(45,375)	(45,375)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,481.0000	EXERCISE	(78,050)	(78,050)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,532.2500	EXERCISE	(36,150)	(36,150)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,532.7500	EXERCISE	(29,875)	(29,875)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,546.5000	EXERCISE	(23,000)	(23,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,481.2500	EXERCISE	(38,938)	(38,938)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,592.5000	09/12/2025	6,532.5000	EXERCISE	(12,000)	(12,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,532.5000	EXERCISE	(8,513)	(8,513)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,481.2500	EXERCISE	(32,400)	(32,400)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,532.0000	EXERCISE	(14,313)	(14,313)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,532.7500	EXERCISE	(14,125)	(14,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,531.7500	EXERCISE	(8,625)	(8,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,532.5000	EXERCISE	(8,513)	(8,513)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,596.7500	EXERCISE	1,125	1,125				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,489.7500	09/12/2025	6,592.5000	EXERCISE	61,650	61,650				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/03/2025	6,459.7500	09/12/2025	6,592.5000	EXERCISE	66,375	66,375				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/22/2025	6,483.7500	09/12/2025	6,592.5000	EXERCISE	38,063	38,063				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,492.2500	09/12/2025	6,592.5000	EXERCISE	30,075	30,075				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,505.5000	09/12/2025	6,592.5000	EXERCISE	21,750	21,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/11/2025	6,596.5000	09/12/2025	6,592.5000	EXERCISE	(1,000)	(1,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/26/2025	6,484.5000	09/12/2025	6,592.5000	EXERCISE	21,600	21,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.5000	09/12/2025	6,592.5000	EXERCISE	10,600	10,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/09/2025	6,522.0000	09/12/2025	6,592.5000	EXERCISE	10,575	10,575				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/18/2025	6,469.0000	09/12/2025	6,592.5000	EXERCISE	12,350	12,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/27/2025	6,499.7500	09/12/2025	6,592.5000	EXERCISE	4,638	4,638				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/27/2025	6,499.7500	09/12/2025	6,588.7500	EXERCISE	4,450	4,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/28/2025	6,517.2500	09/12/2025	6,588.7500	EXERCISE	7,150	7,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/04/2025	6,511.0000	09/12/2025	6,588.7500	EXERCISE	3,888	3,888				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,482.2500	09/12/2025	6,592.5000	EXERCISE	38,588	38,588				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/22/2025	6,483.7500	09/12/2025	6,592.5000	EXERCISE	21,750	21,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/14/2025	6,492.2500	09/12/2025	6,592.5000	EXERCISE	15,038	15,038				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/10/2025	6,539.2500	09/12/2025	6,592.5000	EXERCISE	7,988	7,988				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/26/2025	6,484.5000	09/12/2025	6,592.5000	EXERCISE	10,800	10,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/08/2025	6,505.5000	09/12/2025	6,592.5000	EXERCISE	8,700	8,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	08/18/2025	6,480.0000	09/12/2025	6,592.5000	EXERCISE	5,625	5,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,461.2500	09/12/2025	6,588.5000	EXERCISE	6,363	6,363				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/11/2025	6,596.5000	09/12/2025	6,588.5000	EXERCISE	(400)	(400)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,679.5000	09/15/2025	6,648.4500	EXERCISE	(45,023)	(45,023)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,645.7500	09/15/2025	6,648.4500	EXERCISE	675	675				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,645.7500	09/15/2025	6,643.2500	EXERCISE	(2,500)	(2,500)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,648.5000	09/15/2025	6,670.7500	EXERCISE	16,688	16,688				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,679.5000	09/15/2025	6,670.7500	EXERCISE	(2,625)	(2,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,679.5000	09/15/2025	6,645.2500	EXERCISE	(5,138)	(5,138)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,648.5000	09/15/2025	6,670.7500	EXERCISE	14,463	14,463				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/15/2025	6,679.5000	09/15/2025	6,670.7500	EXERCISE	(438)	(438)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/16/2025	6,678.7500	09/16/2025	6,648.4500	EXERCISE	(22,725)	(22,725)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/16/2025	6,678.7500	09/16/2025	6,669.0000	EXERCISE	(4,388)	(4,388)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/16/2025	6,668.7500	09/16/2025	6,678.5000	EXERCISE	1,463	1,463				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,652.7500	EXERCISE	(19,425)	(19,425)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,654.0000	EXERCISE	(13,800)	(13,800)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,652.5000	EXERCISE	(8,438)	(8,438)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,652.5000	EXERCISE	(225)	(225)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,652.5000	EXERCISE	(825)	(825)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.2500	EXERCISE	(375)	(375)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.0000	EXERCISE	(300)	(300)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,652.7500	EXERCISE	(313)	(313)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,652.2500	EXERCISE	(350)	(350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.0000	EXERCISE	(100)	(100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.5000	EXERCISE	(25)	(25)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,648.5000	09/17/2025	6,670.5000	EXERCISE	3,300	3,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.5000	09/17/2025	6,670.5000	EXERCISE	800	800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/17/2025	6,654.5000	09/17/2025	6,654.0000	EXERCISE	(25)	(25)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/17/2025	6,655.5000	EXERCISE	350	350				
	195		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,700.0000	09/18/2025	6,648.4500	EXERCISE	(502,613)	(502,613)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,700.0000	09/18/2025	6,696.7500	EXERCISE	(1,463)	(1,463)				
	68		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,696.7500	EXERCISE	12,750	12,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,680.7500	EXERCISE	(613)	(613)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,697.0000	09/18/2025	6,680.7500	EXERCISE	(11,375)	(11,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,681.5000	EXERCISE	(575)	(575)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,696.5000	EXERCISE	350	350				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/19/2025	6,708.5000	09/19/2025	6,725.2500	EXERCISE	10,050	10,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/19/2025	6,699.5000	09/19/2025	6,725.2500	EXERCISE	1,288	1,288				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/19/2025	6,699.2500	EXERCISE	7,613	7,613				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/19/2025	6,725.0000	EXERCISE	3,825	3,825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/19/2025	6,725.0000	EXERCISE	3,825	3,825				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,648.4500	EXERCISE	(257,985)	(257,985)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,653.5000	EXERCISE	(55,138)	(55,138)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,653.5000	EXERCISE	(45,113)	(45,113)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,653.7500	EXERCISE	(15,000)	(15,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,654.2500	EXERCISE	(4,975)	(4,975)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,654.2500	EXERCISE	(4,975)	(4,975)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,751.7500	09/23/2025	6,725.2500	EXERCISE	(30,475)	(30,475)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,751.7500	09/23/2025	6,654.5000	EXERCISE	(82,663)	(82,663)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,715.5000	09/23/2025	6,654.2500	EXERCISE	(45,938)	(45,938)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,715.5000	09/23/2025	6,654.5000	EXERCISE	(27,450)	(27,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,715.5000	09/23/2025	6,654.7500	EXERCISE	(6,075)	(6,075)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,715.5000	09/23/2025	6,655.0000	EXERCISE	(6,050)	(6,050)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/23/2025	6,715.5000	EXERCISE	6,700	6,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/23/2025	6,715.5000	EXERCISE	6,700	6,700				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,657.3136	EXERCISE	(9,046)	(9,046)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/24/2025	6,696.5000	09/25/2025	6,657.3136	EXERCISE	(113,641)	(113,641)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/24/2025	6,715.2500	09/25/2025	6,657.3136	EXERCISE	(34,762)	(34,762)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/24/2025	6,715.0000	09/25/2025	6,657.3136	EXERCISE	(11,537)	(11,537)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/23/2025	6,751.7500	09/25/2025	6,657.3136	EXERCISE	(4,722)	(4,722)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,648.5000	09/25/2025	6,652.2500	EXERCISE	1,875	1,875				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,652.2500	EXERCISE	(2,007)	(2,007)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,701.5000	EXERCISE	6,183	6,183				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,657.3136	EXERCISE	(148)	(148)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,701.5000	EXERCISE	2,061	2,061				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/25/2025	6,652.2500	EXERCISE	375	375				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/26/2025	6,658.0000	09/26/2025	6,693.7500	EXERCISE	23,238	23,238				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/26/2025	6,658.2500	EXERCISE	2,925	2,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/26/2025	6,696.4620	EXERCISE	2,398	2,398				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	09/26/2025	6,657.5000	EXERCISE	900	900				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/29/2025	6,712.2500	09/29/2025	6,657.3136	EXERCISE	(104,379)	(104,379)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/29/2025	6,712.2500	09/29/2025	6,710.7500	EXERCISE	(2,175)	(2,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/29/2025	6,712.2500	09/29/2025	6,709.2500	EXERCISE	(300)	(300)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/30/2025	6,715.0000	09/30/2025	6,657.3136	EXERCISE	(72,108)	(72,108)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/30/2025	6,715.0000	09/30/2025	6,701.2500	EXERCISE	(2,063)	(2,063)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.0000	10/01/2025	6,764.5000	EXERCISE	4,250	4,250				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.0000	10/01/2025	6,764.2500	EXERCISE	1,350	1,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.0000	10/01/2025	6,714.5000	EXERCISE	(11,875)	(11,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.0000	10/01/2025	6,764.2500	EXERCISE	450	450				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,765.2500	10/01/2025	6,765.2500	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,714.7500	10/01/2025	6,765.0000	EXERCISE	2,513	2,513				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,766.0000	10/02/2025	6,693.7500	EXERCISE	(111,988)	(111,988)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,766.0000	10/02/2025	6,701.2500	EXERCISE	(38,850)	(38,850)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,769.5000	10/02/2025	6,701.2500	EXERCISE	(6,825)	(6,825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,769.5000	10/02/2025	6,767.7500	EXERCISE	(175)	(175)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,766.5000	10/02/2025	6,769.2500	EXERCISE	1,100	1,100				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	10/02/2025	6,769.2500	EXERCISE	18,113	18,113				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	10/02/2025	6,768.2500	EXERCISE	11,975	11,975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,648.5000	10/02/2025	6,767.7500	EXERCISE	5,963	5,963				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/02/2025	6,768.5000	10/02/2025	6,767.7500	EXERCISE	(38)	(38)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/03/2025	6,648.5000	10/03/2025	6,773.7500	EXERCISE	12,525	12,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/03/2025	6,766.0000	10/03/2025	6,773.7500	EXERCISE	388	388				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/06/2025	6,696.4620	EXERCISE	(166,118)	(166,118)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/06/2025	6,764.5000	EXERCISE	(15,763)	(15,763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,782.2500	10/06/2025	6,764.5000	EXERCISE	(1,775)	(1,775)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,782.2500	10/06/2025	6,693.7500	EXERCISE	(39,825)	(39,825)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,782.2500	10/06/2025	6,693.7500	EXERCISE	(13,275)	(13,275)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,782.2500	10/06/2025	6,764.7500	EXERCISE	(3,500)	(3,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/06/2025	6,782.5000	EXERCISE	(625)	(625)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/07/2025	6,776.5000	10/07/2025	6,764.7500	EXERCISE	(9,400)	(9,400)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/07/2025	6,776.5000	10/07/2025	6,764.7500	EXERCISE	(7,638)	(7,638)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/07/2025	6,766.0000	10/07/2025	6,764.7500	EXERCISE	(125)	(125)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/07/2025	6,766.0000	10/07/2025	6,765.0000	EXERCISE	(750)	(750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/07/2025	6,766.0000	10/07/2025	6,765.0000	EXERCISE	(500)	(500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	10/07/2025	6,776.7500	EXERCISE	25,650	25,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	10/07/2025	6,777.0000	EXERCISE	1,163	1,163				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.0000	EXERCISE	(4,400)	(4,400)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.2500	EXERCISE	(3,413)	(3,413)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.5000	EXERCISE	(2,750)	(2,750)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.2500	EXERCISE	(2,100)	(2,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,762.0000	10/08/2025	6,796.2500	EXERCISE	3,425	3,425				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,762.0000	10/08/2025	6,796.5000	EXERCISE	13,800	13,800				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,762.0000	10/08/2025	6,796.7500	EXERCISE	13,900	13,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,762.0000	10/08/2025	6,795.7500	EXERCISE	3,375	3,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,797.7500	10/08/2025	6,795.7500	EXERCISE	(200)	(200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,797.0000	EXERCISE	(225)	(225)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,806.0000	EXERCISE	10,688	10,688				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,765.0000	EXERCISE	(6,038)	(6,038)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,765.2500	EXERCISE	(5,100)	(5,100)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,805.7500	EXERCISE	7,050	7,050				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,765.2500	EXERCISE	(4,250)	(4,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,765.5000	EXERCISE	(3,350)	(3,350)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,778.2500	10/09/2025	6,765.5000	EXERCISE	(638)	(638)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,770.7500	EXERCISE	(4,600)	(4,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	10/09/2025	6,770.7500	EXERCISE	24,450	24,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/12/2025	6,648.5000	10/09/2025	6,806.0000	EXERCISE	23,625	23,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/16/2025	6,668.7500	10/09/2025	6,806.0000	EXERCISE	6,863	6,863				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	10/09/2025	6,770.7500	EXERCISE	1,700	1,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/22/2025	6,753.7500	10/09/2025	6,781.2500	EXERCISE	1,375	1,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/10/2025	6,791.5000	10/10/2025	6,595.5000	EXERCISE	(19,600)	(19,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/10/2025	6,791.5000	10/10/2025	6,624.5000	EXERCISE	(8,350)	(8,350)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	10/10/2025	6,595.7500	EXERCISE	(53,488)	(53,488)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,693.0000	10/10/2025	6,673.0000	EXERCISE	(4,000)	(4,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,696.5000	10/10/2025	6,673.0000	EXERCISE	(2,350)	(2,350)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,696.5000	10/10/2025	6,791.2500	EXERCISE	9,475	9,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/10/2025	6,696.5000	10/10/2025	6,595.7500	EXERCISE	(5,038)	(5,038)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/29/2025	6,712.2500	10/10/2025	6,595.7500	EXERCISE	(5,825)	(5,825)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/10/2025	6,595.7500	EXERCISE	(9,650)	(9,650)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,695.0000	10/13/2025	6,687.2500	EXERCISE	(25,963)	(25,963)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,689.5000	10/13/2025	6,687.2500	EXERCISE	(675)	(675)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,689.5000	10/13/2025	6,759.5000	EXERCISE	84,000	84,000				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,677.7500	10/13/2025	6,759.5000	EXERCISE	69,488	69,488				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,677.7500	10/13/2025	6,765.5000	EXERCISE	13,163	13,163				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,694.0000	10/14/2025	6,759.5000	EXERCISE	101,525	101,525				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,694.0000	10/14/2025	6,631.2500	EXERCISE	(50,200)	(50,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,688.5000	10/14/2025	6,631.2500	EXERCISE	(14,313)	(14,313)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,688.5000	10/14/2025	6,631.5000	EXERCISE	(39,900)	(39,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,688.5000	10/14/2025	6,631.2500	EXERCISE	(8,588)	(8,588)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,696.5000	10/14/2025	6,631.2500	EXERCISE	(3,263)	(3,263)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,693.7500	10/14/2025	6,631.2500	EXERCISE	(3,125)	(3,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/14/2025	6,694.2500	10/14/2025	6,631.2500	EXERCISE	(3,150)	(3,150)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/15/2025	6,694.2500	10/15/2025	6,685.0000	EXERCISE	(13,875)	(13,875)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/15/2025	6,693.2500	10/15/2025	6,685.0000	EXERCISE	(2,063)	(2,063)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/15/2025	6,693.2500	10/15/2025	6,697.5000	EXERCISE	425	425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/15/2025	6,712.0000	10/15/2025	6,700.0000	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/15/2025	6,713.2500	EXERCISE	(3,775)	(3,775)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,670.2500	EXERCISE	(44,625)	(44,625)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,796.7500	EXERCISE	150,375	150,375				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,759.5000	EXERCISE	88,200	88,200				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,759.7500	EXERCISE	88,550	88,550				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,624.5000	EXERCISE	(97,200)	(97,200)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,661.0000	EXERCISE	(44,375)	(44,375)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,670.2500	EXERCISE	(23,625)	(23,625)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,638.7500	EXERCISE	(49,088)	(49,088)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,705.5000	EXERCISE	7,650	7,650				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,657.0000	EXERCISE	(31,600)	(31,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.2500	EXERCISE	65,488	65,488				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,766.2500	EXERCISE	34,875	34,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,709.0000	EXERCISE	6,250	6,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.0000	EXERCISE	30,150	30,150				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.0000	EXERCISE	25,125	25,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,796.7500	EXERCISE	20,050	20,050				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,707.2500	EXERCISE	2,150	2,150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.5000	EXERCISE	15,150	15,150				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,774.0000	EXERCISE	7,750	7,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.2500	EXERCISE	5,038	5,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,797.5000	EXERCISE	5,050	5,050				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/16/2025	6,670.2500	EXERCISE	(1,700)	(1,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/16/2025	6,709.0000	EXERCISE	1,725	1,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,696.5000	10/16/2025	6,709.0000	EXERCISE	625	625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/16/2025	6,670.2500	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/16/2025	6,709.0000	EXERCISE	1,725	1,725				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,670.2500	EXERCISE	(87,450)	(87,450)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,701.2500	EXERCISE	(1,800)	(1,800)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,673.2500	EXERCISE	(25,500)	(25,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,670.5000	EXERCISE	(21,288)	(21,288)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,673.5000	EXERCISE	(17,850)	(17,850)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,673.7500	EXERCISE	(14,750)	(14,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,700.5000	EXERCISE	(1,375)	(1,375)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,701.0000	EXERCISE	(900)	(900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,698.5000	EXERCISE	(1,663)	(1,663)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,698.7500	EXERCISE	(1,575)	(1,575)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,701.2500	EXERCISE	(700)	(700)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,673.0000	EXERCISE	(9,075)	(9,075)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,700.0000	EXERCISE	(975)	(975)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,698.2500	EXERCISE	(1,250)	(1,250)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,701.5000	EXERCISE	(438)	(438)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,697.7500	EXERCISE	(1,100)	(1,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,698.0000	EXERCISE	(1,050)	(1,050)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,698.0000	EXERCISE	(1,050)	(1,050)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,699.2500	EXERCISE	(800)	(800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,700.5000	EXERCISE	(550)	(550)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,700.7500	EXERCISE	(500)	(500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,697.7500	EXERCISE	(825)	(825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,700.2500	EXERCISE	(300)	(300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	10/17/2025	6,701.5000	EXERCISE	(175)	(175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,697.5000	EXERCISE	2,275	2,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,698.2500	EXERCISE	2,313	2,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,698.5000	EXERCISE	2,325	2,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,699.0000	EXERCISE	2,350	2,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,699.2500	EXERCISE	2,363	2,363				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,699.5000	EXERCISE	2,375	2,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,652.0000	10/17/2025	6,701.0000	EXERCISE	2,450	2,450				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.7500	10/20/2025	6,713.2500	EXERCISE	(750)	(750)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.7500	10/20/2025	6,701.7500	EXERCISE	(4,550)	(4,550)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.7500	10/20/2025	6,702.0000	EXERCISE	(3,188)	(3,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.5000	10/20/2025	6,702.0000	EXERCISE	(625)	(625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.5000	10/20/2025	6,701.5000	EXERCISE	(3,250)	(3,250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.5000	10/20/2025	6,701.7500	EXERCISE	(1,913)	(1,913)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/20/2025	6,702.0000	EXERCISE	(10,838)	(10,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/20/2025	6,702.5000	EXERCISE	(3,588)	(3,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.2500	10/20/2025	6,702.5000	EXERCISE	(1,175)	(1,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,714.2500	10/20/2025	6,702.2500	EXERCISE	(600)	(600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/20/2025	6,714.2500	EXERCISE	(9,000)	(9,000)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,775.7500	10/21/2025	6,777.7500	EXERCISE	4,100	4,100				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,782.0000	10/21/2025	6,777.7500	EXERCISE	(4,463)	(4,463)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,775.5000	10/21/2025	6,781.7500	EXERCISE	625	625				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/22/2025	6,708.0000	EXERCISE	(26,500)	(26,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/22/2025	6,708.0000	EXERCISE	(26,500)	(26,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/22/2025	6,707.2500	EXERCISE	(23,450)	(23,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/22/2025	6,707.5000	EXERCISE	(20,025)	(20,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	10/22/2025	6,707.2500	EXERCISE	(3,350)	(3,350)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,782.0000	10/22/2025	6,707.2500	EXERCISE	(14,950)	(14,950)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,782.0000	10/22/2025	6,707.5000	EXERCISE	(18,625)	(18,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,782.0000	10/22/2025	6,707.7500	EXERCISE	(18,563)	(18,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,776.7500	10/22/2025	6,707.7500	EXERCISE	(6,900)	(6,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,776.7500	10/22/2025	6,708.2500	EXERCISE	(3,425)	(3,425)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/22/2025	6,753.7500	10/22/2025	6,736.5000	EXERCISE	(5,175)	(5,175)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/18/2025	6,696.5000	10/22/2025	6,736.5000	EXERCISE	6,000	6,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/24/2025	6,696.5000	10/22/2025	6,736.5000	EXERCISE	2,000	2,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/24/2025	6,696.5000	10/22/2025	6,770.0000	EXERCISE	7,350	7,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	09/29/2025	6,712.2500	10/22/2025	6,770.0000	EXERCISE	8,663	8,663				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.2500	10/22/2025	6,711.5000	EXERCISE	(2,538)	(2,538)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/22/2025	6,688.5000	10/22/2025	6,736.5000	EXERCISE	4,800	4,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,695.0000	10/22/2025	6,736.5000	EXERCISE	2,075	2,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/22/2025	6,769.7500	EXERCISE	4,763	4,763				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,762.7500	EXERCISE	(11,700)	(11,700)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,737.0000	EXERCISE	(17,438)	(17,438)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,762.5000	EXERCISE	(3,975)	(3,975)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,780.7500	EXERCISE	2,250	2,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/01/2025	6,762.2500	10/23/2025	6,780.7500	EXERCISE	925	925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,780.7500	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/23/2025	6,775.7500	10/23/2025	6,737.7500	EXERCISE	(1,900)	(1,900)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,708.2500	EXERCISE	(82,775)	(82,775)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,708.5000	EXERCISE	(76,700)	(76,700)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,708.7500	EXERCISE	(70,650)	(70,650)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,709.0000	EXERCISE	(52,875)	(52,875)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,710.7500	EXERCISE	(40,513)	(40,513)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,709.0000	EXERCISE	(29,375)	(29,375)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,709.2500	EXERCISE	(29,313)	(29,313)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,710.2500	EXERCISE	(29,063)	(29,063)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,838.2500	10/24/2025	6,711.2500	EXERCISE	(6,350)	(6,350)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,710.2500	EXERCISE	(31,688)	(31,688)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,708.5000	EXERCISE	(25,700)	(25,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,709.7500	EXERCISE	(25,450)	(25,450)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,710.0000	EXERCISE	(25,400)	(25,400)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,711.5000	EXERCISE	(25,100)	(25,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,708.7500	EXERCISE	(19,238)	(19,238)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.0000	10/24/2025	6,711.0000	EXERCISE	(12,600)	(12,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,780.0000	10/24/2025	6,711.7500	EXERCISE	(6,825)	(6,825)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,780.0000	10/24/2025	6,709.2500	EXERCISE	(3,538)	(3,538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,780.0000	10/24/2025	6,710.0000	EXERCISE	(3,500)	(3,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,780.0000	10/24/2025	6,710.5000	EXERCISE	(3,475)	(3,475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,780.0000	10/24/2025	6,710.5000	EXERCISE	(3,475)	(3,475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,779.7500	10/24/2025	6,710.7500	EXERCISE	(3,450)	(3,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	10/24/2025	6,779.5000	EXERCISE	(4,700)	(4,700)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	10/27/2025	6,728.5000	EXERCISE	(62,825)	(62,825)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	10/27/2025	6,728.2500	EXERCISE	(35,950)	(35,950)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	10/27/2025	6,711.7500	EXERCISE	(9,813)	(9,813)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,910.2500	10/28/2025	6,736.7500	EXERCISE	(260,250)	(260,250)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,910.2500	10/28/2025	6,762.7500	EXERCISE	(66,375)	(66,375)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,925.2500	10/28/2025	6,762.7500	EXERCISE	(130,000)	(130,000)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,925.2500	10/28/2025	6,769.7500	EXERCISE	(147,725)	(147,725)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.5000	10/29/2025	6,938.7500	EXERCISE	20,213	20,213				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.5000	10/29/2025	6,938.5000	EXERCISE	14,250	14,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.5000	10/29/2025	6,938.2500	EXERCISE	938	938				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,938.2500	EXERCISE	9,250	9,250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,937.7500	EXERCISE	4,500	4,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,938.0000	EXERCISE	3,650	3,650				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,938.5000	EXERCISE	3,750	3,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,938.7500	EXERCISE	2,850	2,850				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,939.0000	EXERCISE	2,888	2,888				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,927.7500	10/29/2025	6,938.0000	EXERCISE	1,025	1,025				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,927.7500	EXERCISE	1,600	1,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,939.5000	EXERCISE	988	988				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/30/2025	6,854.0000	10/30/2025	6,935.0000	EXERCISE	121,500	121,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/30/2025	6,854.0000	10/30/2025	6,762.7500	EXERCISE	(27,375)	(27,375)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/30/2025	6,854.2500	10/30/2025	6,935.2500	EXERCISE	20,250	20,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/30/2025	6,762.2500	10/30/2025	6,891.0000	EXERCISE	38,625	38,625				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/30/2025	6,891.0000	EXERCISE	4,475	4,475				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	10/30/2025	6,935.0000	EXERCISE	33,375	33,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/30/2025	6,935.0000	EXERCISE	7,313	7,313				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/30/2025	6,853.2500	EXERCISE	6,450	6,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/06/2025	6,788.7500	10/30/2025	6,890.2500	EXERCISE	10,150	10,150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/30/2025	6,853.2500	EXERCISE	26,813	26,813				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	10/30/2025	6,890.2500	EXERCISE	10,788	10,788				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,871.0000	10/31/2025	6,939.0000	EXERCISE	30,600	30,600				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,871.0000	10/31/2025	6,939.0000	EXERCISE	20,400	20,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,875.2500	10/31/2025	6,763.0000	EXERCISE	(11,225)	(11,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,893.7500	10/31/2025	6,763.0000	EXERCISE	(6,538)	(6,538)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,899.0000	10/31/2025	6,762.7500	EXERCISE	(34,063)	(34,063)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,883.0000	11/03/2025	6,939.2500	EXERCISE	61,875	61,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,883.0000	11/03/2025	6,939.0000	EXERCISE	11,200	11,200				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,895.0000	11/03/2025	6,939.0000	EXERCISE	13,200	13,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,895.0000	11/03/2025	6,939.2500	EXERCISE	6,638	6,638				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,883.0000	11/03/2025	6,895.2500	EXERCISE	1,225	1,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,883.0000	11/03/2025	6,894.7500	EXERCISE	588	588				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/04/2025	6,800.7500	11/04/2025	6,809.0000	EXERCISE	5,363	5,363				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/03/2025	6,895.0000	11/04/2025	6,809.0000	EXERCISE	(12,900)	(12,900)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/04/2025	6,695.0000	11/04/2025	6,799.7500	EXERCISE	26,188	26,188				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,677.2500	11/04/2025	6,799.7500	EXERCISE	6,125	6,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,677.2500	11/04/2025	6,865.5000	EXERCISE	9,413	9,413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/08/2025	6,801.5000	11/04/2025	6,865.5000	EXERCISE	3,200	3,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	11/04/2025	6,800.0000	EXERCISE	18,825	18,825				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,783.0000	11/05/2025	6,850.5000	EXERCISE	67,500	67,500				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,783.0000	11/05/2025	6,850.5000	EXERCISE	43,875	43,875				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,783.0000	11/05/2025	6,850.7500	EXERCISE	27,100	27,100				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,783.0000	11/05/2025	6,850.2500	EXERCISE	10,088	10,088				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,783.0000	11/05/2025	6,824.0000	EXERCISE	4,100	4,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,823.0000	11/05/2025	6,850.7500	EXERCISE	1,388	1,388				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/06/2025	6,765.5000	11/06/2025	6,744.2500	EXERCISE	(27,625)	(27,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/06/2025	6,814.2500	11/06/2025	6,744.2500	EXERCISE	(17,500)	(17,500)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	11/06/2025	6,762.5000	EXERCISE	71,100	71,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	11/06/2025	6,744.5000	EXERCISE	4,125	4,125				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	11/06/2025	6,744.5000	EXERCISE	(32,800)	(32,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	11/06/2025	6,744.5000	EXERCISE	(5,950)	(5,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.2500	11/06/2025	6,744.5000	EXERCISE	(13,913)	(13,913)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/13/2025	6,695.0000	11/06/2025	6,744.5000	EXERCISE	4,950	4,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,775.5000	11/06/2025	6,811.0000	EXERCISE	3,550	3,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/16/2025	6,674.5000	11/06/2025	6,762.5000	EXERCISE	4,400	4,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/20/2025	6,774.2500	11/06/2025	6,762.5000	EXERCISE	(588)	(588)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/21/2025	6,775.7500	11/06/2025	6,762.5000	EXERCISE	(663)	(663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,826.5000	11/06/2025	6,762.5000	EXERCISE	(3,200)	(3,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.7500	11/06/2025	6,810.5000	EXERCISE	(2,725)	(2,725)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/17/2025	6,703.2500	11/06/2025	6,744.5000	EXERCISE	8,250	8,250				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,809.0000	EXERCISE	96,113	96,113				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,851.0000	EXERCISE	115,288	115,288				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,693.7500	EXERCISE	(59,850)	(59,850)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,851.0000	EXERCISE	80,200	80,200				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,751.7500	EXERCISE	700	700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,865.0000	EXERCISE	5,713	5,713				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,865.0000	EXERCISE	68,400	68,400				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,695.5000	EXERCISE	(36,075)	(36,075)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,850.7500	EXERCISE	49,875	49,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,745.7500	EXERCISE	(2,625)	(2,625)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,850.7500	EXERCISE	44,888	44,888				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,746.0000	EXERCISE	(1,750)	(1,750)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,851.2500	EXERCISE	30,075	30,075				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,744.2500	EXERCISE	(2,025)	(2,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,851.2500	EXERCISE	25,063	25,063				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,851.5000	EXERCISE	20,100	20,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,851.5000	EXERCISE	10,050	10,050				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,693.7500	EXERCISE	(22,900)	(22,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,695.5000	EXERCISE	(11,100)	(11,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,744.0000	EXERCISE	(1,400)	(1,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,705.5000	EXERCISE	(4,550)	(4,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/07/2025	6,744.2500	EXERCISE	(338)	(338)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,856.7500	11/10/2025	6,863.2500	EXERCISE	12,025	12,025				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,856.7500	11/10/2025	6,758.2500	EXERCISE	(54,175)	(54,175)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,800.7500	11/10/2025	6,758.2500	EXERCISE	(17,000)	(17,000)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,800.7500	11/10/2025	6,751.7500	EXERCISE	(44,100)	(44,100)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,800.7500	11/10/2025	6,779.7500	EXERCISE	(16,800)	(16,800)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/06/2025	6,858.7500	11/11/2025	6,779.7500	EXERCISE	(35,550)	(35,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.7500	11/11/2025	6,779.7500	EXERCISE	(15,800)	(15,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.5000	11/11/2025	6,779.7500	EXERCISE	(7,875)	(7,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.5000	11/11/2025	6,779.7500	EXERCISE	(3,938)	(3,938)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/11/2025	6,858.7500	EXERCISE	(1,325)	(1,325)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,877.7500	EXERCISE	11,250	11,250				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,875.2500	EXERCISE	8,125	8,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,877.7500	EXERCISE	3,750	3,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,877.7500	EXERCISE	3,750	3,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,874.7500	EXERCISE	3,938	3,938				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,875.0000	EXERCISE	4,000	4,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,877.5000	EXERCISE	4,625	4,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,859.0000	11/12/2025	6,874.5000	EXERCISE	2,325	2,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,874.5000	EXERCISE	13	13				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,874.7500	EXERCISE	100	100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,876.2500	EXERCISE	400	400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,877.2500	EXERCISE	600	600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,875.0000	EXERCISE	75	75				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/12/2025	6,875.0000	EXERCISE	150	150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/12/2025	6,875.5000	EXERCISE	525	525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/12/2025	6,877.0000	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.7500	11/12/2025	6,877.0000	EXERCISE	913	913				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.7500	11/12/2025	6,877.0000	EXERCISE	1,825	1,825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,858.7500	11/12/2025	6,876.5000	EXERCISE	888	888				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,888.2500	11/12/2025	6,877.5000	EXERCISE	(538)	(538)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,888.2500	EXERCISE	2,100	2,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,879.7500	EXERCISE	275	275				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/13/2025	6,751.0000	11/13/2025	6,758.7500	EXERCISE	3,875	3,875				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	11/13/2025	6,758.7500	EXERCISE	(52,238)	(52,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	11/13/2025	6,764.5000	EXERCISE	(7,175)	(7,175)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.2500	11/13/2025	6,764.5000	EXERCISE	(25,463)	(25,463)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,925.2500	11/13/2025	6,764.5000	EXERCISE	(32,150)	(32,150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,925.2500	11/13/2025	6,765.7500	EXERCISE	(23,925)	(23,925)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/29/2025	6,919.7500	11/13/2025	6,765.7500	EXERCISE	(23,100)	(23,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,823.0000	11/13/2025	6,765.7500	EXERCISE	(2,863)	(2,863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,823.0000	11/13/2025	6,882.2500	EXERCISE	5,925	5,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,875.2500	11/13/2025	6,882.2500	EXERCISE	350	350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,875.2500	11/13/2025	6,882.0000	EXERCISE	338	338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/24/2025	6,837.5000	11/13/2025	6,882.0000	EXERCISE	2,225	2,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/27/2025	6,908.0000	11/13/2025	6,765.7500	EXERCISE	(7,113)	(7,113)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/28/2025	6,925.2500	11/13/2025	6,765.7500	EXERCISE	(15,950)	(15,950)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	10/31/2025	6,875.2500	11/13/2025	6,880.7500	EXERCISE	275	275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/05/2025	6,823.0000	11/13/2025	6,880.7500	EXERCISE	2,888	2,888				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/13/2025	6,758.7500	EXERCISE	1,163	1,163				
	144		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,782.0000	EXERCISE	223,200	223,200				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,766.7500	EXERCISE	9,450	9,450				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,767.0000	EXERCISE	8,000	8,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,766.5000	EXERCISE	6,200	6,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,719.0000	EXERCISE	(6,400)	(6,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,781.5000	EXERCISE	3,050	3,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,781.5000	EXERCISE	1,525	1,525				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,783.5000	EXERCISE	19,500	19,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,766.5000	EXERCISE	3,875	3,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,719.0000	EXERCISE	(6,400)	(6,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,719.0000	EXERCISE	(1,600)	(1,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,769.5000	EXERCISE	925	925				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,688.7500	11/17/2025	6,725.2500	EXERCISE	62,050	62,050				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,688.7500	11/17/2025	6,725.5000	EXERCISE	20,213	20,213				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,774.7500	11/17/2025	6,725.5000	EXERCISE	(17,238)	(17,238)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,774.7500	11/17/2025	6,878.2500	EXERCISE	36,225	36,225				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,774.7500	11/17/2025	6,878.7500	EXERCISE	36,400	36,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,774.7500	11/17/2025	6,877.7500	EXERCISE	20,600	20,600				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.0000	11/17/2025	6,877.7500	EXERCISE	10,275	10,275				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.0000	11/17/2025	6,879.0000	EXERCISE	31,200	31,200				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.0000	11/17/2025	6,878.5000	EXERCISE	25,875	25,875				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.0000	11/17/2025	6,878.5000	EXERCISE	10,350	10,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.2500	11/17/2025	6,878.5000	EXERCISE	15,488	15,488				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.2500	11/17/2025	6,879.0000	EXERCISE	20,750	20,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/17/2025	6,775.2500	11/17/2025	6,878.0000	EXERCISE	15,413	15,413				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/17/2025	6,771.0000	EXERCISE	3,000	3,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/17/2025	6,688.7500	EXERCISE	(6,225)	(6,225)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/18/2025	6,637.5000	11/18/2025	6,617.5000	EXERCISE	(30,000)	(30,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/18/2025	6,639.2500	EXERCISE	(16,763)	(16,763)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/18/2025	6,639.2500	EXERCISE	(5,588)	(5,588)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,639.5000	11/19/2025	6,630.5000	EXERCISE	(3,600)	(3,600)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,639.5000	11/19/2025	6,630.2500	EXERCISE	(3,238)	(3,238)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,639.5000	11/19/2025	6,630.0000	EXERCISE	(2,850)	(2,850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,639.5000	11/19/2025	6,630.7500	EXERCISE	(1,750)	(1,750)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,639.5000	11/19/2025	6,630.5000	EXERCISE	(1,350)	(1,350)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/19/2025	6,661.2500	EXERCISE	(26,925)	(26,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/19/2025	6,631.5000	EXERCISE	(5,975)	(5,975)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/19/2025	6,640.2500	11/19/2025	6,661.2500	EXERCISE	1,050	1,050				
	122		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,767.0000	EXERCISE	318,725	318,725				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,556.7500	EXERCISE	(655,700)	(655,700)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,761.5000	EXERCISE	84,150	84,150				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,637.5000	EXERCISE	(57,938)	(57,938)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,621.2500	EXERCISE	(46,750)	(46,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,764.5000	EXERCISE	22,388	22,388				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,879.2500	EXERCISE	57,575	57,575				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,579.2500	EXERCISE	(47,425)	(47,425)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,621.5000	EXERCISE	(32,638)	(32,638)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,879.0000	EXERCISE	24,638	24,638				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,879.0000	EXERCISE	4,513	4,513				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,879.7500	EXERCISE	18,200	18,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,879.2500	EXERCISE	13,575	13,575				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,879.5000	EXERCISE	13,613	13,613				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,880.0000	EXERCISE	13,688	13,688				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,879.5000	EXERCISE	4,538	4,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,880.0000	EXERCISE	4,563	4,563				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,751.0000	11/20/2025	6,579.2500	EXERCISE	(231,863)	(231,863)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,856.7500	11/20/2025	6,579.2500	EXERCISE	(13,875)	(13,875)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/10/2025	6,856.7500	11/20/2025	6,556.7500	EXERCISE	(105,000)	(105,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,788.7500	11/20/2025	6,556.7500	EXERCISE	(81,200)	(81,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/20/2025	6,556.7500	EXERCISE	(15,875)	(15,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/20/2025	6,621.2500	EXERCISE	(25,300)	(25,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/20/2025	6,621.2500	EXERCISE	(25,075)	(25,075)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,751.0000	11/20/2025	6,579.2500	EXERCISE	(25,763)	(25,763)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/07/2025	6,751.0000	11/20/2025	6,579.2500	EXERCISE	(17,175)	(17,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/20/2025	6,856.7500	11/20/2025	6,556.7500	EXERCISE	(15,000)	(15,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/11/2025	6,872.0000	11/20/2025	6,556.7500	EXERCISE	(15,763)	(15,763)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/12/2025	6,874.2500	11/20/2025	6,556.7500	EXERCISE	(15,875)	(15,875)				
	108		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,767.0000	EXERCISE	807,300	807,300				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,617.5000	EXPIRATION						
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,576.7500	EXERCISE	(148,738)	(148,738)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,581.5000	EXERCISE	(63,000)	(63,000)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,881.7500	EXERCISE	422,800	422,800				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.5000	EXERCISE	240,700	240,700				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,577.0000	EXERCISE	(56,700)	(56,700)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,638.7500	EXERCISE	21,250	21,250				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,677.7500	EXERCISE	57,238	57,238				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,769.7500	EXERCISE	76,125	76,125				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,769.5000	EXERCISE	60,800	60,800				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,577.2500	EXERCISE	(16,100)	(16,100)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,784.2500	EXERCISE	41,688	41,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,784.5000	EXERCISE	25,050	25,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,782.0000	EXERCISE	16,450	16,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,782.2500	EXERCISE	16,475	16,475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,784.2500	EXERCISE	16,675	16,675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,784.7500	EXERCISE	16,725	16,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.0000	EXERCISE	8,275	8,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.0000	EXERCISE	8,275	8,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.5000	EXERCISE	8,300	8,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.7500	EXERCISE	8,313	8,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,783.7500	EXERCISE	8,313	8,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,785.0000	EXERCISE	8,375	8,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,785.2500	EXERCISE	8,388	8,388				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,785.2500	EXERCISE	8,388	8,388				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,785.7500	EXERCISE	8,413	8,413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,786.0000	EXERCISE	8,425	8,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,786.0000	EXERCISE	8,425	8,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,786.7500	EXERCISE	8,463	8,463				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,621.2500	EXERCISE	563	563				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/18/2025	6,722.5000	11/24/2025	6,677.7500	EXERCISE	(60,413)	(60,413)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/24/2025	6,724.2500	11/24/2025	6,677.7500	EXERCISE	(41,850)	(41,850)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/24/2025	6,645.7500	11/24/2025	6,677.7500	EXERCISE	8,000	8,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/24/2025	6,634.0000	11/24/2025	6,677.7500	EXERCISE	8,750	8,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/24/2025	6,634.0000	11/24/2025	6,677.7500	EXERCISE	4,375	4,375				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/24/2025	6,721.0000	EXERCISE	31,050	31,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/24/2025	6,634.0000	EXERCISE	825	825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/21/2025	6,617.5000	11/24/2025	6,646.2500	EXERCISE	1,438	1,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/24/2025	6,617.5000	11/24/2025	6,721.0000	EXERCISE	15,525	15,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/14/2025	6,751.0000	11/24/2025	6,721.0000	EXERCISE	(1,500)	(1,500)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/25/2025	6,720.2500	11/25/2025	6,781.7500	EXERCISE	55,350	55,350				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/25/2025	6,720.0000	11/25/2025	6,781.7500	EXERCISE	6,175	6,175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/25/2025	6,617.5000	11/25/2025	6,718.7500	EXERCISE	5,063	5,063				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/25/2025	6,781.5000	11/25/2025	6,718.7500	EXERCISE	(3,138)	(3,138)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/26/2025	6,833.0000	11/26/2025	6,839.5000	EXERCISE	1,300	1,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/26/2025	6,833.0000	11/26/2025	6,798.5000	EXERCISE	(5,175)	(5,175)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,781.7500	EXERCISE	(88,275)	(88,275)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,831.2500	EXERCISE	(32,288)	(32,288)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,633.2500	EXERCISE	(137,250)	(137,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,633.2500	EXERCISE	(80,063)	(80,063)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,797.5000	EXERCISE	(45,150)	(45,150)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,831.5000	EXERCISE	(18,300)	(18,300)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,632.0000	EXERCISE	(115,000)	(115,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,661.0000	EXERCISE	(70,350)	(70,350)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,661.0000	EXERCISE	(30,113)	(30,113)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,703.2500	EXERCISE	(71,325)	(71,325)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,678.0000	EXERCISE	(73,500)	(73,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,633.5000	EXERCISE	(91,300)	(91,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,677.7500	EXERCISE	(64,313)	(64,313)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,631.7500	EXERCISE	(68,925)	(68,925)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,633.0000	EXERCISE	(68,550)	(68,550)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,633.0000	EXERCISE	(57,125)	(57,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,633.0000	EXERCISE	(11,438)	(11,438)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,703.5000	EXERCISE	(39,563)	(39,563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,631.0000	EXERCISE	(57,688)	(57,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,632.2500	EXERCISE	(57,375)	(57,375)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,632.5000	EXERCISE	(57,313)	(57,313)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.7500	11/28/2025	6,631.5000	EXERCISE	(34,538)	(34,538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,631.5000	EXERCISE	(11,500)	(11,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,631.5000	EXERCISE	(46,000)	(46,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,632.5000	EXERCISE	(45,800)	(45,800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,630.7500	EXERCISE	(34,613)	(34,613)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,631.2500	EXERCISE	(34,538)	(34,538)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,632.0000	EXERCISE	(34,425)	(34,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,632.2500	EXERCISE	(11,463)	(11,463)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,632.2500	EXERCISE	(22,900)	(22,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,632.7500	EXERCISE	(34,275)	(34,275)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,633.5000	EXERCISE	(34,163)	(34,163)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,634.0000	EXERCISE	(34,088)	(34,088)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,631.7500	EXERCISE	(22,950)	(22,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,632.7500	EXERCISE	(22,850)	(22,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,633.2500	EXERCISE	(11,400)	(11,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,633.2500	EXERCISE	(11,400)	(11,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,633.7500	EXERCISE	(22,750)	(22,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.0000	11/28/2025	6,634.5000	EXERCISE	(11,325)	(11,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,631.2500	EXERCISE	(11,500)	(11,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,861.0000	11/28/2025	6,634.0000	EXERCISE	(11,350)	(11,350)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,855.7500	EXERCISE	(5,000)	(5,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,831.5000	EXERCISE	(6,100)	(6,100)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,854.0000	11/28/2025	6,831.5000	EXERCISE	(9,000)	(9,000)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,854.0000	11/28/2025	6,831.7500	EXERCISE	(11,125)	(11,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,854.0000	11/28/2025	6,830.2500	EXERCISE	(3,563)	(3,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,830.2500	EXERCISE	(3,175)	(3,175)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/19/2025	BAML -	11/28/2025	6,862.0000	11/28/2025	6,857.7500	EXERCISE	(213)	(213)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/01/2025	6,821.5000	12/01/2025	6,797.5000	EXERCISE	(7,200)	(7,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/01/2025	6,820.5000	EXERCISE	71,050	71,050				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.5000	12/02/2025	6,839.7500	EXERCISE	175	175				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.5000	12/02/2025	6,827.5000	EXERCISE	(7,200)	(7,200)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.5000	12/02/2025	6,832.5000	EXERCISE	(3,500)	(3,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.5000	12/02/2025	6,839.0000	EXERCISE	(150)	(150)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.5000	12/02/2025	6,839.5000	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,839.5000	EXERCISE	13	13				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,832.5000	EXERCISE	(1,688)	(1,688)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,839.5000	EXERCISE	50	50				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,840.0000	EXERCISE	150	150				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,839.2500	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,797.5000	EXERCISE	(2,088)	(2,088)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,839.2500	12/02/2025	6,839.0000	EXERCISE	(13)	(13)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,841.0000	12/02/2025	6,828.0000	EXERCISE	(650)	(650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,617.5000	12/02/2025	6,828.5000	EXERCISE	10,550	10,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,841.7500	12/02/2025	6,828.5000	EXERCISE	(663)	(663)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,858.5000	EXERCISE	2,450	2,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,858.5000	EXERCISE	700	700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/03/2025	6,847.5000	12/03/2025	6,858.5000	EXERCISE	1,100	1,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/03/2025	6,847.5000	12/03/2025	6,858.7500	EXERCISE	563	563				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/03/2025	6,850.5000	EXERCISE	34,950	34,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/03/2025	6,861.0000	EXERCISE	12,175	12,175				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/03/2025	6,862.0000	EXERCISE	12,225	12,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/03/2025	6,862.0000	EXERCISE	12,225	12,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/21/2025	6,617.5000	12/03/2025	6,861.0000	EXERCISE	12,175	12,175				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/04/2025	6,617.5000	12/04/2025	6,842.2500	EXERCISE	168,563	168,563				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/26/2025	6,833.0000	12/04/2025	6,842.2500	EXERCISE	3,700	3,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,842.2500	EXERCISE	(988)	(988)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,861.5000	EXERCISE	(75)	(75)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,862.7500	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,863.2500	EXERCISE	63	63				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,863.5000	EXERCISE	75	75				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,868.0000	EXERCISE	300	300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/04/2025	6,617.5000	12/04/2025	6,840.0000	EXERCISE	22,250	22,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/26/2025	6,833.0000	12/04/2025	6,840.0000	EXERCISE	700	700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/04/2025	6,863.2500	EXERCISE	63	63				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/25/2025	6,720.0000	12/04/2025	6,861.5000	EXERCISE	7,075	7,075				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,860.0000	EXERCISE	(12,675)	(12,675)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,860.5000	EXERCISE	(12,350)	(12,350)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,840.7500	EXERCISE	(23,250)	(23,250)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,840.5000	EXERCISE	(21,450)	(21,450)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,842.0000	EXERCISE	(16,875)	(16,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,858.7500	EXERCISE	(9,338)	(9,338)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,859.7500	EXERCISE	(8,888)	(8,888)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,860.2500	EXERCISE	(7,700)	(7,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,860.2500	EXERCISE	(963)	(963)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,860.2500	EXERCISE	(8,663)	(8,663)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,861.2500	EXERCISE	(7,300)	(7,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,842.0000	EXERCISE	(13,125)	(13,125)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,859.0000	EXERCISE	(7,175)	(7,175)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,840.0000	EXERCISE	(11,850)	(11,850)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,859.2500	EXERCISE	(6,075)	(6,075)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,859.7500	EXERCISE	(5,925)	(5,925)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,840.2500	EXERCISE	(9,813)	(9,813)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.5000	12/05/2025	6,841.0000	EXERCISE	(9,625)	(9,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,841.0000	EXERCISE	(9,313)	(9,313)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,841.5000	EXERCISE	(9,188)	(9,188)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,841.7500	EXERCISE	(9,125)	(9,125)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,841.7500	EXERCISE	(7,300)	(7,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,859.5000	EXERCISE	(1,875)	(1,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,859.5000	EXERCISE	(1,975)	(1,975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,841.2500	EXERCISE	(5,700)	(5,700)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,841.5000	EXERCISE	(5,663)	(5,663)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,859.0000	EXERCISE	(3,038)	(3,038)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,860.5000	EXERCISE	(938)	(938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,860.5000	EXERCISE	(1,775)	(1,775)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,861.0000	EXERCISE	(2,588)	(2,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,840.5000	EXERCISE	(3,775)	(3,775)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,841.2500	EXERCISE	(3,700)	(3,700)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,842.2500	EXERCISE	(3,700)	(3,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,879.2500	12/05/2025	6,859.5000	EXERCISE	(988)	(988)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,876.2500	12/05/2025	6,859.5000	EXERCISE	(838)	(838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,876.2500	12/05/2025	6,840.7500	EXERCISE	(1,775)	(1,775)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.7500	EXERCISE	3,988	3,988				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.0000	EXERCISE	3,000	3,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,867.7500	EXERCISE	4,638	4,638				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.5000	EXERCISE	1,400	1,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.5000	EXERCISE	1,400	1,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.5000	EXERCISE	1,600	1,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.2500	EXERCISE	1,550	1,550				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.0000	EXERCISE	1,125	1,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.7500	EXERCISE	1,238	1,238				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.2500	EXERCISE	675	675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.2500	EXERCISE	675	675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,861.7500	EXERCISE	725	725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,854.5000	12/08/2025	6,862.2500	EXERCISE	388	388				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.2500	EXERCISE	(650)	(650)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.5000	EXERCISE	(1,275)	(1,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.2500	EXERCISE	(1,300)	(1,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.5000	EXERCISE	(1,275)	(1,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.7500	EXERCISE	(1,250)	(1,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,863.2500	EXERCISE	(1,200)	(1,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,861.7500	EXERCISE	(675)	(675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.2500	EXERCISE	(650)	(650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,863.2500	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,863.5000	EXERCISE	(588)	(588)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,861.5000	EXERCISE	(688)	(688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.2500	12/08/2025	6,862.0000	EXERCISE	(663)	(663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,862.5000	EXERCISE	(625)	(625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,863.0000	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,863.0000	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,863.5000	EXERCISE	(575)	(575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,864.2500	EXERCISE	(538)	(538)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,865.2500	EXERCISE	(488)	(488)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,865.5000	EXERCISE	(475)	(475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,866.0000	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/08/2025	6,875.0000	12/08/2025	6,866.5000	EXERCISE	(425)	(425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/08/2025	6,854.0000	EXERCISE	(800)	(800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/08/2025	6,854.5000	EXERCISE	(375)	(375)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/09/2025	6,861.5000	12/09/2025	6,850.5000	EXERCISE	(6,050)	(6,050)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/09/2025	6,861.2500	12/09/2025	6,850.5000	EXERCISE	(2,688)	(2,688)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,844.0000	EXERCISE	(88)	(88)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,844.2500	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,844.2500	EXPIRATION						
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.0000	12/10/2025	6,844.2500	EXERCISE	38	38				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.0000	12/10/2025	6,843.7500	EXERCISE	(50)	(50)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,844.0000	12/10/2025	6,844.0000	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,891.0000	12/10/2025	6,844.0000	EXERCISE	(4,700)	(4,700)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/11/2025	6,878.2500	12/11/2025	6,899.0000	EXERCISE	11,413	11,413				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/11/2025	6,908.7500	12/11/2025	6,899.0000	EXERCISE	(1,950)	(1,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/11/2025	6,908.7500	12/11/2025	6,863.2500	EXERCISE	(4,550)	(4,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	11/28/2025	6,862.0000	12/11/2025	6,863.2500	EXERCISE	63	63				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/02/2025	6,841.0000	12/11/2025	6,863.2500	EXERCISE	1,113	1,113				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/11/2025	6,899.0000	EXERCISE	2,075	2,075				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,867.7500	EXERCISE	165,550	165,550				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,812.0000	EXERCISE	(70,725)	(70,725)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,842.7500	EXERCISE	16,200	16,200				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,830.5000	EXERCISE	1,375	1,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,842.5000	EXERCISE	663	663				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.0000	12/12/2025	6,842.5000	EXERCISE	12,150	12,150				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.0000	12/12/2025	6,850.5000	EXERCISE	8,600	8,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,910.2500	12/12/2025	6,850.5000	EXERCISE	(23,900)	(23,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,910.2500	12/12/2025	6,868.0000	EXERCISE	(2,113)	(2,113)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,836.7500	12/12/2025	6,813.7500	EXERCISE	(18,400)	(18,400)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,813.7500	EXERCISE	(3,875)	(3,875)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,842.2500	EXERCISE	3,900	3,900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/12/2025	6,842.2500	EXERCISE	(9,000)	(9,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/12/2025	6,910.2500	EXERCISE	1,600	1,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/12/2025	6,836.7500	12/12/2025	6,829.5000	EXERCISE	(1,088)	(1,088)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/12/2025	6,829.5000	EXERCISE	(4,875)	(4,875)				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,830.7500	12/15/2025	6,850.5000	EXERCISE	80,975	80,975				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,830.7500	12/15/2025	6,889.2500	EXERCISE	117,000	117,000				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,830.7500	12/15/2025	6,846.0000	EXERCISE	12,963	12,963				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,830.7500	12/15/2025	6,845.5000	EXERCISE	5,900	5,900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,884.0000	12/15/2025	6,845.5000	EXERCISE	(9,625)	(9,625)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,884.0000	12/15/2025	6,864.7500	EXERCISE	(12,513)	(12,513)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,884.0000	12/15/2025	6,845.7500	EXERCISE	(21,038)	(21,038)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,884.0000	12/15/2025	6,845.2500	EXERCISE	(17,438)	(17,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,884.0000	12/15/2025	6,908.5000	EXERCISE	2,450	2,450				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,908.5000	EXERCISE	25,550	25,550				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,843.7500	EXERCISE	2,475	2,475				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,845.7500	EXERCISE	3,075	3,075				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,846.2500	EXERCISE	3,225	3,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,844.5000	EXERCISE	900	900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,844.5000	EXERCISE	1,350	1,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,844.7500	EXERCISE	2,313	2,313				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,845.0000	EXERCISE	2,375	2,375				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,846.5000	EXERCISE	2,750	2,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,845.0000	EXERCISE	1,900	1,900				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.5000	12/15/2025	6,846.2500	EXERCISE	2,150	2,150				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,844.0000	EXERCISE	950	950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,845.2500	EXERCISE	1,075	1,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,845.5000	EXERCISE	550	550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,845.5000	EXERCISE	550	550				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,846.0000	EXERCISE	1,150	1,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,834.5000	12/15/2025	6,846.5000	EXERCISE	600	600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.7500	12/15/2025	6,846.5000	EXERCISE	538	538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.7500	12/15/2025	6,844.5000	EXERCISE	438	438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.7500	12/15/2025	6,846.7500	EXERCISE	550	550				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,878.2500	12/15/2025	6,830.7500	EXERCISE	(78,375)	(78,375)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/10/2025	6,891.0000	12/15/2025	6,830.7500	EXERCISE	(18,075)	(18,075)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/09/2025	6,848.0000	12/15/2025	6,830.7500	EXERCISE	(1,725)	(1,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/15/2025	6,830.7500	EXERCISE	(2,925)	(2,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/15/2025	6,883.7500	EXERCISE	(275)	(275)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,835.2500	12/15/2025	6,883.7500	EXERCISE	2,425	2,425				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/15/2025	6,883.7500	EXERCISE	(275)	(275)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/05/2025	6,878.2500	12/15/2025	6,830.7500	EXERCISE	(11,875)	(11,875)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,856.7500	12/16/2025	6,846.7500	EXERCISE	(11,500)	(11,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,856.5000	12/16/2025	6,846.7500	EXERCISE	(3,900)	(3,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,856.5000	12/16/2025	6,839.5000	EXERCISE	(3,400)	(3,400)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,861.0000	12/16/2025	6,839.5000	EXERCISE	(8,600)	(8,600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,861.0000	12/16/2025	6,839.5000	EXERCISE	(4,300)	(4,300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,861.0000	12/16/2025	6,839.7500	EXERCISE	(3,188)	(3,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/16/2025	6,860.7500	12/16/2025	6,839.7500	EXERCISE	(1,050)	(1,050)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/16/2025	6,842.7500	EXERCISE	(11,625)	(11,625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/16/2025	6,855.7500	EXERCISE	(1,675)	(1,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/16/2025	6,855.7500	EXERCISE	(1,675)	(1,675)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,793.7500	EXERCISE	(45,375)	(45,375)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,795.0000	EXERCISE	(26,663)	(26,663)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,853.2500	12/17/2025	6,795.0000	EXERCISE	(11,650)	(11,650)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,853.2500	12/17/2025	6,795.2500	EXERCISE	(29,000)	(29,000)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,853.2500	12/17/2025	6,777.2500	EXERCISE	(26,600)	(26,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,777.2500	EXERCISE	(3,850)	(3,850)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,795.0000	EXERCISE	(17,775)	(17,775)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,795.5000	EXERCISE	(17,625)	(17,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,789.0000	EXERCISE	(6,525)	(6,525)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,853.2500	12/17/2025	6,789.0000	EXERCISE	(6,425)	(6,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,853.2500	12/17/2025	6,795.2500	EXERCISE	(2,900)	(2,900)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.0000	12/17/2025	6,795.2500	EXERCISE	(5,875)	(5,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/17/2025	6,854.0000	12/17/2025	6,795.2500	EXERCISE	(2,938)	(2,938)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,777.2500	EXERCISE	(44,800)	(44,800)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,793.7500	EXERCISE	(38,200)	(38,200)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,777.2500	EXERCISE	(16,800)	(16,800)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	107		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.7500	12/18/2025	6,889.2500	EXERCISE	334,375	334,375				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.7500	12/18/2025	6,858.7500	EXERCISE	118,400	118,400				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.7500	12/18/2025	6,846.7500	EXERCISE	46,000	46,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.5000	12/18/2025	6,846.7500	EXERCISE	1,013	1,013				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.5000	12/18/2025	6,786.7500	EXERCISE	(31,800)	(31,800)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.5000	12/18/2025	6,796.2500	EXERCISE	(22,688)	(22,688)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.5000	12/18/2025	6,796.2500	EXERCISE	(22,688)	(22,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.5000	12/18/2025	6,796.5000	EXERCISE	(7,500)	(7,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,828.7500	12/18/2025	6,796.5000	EXERCISE	(16,125)	(16,125)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,828.7500	12/18/2025	6,796.7500	EXERCISE	(22,400)	(22,400)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,828.7500	12/18/2025	6,796.7500	EXERCISE	(19,200)	(19,200)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,828.7500	12/18/2025	6,797.0000	EXERCISE	(19,050)	(19,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,828.7500	12/18/2025	6,796.0000	EXERCISE	(1,638)	(1,638)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	12/18/2025	6,796.0000	EXERCISE	(14,850)	(14,850)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	12/18/2025	6,796.0000	EXERCISE	(14,850)	(14,850)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	12/18/2025	6,787.0000	EXERCISE	(16,800)	(16,800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	12/18/2025	6,796.5000	EXERCISE	(4,875)	(4,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,796.5000	EXERCISE	(5,500)	(5,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,786.7500	EXERCISE	(13,038)	(13,038)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,795.5000	EXERCISE	(4,275)	(4,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,795.7500	EXERCISE	(2,825)	(2,825)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,795.5000	EXERCISE	(1,425)	(1,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,824.0000	12/18/2025	6,797.0000	EXERCISE	(1,350)	(1,350)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.2500	12/18/2025	6,847.2500	EXERCISE	15,300	15,300				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/18/2025	6,847.2500	EXERCISE	(33,600)	(33,600)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	12/18/2025	6,847.5000	EXERCISE	2,775	2,775				
	85		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,886.7500	12/19/2025	6,890.2500	EXERCISE	14,875	14,875				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,886.7500	12/19/2025	6,890.5000	EXERCISE	2,250	2,250				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,890.0000	12/19/2025	6,890.5000	EXERCISE	700	700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,882.5000	12/19/2025	6,890.5000	EXERCISE	3,200	3,200				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,882.5000	12/19/2025	6,890.0000	EXERCISE	6,000	6,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,882.5000	12/19/2025	6,797.0000	EXERCISE	(4,275)	(4,275)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,889.7500	12/19/2025	6,797.0000	EXERCISE	(18,550)	(18,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,889.7500	12/19/2025	6,797.2500	EXERCISE	(4,625)	(4,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,824.0000	12/19/2025	6,797.2500	EXERCISE	(4,013)	(4,013)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,886.2500	12/19/2025	6,823.7500	EXERCISE	(28,125)	(28,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/19/2025	6,847.5000	EXERCISE	(1,975)	(1,975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,884.7500	12/19/2025	6,827.7500	EXERCISE	(8,550)	(8,550)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,901.0000	EXERCISE	(24,800)	(24,800)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,797.2500	EXERCISE	(87,588)	(87,588)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,901.2500	EXERCISE	(15,375)	(15,375)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,797.2500	EXERCISE	(60,638)	(60,638)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,797.5000	EXERCISE	(13,450)	(13,450)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,920.0000	12/22/2025	6,797.5000	EXERCISE	(18,375)	(18,375)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,920.0000	12/22/2025	6,797.7500	EXERCISE	(18,338)	(18,338)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,902.2500	EXERCISE	(7,438)	(7,438)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,901.7500	EXERCISE	(1,513)	(1,513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,960.7500	12/23/2025	6,933.0000	EXERCISE	(1,388)	(1,388)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,981.7500	12/24/2025	6,957.0000	EXERCISE	(4,950)	(4,950)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,960.7500	12/26/2025	6,973.2500	EXERCISE	16,875	16,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,960.7500	12/26/2025	6,973.5000	EXERCISE	6,375	6,375				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,933.2500	12/26/2025	6,973.5000	EXERCISE	18,113	18,113				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,933.2500	12/26/2025	6,973.0000	EXERCISE	33,788	33,788				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,933.2500	12/26/2025	6,972.7500	EXERCISE	1,975	1,975				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,982.7500	12/26/2025	6,972.7500	EXERCISE	(7,000)	(7,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,982.7500	12/26/2025	6,972.0000	EXERCISE	(3,225)	(3,225)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,934.2500	12/26/2025	6,972.0000	EXERCISE	15,100	15,100				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,934.2500	12/26/2025	6,973.0000	EXERCISE	21,313	21,313				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,979.2500	12/26/2025	6,973.0000	EXERCISE	(625)	(625)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,979.2500	12/26/2025	6,973.5000	EXERCISE	(3,738)	(3,738)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,979.2500	12/26/2025	6,972.2500	EXERCISE	(700)	(700)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,934.2500	12/26/2025	6,972.2500	EXERCISE	17,100	17,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,934.2500	12/26/2025	6,985.7500	EXERCISE	2,575	2,575				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,973.0000	12/26/2025	6,985.7500	EXERCISE	6,375	6,375				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,933.2500	12/26/2025	6,972.5000	EXERCISE	11,775	11,775				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/26/2025	6,972.5000	EXERCISE	4,050	4,050				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/26/2025	6,973.2500	EXERCISE	6,188	6,188				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.2500	12/26/2025	6,973.2500	EXERCISE	1,600	1,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.2500	12/26/2025	6,973.7500	EXERCISE	2,475	2,475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.5000	12/26/2025	6,971.7500	EXERCISE	1,425	1,425				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.5000	12/26/2025	6,972.2500	EXERCISE	1,475	1,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.5000	12/26/2025	6,972.0000	EXERCISE	725	725				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,887.5000	12/26/2025	6,978.2500	EXERCISE	45,375	45,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,978.2500	EXERCISE	4,450	4,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,986.2500	EXERCISE	4,850	4,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,886.2500	12/26/2025	6,986.2500	EXERCISE	10,000	10,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/26/2025	6,979.2500	12/26/2025	6,972.5000	EXERCISE	(338)	(338)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/26/2025	6,978.2500	EXERCISE	9,125	9,125				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/26/2025	6,986.0000	EXERCISE	9,900	9,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/26/2025	6,979.2500	EXERCISE	4,613	4,613				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/29/2025	6,955.7500	12/29/2025	6,977.5000	EXERCISE	15,225	15,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.5000	12/29/2025	6,977.5000	EXERCISE	9,000	9,000				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/30/2025	6,955.7500	12/30/2025	6,949.0000	EXERCISE	(7,425)	(7,425)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/30/2025	6,945.5000	12/30/2025	6,949.0000	EXERCISE	700	700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/30/2025	6,945.5000	12/30/2025	6,952.7500	EXERCISE	2,900	2,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,982.7500	12/30/2025	6,952.7500	EXERCISE	(1,500)	(1,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/30/2025	6,945.5000	12/30/2025	6,953.0000	EXERCISE	750	750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.5000	12/30/2025	6,953.0000	EXERCISE	3,275	3,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/30/2025	6,945.5000	12/30/2025	6,953.2500	EXERCISE	388	388				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,892.7500	EXERCISE	(72,625)	(72,625)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/29/2025	6,955.7500	12/31/2025	6,892.7500	EXERCISE	(88,200)	(88,200)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/31/2025	6,890.0000	12/31/2025	6,921.5000	EXERCISE	44,100	44,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.5000	12/31/2025	6,921.5000	EXERCISE	1,700	1,700				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.5000	12/31/2025	6,892.7500	EXERCISE	6,038	6,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.5000	12/31/2025	6,934.2500	EXERCISE	2,338	2,338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/22/2025	6,932.0000	12/31/2025	6,934.2500	EXERCISE	113	113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,960.7500	12/31/2025	6,934.2500	EXERCISE	(1,325)	(1,325)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/31/2025	6,892.7500	EXERCISE	1,438	1,438				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/19/2025	6,887.0000	12/31/2025	6,921.5000	EXERCISE	6,900	6,900				
1539999999 - Long Futures - Hedging Other														(3,332,390)	(3,332,390)			XXX	XXX
Long Futures - Replication																			
Long Futures - Income Generation																			
Long Futures - Other																			
1579999999 - Long Futures - Subtotal - Long Futures														(3,332,390)	(3,332,390)			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														(3,332,390)	(3,332,390)			XXX	XXX
1759999999 Totals														(3,332,390)	(3,332,390)			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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		659,130,143	(342,088,970)	659,130,143	1,906,975,107	(1,137,022,176)	1,906,975,107	4,832,681	4,832,681
Over-The-Counter												
NAIC 1 Designation												
GS - FX-	Y					(34,500)			(34,500)			
JPM - FX-	Y					(163,872)			(163,872)			
BNP PARIBAS - FX-	Y					(850)			(850)			
BAML - OPTION-	Y	Y	228,523,619		18,880,565			66,376,368				
BARCLAYS - OPTION-	Y	Y	5,065,000		2,033,307			6,320,770		1,255,770		
BNP PARIBAS - OPTION-	Y	Y	169,781,000		16,158,968			55,778,154				
BMO - OPTION-	Y	Y	47,100,000		18,350,306			57,525,532		10,425,532		
CITI - OPTION-	Y	Y	214,144,051		116,191,168			209,849,693				
GS - OPTION-	Y	Y	10,280,000		1,830,348			9,790,268				
JPM - OPTION-	Y	Y	81,101,060		23,428,671			72,316,695				
ML - OPTION-	Y	Y	1,780,000		242,667			666,266				
MS - OPTION-	Y	Y	20,462,000		4,200,386			18,373,051				
RBC - OPTION-	Y	Y	27,450,000		7,032,859			26,558,328				
SG - OPTION-	Y	Y	4,478,000		2,520,785			4,885,454		407,454		
TB-OPTION-	Y	Y	2,390,000		640,802			2,342,752				
UBS - OPTION-	Y	Y	52,040,000		21,677,635			48,921,894				
WELLS FARGO - OPTION-	Y	Y	34,364,000		5,908,387			15,813,799				
0299999999 - Total NAIC 1 Designation			898,958,730		239,096,856	(199,221)		595,519,026	(199,221)	12,088,757		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			898,958,730		898,227,000	(342,288,192)	659,130,143	2,502,494,133	(1,137,221,398)	1,919,063,864	4,832,681	4,832,681
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					898,227,000	(342,288,192)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
0199999999 Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	BOND	3132GU-TT-1	FG Q09262	512,531	5,577,000	XXX	07/01/2042	V
BAML - OPTION -	BOND	3138ER-PM-6	FN AL9427	337,525	4,278,000	XXX	11/01/2026	V
BAML - OPTION -	BOND	31418D-RS-3	FN MA4096	46,207,260	124,662,733	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FN MA4182	130,518,100	250,868,462	XXX	11/01/2050	V
BAML - OPTION -	BOND	91282C-AE-1	T 0.625 08/15/2030	30,018,203	34,404,000	XXX	08/15/2030	V
JPM - OPTION -	BOND	912803-GE-7	SP 0.0 02/15/2052 PSTRIP	5,388,177	19,875,600	XXX	02/15/2052	V
JPM - OPTION -	BOND	912810-PT-9	T 4.75 02/15/37	3,359,192	3,153,100	XXX	02/15/2037	V
JPM - OPTION -	BOND	912810-PW-2	T 4.375 02/15/38	2,775,847	2,707,100	XXX	02/15/2038	V
JPM - OPTION -	BOND	912810-QC-5	T 4.5 8/15/2039	2,792,813	2,741,500	XXX	08/15/2039	V
JPM - OPTION -	BOND	912810-RJ-9	T 3.00 11/15/44	3,039,844	3,911,000	XXX	11/15/2044	V
JPM - OPTION -	BOND	912810-RL-4	TII 0.75 2/15/45	3,067,680	3,032,600	XXX	02/15/2045	V
JPM - OPTION -	BOND	912810-RR-1	TII 1.000 02/15/2046	405,442	389,600	XXX	02/15/2046	V
JPM - OPTION -	BOND	912810-SE-9	T 3.375 11/15/2048	1,152,813	1,449,000	XXX	11/15/2048	V
JPM - OPTION -	BOND	912810-TJ-7	T 3.00 08/15/2052	1,294,296	1,779,000	XXX	08/15/2052	V
JPM - OPTION -	BOND	912810-TR-9	T 3.625 05/15/2053	1,837,881	2,258,900	XXX	05/15/2053	V
JPM - OPTION -	BOND	912810-TT-5	T 4.125 08/15/2053	3,042,939	3,378,000	XXX	08/15/2053	V
JPM - OPTION -	BOND	912810-TY-4	TII 2.125 02/15/2054	162,468	169,000	XXX	02/15/2054	V
JPM - OPTION -	BOND	912810-UA-4	T 4.625 05/15/2054	344,029	355,000	XXX	05/15/2054	V
JPM - OPTION -	BOND	912810-UB-2	TREASURY BOND	3,347,572	3,388,900	XXX	05/15/2044	V
JPM - OPTION -	BOND	912810-UE-6	T 4.50 11/15/2054	2,121,869	2,235,800	XXX	11/15/2054	V
JPM - OPTION -	BOND	912810-UK-2	T 4.75 05/15/2055	1,938,885	1,960,800	XXX	05/15/2055	V
JPM - OPTION -	BOND	91282C-DJ-7	T 1.375 11/15/2031	2,665,931	3,054,300	XXX	11/15/2031	V
JPM - OPTION -	BOND	91282C-LV-1	TII 1.625 10/15/2029	3,830,343	3,653,300	XXX	10/15/2029	V
JPM - OPTION -	BOND	912810-TZ-1	T 4.50 02/15/2044	138,704	140,900	XXX	02/15/2044	V
JPM - OPTION -	BOND	912810-UP-1	TREASURY BOND	50,411	52,000	XXX	11/15/2055	V
JPM - OPTION -	BOND	91282C-JU-6	T 4.54623 01/31/2026	174,358	173,200	XXX	01/31/2026	V
JPM - OPTION -	BOND	912810-SL-3	T 2.00 02/15/2050	2,272,539	3,827,600	XXX	02/15/2050	V
JPM - OPTION -	BOND	912810-UM-8	T 4.75 08/15/2055	3,231,843	3,228,400	XXX	08/15/2055	V
JPM - OPTION -	BOND	912810-RZ-3	T 2.75 11/15/47	1,338,827	1,870,000	XXX	11/15/2047	V
JPM - OPTION -	BOND	912810-TN-8	T 3.625 02/15/2053	2,581,958	3,136,100	XXX	02/15/2053	V
JPM - OPTION -	BOND	912797-SQ-1	B 0.00 02/10/2026 GOVT	2,235,605	2,244,200	XXX	02/10/2026	V
JPM - OPTION -	BOND	912797-PD-3	B 0.00 01/22/2026 GOVT	958,504	960,400	XXX	01/22/2026	V
JPM - OPTION -	BOND	91282C-MM-0	T 4.625 02/15/2035	1,809,405	1,714,300	XXX	02/15/2035	V
JPM - OPTION -	BOND	912810-SF-6	T 3.0 02/15/2049	1,592,132	2,128,600	XXX	02/15/2049	V
JPM - OPTION -	BOND	91282C-HP-9	TII 1.375 07/15/2033	1,256,099	1,194,400	XXX	07/15/2033	V
JPM - OPTION -	BOND	91282C-FR-7	TII 1.625 10/15/2027	4,366,512	3,929,800	XXX	10/15/2027	V
JPM - OPTION -	BOND	912810-SC-3	T 3.125 05/15/48	646,190	846,300	XXX	05/15/2048	V

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)
BAML - OPTION -	BOND	254687-FY-7	Walt Disney Company	20,930,000	25,000,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	5,065,000	5,065,000	XXX		
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	169,781,000	169,781,000	XXX		
BMO - OPTION -	CASH	000000-00-0	CASH	47,100,000	47,100,000	XXX		
CITI - OPTION -	CASH	000000-00-0	CASH	214,144,051	214,144,051	XXX		
GS - OPTION -	CASH	000000-00-0	CASH	10,280,000	10,280,000	XXX		
JPM - OPTION -	CASH	000000-00-0	CASH	15,879,950	15,879,950	XXX		
ML - OPTION -	CASH	000000-00-0	CASH	1,780,000	1,780,000	XXX		
MS - OPTION -	CASH	000000-00-0	CASH	20,462,000	20,462,000	XXX		
RBC - OPTION -	CASH	000000-00-0	CASH	27,450,000	27,450,000	XXX		
SG - OPTION -	CASH	000000-00-0	CASH	4,478,000	4,478,000	XXX		
TB-OPTION -	CASH	000000-00-0	CASH	2,390,000	2,390,000	XXX		
UBS - OPTION -	CASH	000000-00-0	CASH	52,040,000	52,040,000	XXX		
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	34,364,000	34,364,000	XXX		
0299999999 Total				898,958,730	1,134,942,896	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 December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

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 Date
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						
912810-SA-7	US TREASURY N/B		1.A	14,883	19,940	02/15/2048
912810-UG-1	US TREASURY N/B		1.A	274,523,400	273,754,248	02/15/2055
91282C-LW-9	US Treasury Note Bond		1.A	110,145,590	106,676,114	11/15/2034
91282C-MU-2	US TREASURY N/B		1.A	278,501,850	273,184,549	03/31/2030
91282C-NG-2	US TREASURY N/B		1.A	72,613,028	71,504,037	05/31/2030
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)				735,798,751	725,138,889	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)						
3133EN-ED-8	FEDERAL FARM CREDIT BANK		1.B FE	76,421,364	91,929,861	11/17/2036
3133EN-JY-7	FEDERAL FARM CREDIT BANK		1.B FE	100,573,518	120,430,247	01/05/2037
3134GV-5K-0	FEDERAL HOME LOAN BANKS		1.A	122,231,366	169,465,562	07/13/2040
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				299,226,247	381,825,670	XXX
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities						
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct & Guaranteed)						
Issuer Credit Obligations - Municipal Bonds – Special Revenue						
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA		1.C FE	44,757,935	73,068,997	07/15/2051
0059999999 - ICO - Municipal Bonds - Special Revenue				44,757,935	73,068,997	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)						
14066A-AB-5	Capmark Military Housing Trust		1.G	10,924,239	9,790,250	07/10/2051
346845-AC-4	FORT MOORE FAMILY LLC		1.E FE	715,101	726,609	01/15/2036
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET		2.B	68,890,819	76,351,214	08/10/2052
0069999999 - ICO - Project Finance Bonds Issued by Operating Entities (Unaffiliated)				80,530,159	86,868,072	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)						
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	85,584,272	109,841,662	05/13/2041
02209S-BN-2	ALTRIA GROUP INC		2.A FE	29,750,007	41,506,880	02/04/2051
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	109,292,610	105,000,000	06/13/2032
039483-BQ-4	ARCHER-DANIELS-MIDLAND C		1.F FE	197,578	201,901	03/15/2049
05565Q-DV-7	BP PLC		1.G FE	102,236,106	102,982,283	12/31/2070
11135F-BV-2	BROADCOM INC		1.G FE	296,103	265,885	05/15/2037
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO		1.C FE	102,456,883	125,793,839	09/30/2040
682680-BN-2	ONEOK INC		2.B FE	32,489,030	32,489,019	09/01/2053
68389X-BZ-7	ORACLE CORP		2.B FE	68,501,928	93,758,624	03/25/2041
71531Q-AB-7	PS HOLDINGS INDEPENDENT VOTING		2.A FE	139,874,280	156,000,000	07/15/2039
72284K-AB-7	PINE STREET TRUST III		2.A FE	375,084	370,000	05/15/2054
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		1.G FE	24,210,168	24,396,605	09/14/2077
91913Y-AL-4	VALERO ENERGY CORPORATION		2.B FE	84,052,556	92,258,935	06/15/2037
92769V-AJ-8	VMED 02 UK LTD		4.B FE	705,286	791,961	07/15/2030
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	87,878,405	113,000,000	04/15/2036
BGH7BE-C2-1	STADCO LA LLC		2.C PL	75,389,525	107,000,000	05/15/2056
BGH7MB-V6-5	EXTELL - HARD ROCK NYC		1.F PL	114,486,216	137,468,800	03/01/2050
0089999999 - ICO - Corporate Bonds (Unaffiliated)				1,057,776,037	1,243,126,394	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)						
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS		1.D PL	178,747,760	195,764,987	09/30/2045
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	174,868,327	231,692,545	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				353,616,086	427,457,533	XXX
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)						
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value						
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Systematic Value						
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)						
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)						
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)						
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)						
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)						
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	2,245,122	2,245,122	03/31/2027
BGH6B4-38-2	LIFELONG PSI		5.B GI	728,571	764,888	03/31/2027
BGH70Y-8Z-1	WOMENS CARE		4.C FE	2,067,362	2,203,590	01/15/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	8,267,985	8,170,336	08/07/2028
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				13,309,041	13,383,936	XXX
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)						
Issuer Credit Obligations - Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)						
Issuer Credit Obligations - Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)						
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)						
Issuer Credit Obligations - Certificates of Deposit (Affiliated)						
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)						
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)						
0489999999 - ICO - Total – Issuer Credit Obligations (Unaffiliated)				2,585,014,256	2,950,869,489	XXX
0509999999 - ICO - Total – Total Issuer Credit Obligations				2,585,014,256	2,950,869,489	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)						
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)						
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
31335A-BF-4	FEDERAL HOME LOAN BANKS		1.A	368,220	401,307	01/01/2044
31396K-6A-5	FEDERAL HOME LOAN BANKS		1.A	238	232	10/25/2036
31396Y-UU-4	FEDERAL HOME LOAN BANKS		1.A	3,409	3,356	03/25/2038
31413J-B4-5	FEDERAL HOME LOAN BANKS		1.A	9,254	9,042	09/01/2037
31418A-VT-2	FEDERAL HOME LOAN BANKS		1.A	114,888	123,660	08/01/2043
31418C-5E-0	FEDERAL HOME LOAN BANKS		1.A	112,978	116,109	12/01/2038
35563P-AQ-2	FEDERAL HOME LOAN BANKS		1.A	36,960,435	42,765,890	01/25/2056
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				37,569,422	43,419,596	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
35563C-AA-6	Freddie Mac Military Housing		1.A	97,699,273	125,740,976	11/25/2055
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				97,699,273	125,740,976	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						
007036-QT-6	Adjustable Rate Mortgage Trust		1.A FM	39,158	39,352	11/25/2035
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				39,158	39,352	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)						
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)						
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	21,924,201	21,811,628	11/15/2035
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				21,924,201	21,811,628	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)						
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)						
00489T-AG-1	ACRE COMMERCIAL MORTGAGE TRUST		1.G FE	5,971,751	6,093,623	12/18/2037
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST		2.B FE	2,925,000	3,000,000	12/18/2037
04942J-AG-6	Atlas Senior Loan Fund LTD		1.C FE	701,699	682,814	01/15/2031
05591X-AG-6	BrightSpire Capital Inc		1.E FE	6,993,119	7,000,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	3,001,518	3,000,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.A FE	9,991,760	10,000,000	02/15/2037
055983-AG-5	BSPRT Issuer Ltd		1.E FE	13,952,818	13,950,000	02/15/2037

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

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 Date
055983-AJ-9	BSPRT Issuer Ltd.		1.E FE	38,531,460	38,650,000	02/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	15,773,342	15,750,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	11,736,358	11,750,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	12,733,452	12,700,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	27,543,423	27,500,000	04/21/2035
12434L-AA-2	BXMT Ltd		1.A FE	178,485	178,722	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	5,130,845	5,118,872	02/15/2038
14317V-AU-4	Carlyle Global Market Strategi		1.C FE	2,503,398	2,500,000	04/15/2035
15672Q-AE-7	Cerberus		1.G FE	7,998,112	8,000,000	04/15/2034
15674L-AA-4	Cerberus		1.A FE	5,470,612	5,394,251	04/22/2033
15674L-AE-6	Cerberus		1.E FE	2,002,648	2,000,000	04/22/2033
15675A-AA-7	Cerberus		1.A FE	17,000,476	17,000,000	03/22/2035
15675A-AC-3	Cerberus		1.B FE	251,395	250,000	03/22/2035
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.B FE	64,778,694	71,250,000	01/20/2043
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	994,910	1,000,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	5,528,977	5,549,196	04/16/2038
30323C-AG-5	FS Rialto Issuer Ltd		1.F FE	1,048,980	1,041,187	11/16/2036
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	15,420,966	15,375,150	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	20,214,502	20,250,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,000,994	1,926,508	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	36,246,083	36,200,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	43,805,738	43,750,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	10,993,334	11,000,000	10/15/2033
39809P-AG-0	Greystone Commercial Real Esta		1.D FE	5,196,608	5,250,000	07/15/2039
40390J-AG-7	HGI CRE CLO Ltd		2.A FE	1,031,570	1,031,063	09/19/2036
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	2,000,528	2,000,000	10/15/2030
48275E-AC-0	KREF 2022-FI3 Ltd		1.A FE	3,038,983	3,007,345	02/17/2039
48275E-AE-6	KREF 2022-FI3 Ltd		1.C FE	15,774,649	15,850,000	02/17/2039
48275E-AG-1	KREF 2022-FI3 Ltd		1.D FE	14,047,936	14,150,000	02/15/2039
48275R-AC-1	KREF 2021-FL2 Ltd		1.A FE	2,942,232	2,956,673	02/15/2039
48275R-AE-7	KREF 2021-FL2 Ltd		1.D FE	547,330	551,003	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,928,294	4,950,000	02/15/2039
50188Y-AJ-3	LCM Ltd Partnership		1.A FE	80,349	80,183	03/20/2030
51080D-AG-0	THL Credit Lake Shore MM CLO I		1.G FE	4,505,369	4,500,000	04/15/2033
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		1.G FE	21,933,484	22,150,000	01/17/2037
53947X-AE-2	LoanCore 2021-CRE5 Issuer Ltd		1.A FE	2,042,972	2,034,451	07/15/2036
53947X-AG-7	LoanCore 2021-CRE5 Issuer Ltd		1.A FE	2,492,980	2,500,000	07/15/2036
53947X-AJ-1	LoanCore 2021-CRE5 Issuer Ltd		1.C FE	2,893,231	2,892,442	07/15/2036
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		1.F FE	13,764,975	13,784,587	07/15/2036
53948H-AC-0	LoanCore 2021-CRE6 Issuer Ltd		1.A FE	3,890,839	3,900,000	11/15/2038
53948H-AG-1	LoanCore 2021-CRE6 Issuer Ltd		1.G FE	6,208,331	6,250,000	11/15/2038
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	10,693,782	10,800,386	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.C FE	6,905,696	7,000,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.F FE	6,862,541	7,000,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	56,996,979	56,718,819	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.C FE	14,034,076	13,959,778	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.F FE	13,084,838	12,957,361	09/19/2037
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	4,196,531	4,196,258	04/25/2031
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	59,306,643	59,250,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	7,038,129	7,000,000	05/15/2035
701631-AC-7	Parliament CLO Ltd		1.E FE	1,315,449	1,315,405	08/20/2032
78485K-AJ-4	Starwood Commercial Mortgage T		1.G FE	15,099,620	15,250,000	11/15/2038
78486B-AJ-3	Starwood Commercial Mortgage T		2.B FE	1,494,117	1,500,000	04/18/2038
78486B-AL-8	Starwood Commercial Mortgage T		2.C FE	1,272,006	1,275,000	04/18/2038
85815C-AC-3	Steele Creek CLO Ltd		1.A FE	7,503,338	7,500,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	475,331	475,270	04/21/2031
BGH9JH-WF-1	MC WH LENDING 24-7 LLC		2.A PL	200,034,000	179,201,085	02/15/2034
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				905,058,581	891,097,431	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)						
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)						
88576N-AJ-7	321 Henderson Receivables LLC		1.A FE	254,526	255,751	03/15/2042
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST		1.C FE	128,217	103,053	04/25/2040
1119999999 - ABS - Financial ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				382,743	358,803	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)						
1209999999 - ABS - Financial ABS - Self-Liquidating - Subtotals – Financial ABS – Self-Liquidating				1,062,673,378	1,082,467,787	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)						
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Affiliated)						
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)						
BGH9JH-W6-1	MULTI-ASSET WAREHOUSE BORROWER		1.G PL	175,017,325	157,263,249	03/15/2034
1339999999 - ABS - Financial ABS - Not Self-Liquidating - Other Financial ABS - Not Self-Liquidating (Unaffiliated)				175,017,325	157,263,249	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)						
1409999999 - ABS - Financial ABS - Not Self-Liquidating - Subtotals - Financial ABS - Not Self-Liquidating				175,017,325	157,263,249	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)						
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	119,203,736	131,675,083	07/15/2046
33830J-AC-9	Five Guys Funding LLC		2.C FE	95,392,094	103,604,625	07/25/2051
BGH3LW-9S-6	LMH SPE AM LLC / LMH SP 5.9 21		2.B PL	137,025,819	135,821,774	06/21/2048
BGH5ED-WX-4	KING JAMES FUNDING LLC		1.E PL	118,497,302	119,755,695	12/01/2049
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	102,398,122	114,938,485	07/01/2048
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELL		1.G PL	128,980,362	132,307,634	10/01/2045
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				701,497,434	738,103,297	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)						
1809999999 - ABS - Non-Financial ABS - Full Analysis - Subtotals - Non-Financial ABS - Full Analysis				701,497,434	738,103,297	XXX
1889999999 - ABS - Total - ABS (Unaffiliated)				1,939,188,137	1,977,834,332	XXX
1909999999 - ABS - Total - ABS				1,939,188,137	1,977,834,332	XXX
2009999999 - Total - Long-Term Bonds (ICO and ABS)				4,524,202,393	4,928,703,822	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 - Parent, Subsidiaries and Affiliates - Redeemable Preferred						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						
Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						
Stocks - Common Stocks - Mutual Funds - Designations Assigned by the SVO						
Stocks - Common Stocks - Mutual Funds - Designation Not Assigned by SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO						
Stocks - Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO						
Stocks - Common Stocks - Closed-End Funds - Designations Assigned by the SVO						
Stocks - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						
Stocks - Common Stocks - Exchange Traded Funds						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						
Stocks - Common Stocks - Parent, Subsidiaries and Affiliates - Other						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

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 Date
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, Part 1 type)						
Cash (Schedule E, Part 1 type)						
Cash Equivalents (Schedule E, Part 2 type)						
Other Assets						

SCHEDULE E - PART 1 - CASH

1 Depository		2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
CitiBank N.A.	New York, NY	0	0.034	6,346,989		738,284,695	XXX
Bank of New York Mellon	New York, NY					1,429,058	XXX
Bank of America	New York, NY					60,344,321	XXX
Wells Fargo	Sioux Falls, SD		0.017	634,304		(20,694,306)	XXX
Federal Home Loan Bank of Des Moines	Des Moines, IA					3,330,961	XXX
0199998 Deposits in 3 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			210,898	XXX
0199999 Totals - Open Depositories		XXX	XXX	6,981,293		782,905,627	XXX
0399999 Total Cash on Deposit		XXX	XXX	6,981,293		782,905,627	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	6,981,293		782,905,627	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	660,871,093	4. April	816,111,892	7. July	559,894,122	10. October	964,005,988
2. February	823,120,605	5. May	776,356,548	8. August	678,277,258	11. November	1,037,426,658
3. March	703,046,290	6. June	579,129,845	9. September	952,978,165	12. December	782,905,627

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 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	USA Treasury Bill B 0.0 01/22/2026	0	12/31/2025		01/22/2026	229,024,697		22,584
XXX	TREASURY BILL	0	12/15/2025		01/02/2026	24,997,335		39,906
XXX	TREASURY BILL	0	12/23/2025		01/08/2026	59,955,767		44,167
XXX	USA Treasury Bill B 0.0 01/15/2026		12/03/2025		01/15/2026	12,781,289		35,931
XXX	TREASURY BILL	0	12/15/2025		01/06/2026	24,986,776		39,589
XXX	TREASURY BILL	0	12/18/2025		01/13/2026	40,000,173		57,478
XXX	TREASURY BILL	0	12/23/2025		01/20/2026	24,951,179		17,939
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)						416,697,216		257,594
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)								
XXX	FED HOME LN DISCOUNT NT FHLBDN 0.0 01/02	0	12/31/2025		01/02/2026	203,980,165		19,831
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)						203,980,165		19,831
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct & 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 by Funds Representing Operating Entities (Unaffiliated)								
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)								
Issuer Credit Obligations - Mortgages Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations - Mortgages 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 - ICO - Total - Issuer Credit Obligations (Unaffiliated)						620,677,381		277,425
0509999999 - ICO - Total - Total Issuer Credit Obligations						620,677,381		277,425
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								
8589999999 - Total Cash Equivalents (Unaffiliated)						620,677,381		277,425
8609999999 Total Cash Equivalents						620,677,381		277,425

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$ 620,677,381	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
1B	2A	$	2B	$	2C	$						
1C	3A	$	3B	$	3C	$						
1D	4A	$	4B	$	4C	$						
1E	5A	$	5B	$	5C	$						
1F	6	$										

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	Life insurance			130,036	132,650
5. California CA	ICO	Life insurance			52,532	49,997
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	Life insurance			283,141	211,772
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	ST		3,250,000	3,216,366		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	ICO	Life insurance			353,582	336,518
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	ICO	Life insurance			241,328	242,381
31. New Jersey NJ						
32. New Mexico NM	ICO	Life insurance			326,137	266,141
33. New York NY						
34. North Carolina NC	ICO	Life insurance			918,265	775,853
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	ICO	Life insurance			151,535	144,222
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	ICO	Life insurance			126,279	120,185
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	ICO	Life insurance			124,259	118,262
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	ICO	Life insurance			515,770	375,470
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX			84,345	84,345
59. Total	XXX	XXX	3,250,000	3,216,366	3,307,209	2,857,796
DETAILS OF WRITE-INS						
5801. Japan					84,345	84,345
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX			84,345	84,345