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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

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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

Country of Domicile United States

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

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

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Iowa

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

NOTARIAL SEAL IOWA
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)	35,666,348,748		35,666,348,748	34,840,094,624
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	389,895,849		389,895,849	467,487,414
	2.2 Common stocks	2,580,207,629		2,580,207,629	1,385,635,543
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,596,440,419		1,596,440,419	1,921,747,095
	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)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				9,960,620
5.	Cash ($ 328,660,026 , Schedule E-Part 1), cash equivalents ($ 1,374,924,399 , Schedule E-Part 2) and short-term investments ($ 15,424,786 , Schedule DA)	1,719,009,211		1,719,009,211	1,605,825,983
6.	Contract loans (including $ premium notes)	276,733,797	264,343	276,469,454	243,348,914
7.	Derivatives (Schedule DB)	866,708,162		866,708,162	683,985,815
8.	Other invested assets (Schedule BA)	2,836,174,612		2,836,174,612	2,435,297,717
9.	Receivables for securities	30,642,056		30,642,056	37,855,847
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				1,679,762
12.	Subtotals, cash and invested assets (Lines 1 to 11)	45,967,533,270	264,343	45,967,268,927	43,632,919,333
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	377,229,456		377,229,456	333,154,173
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	36,827,265	29,703,961	7,123,304	10,387,334
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	74,866,740		74,866,740	124,641,089
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,659,101	135,143	15,523,958	14,060,431
	16.2 Funds held by or deposited with reinsured companies	4,868,413		4,868,413	3,124,923
	16.3 Other amounts receivable under reinsurance contracts	10,444,741		10,444,741	14,587,281
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	95,254,650		95,254,650	96,503,337
18.2	Net deferred tax asset	369,823,858	158,442,077	211,381,781	184,074,866
19.	Guaranty funds receivable or on deposit	13,384,409		13,384,409	12,372,916
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	181		181	1,235,686
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	147,328,857	6,430,863	140,897,994	9,686,392
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	47,113,220,940	194,976,388	46,918,244,552	44,436,747,760
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	47,113,220,940	194,976,388	46,918,244,552	44,436,747,760
DETAILS OF WRITE-INS					
1101.	Receivable for central clearinghouse				1,677,762
1102.	Collateral asset				2,000
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				1,679,762
2501.	Admitted disallowed IMR	133,043,707	873,673	132,170,034	9,686,392
2502.	Miscellaneous assets	14,285,150	5,557,191	8,727,959	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	147,328,857	6,430,863	140,897,994	9,686,392

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 26,054,838,381 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	26,054,838,381	25,711,318,948
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	302,418,331	272,160,887
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	203,187,769	188,419,121
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	1,711,433	2,029,608
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 51,453,280 Ceded	51,453,280	77,039,880
9.4 Interest Maintenance Reserve (IMR, Line 6)		
10. Commissions to agents due or accrued-life and annuity contracts $ 1,099,388 accident and health $ and deposit-type contract funds $	1,099,388	2,494,444
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	20,163,535	11,699,518
13. Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	2,358,990	6,073,285
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	451,293	379,247
17. Amounts withheld or retained by reporting entity as agent or trustee	978,517	883,218
18. Amounts held for agents' account, including $ 427,163 agents' credit balances	427,163	320,845
19. Remittances and items not allocated	35,266,889	45,676,416
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	516,937,158	495,451,411
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,229,357,995) reinsurers	1,229,357,995	1,141,687,724
24.04 Payable to parent, subsidiaries and affiliates	3,454,687	12,298,046
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	11,135,178,676	9,274,934,030
24.08 Derivatives	228,956,416	170,921,483
24.09 Payable for securities	25,433,873	12,515,790
24.10 Payable for securities lending	2,404,447,000	2,483,197,000
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	2,239,522,109	2,057,040,076
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,457,642,885	41,966,540,976
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	44,457,642,885	41,966,540,976
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	431,000,000	431,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	882,491,131	882,491,131
34. Aggregate write-ins for special surplus funds	132,170,034	9,686,392
35. Unassigned funds (surplus)	1,012,440,502	1,144,529,261
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,458,101,667	2,467,706,784
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,460,601,667	2,470,206,784
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	46,918,244,552	44,436,747,760
DETAILS OF WRITE-INS		
2501. FHLB advances	1,526,357,000	1,526,357,000
2502. Derivative collateral liability	691,566,313	510,468,293
2503. Abandoned property	13,533,148	11,797,677
2598. Summary of remaining write-ins for Line 25 from overflow page	8,065,648	8,417,106
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,239,522,109	2,057,040,076
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401. Admitted Disallowed IMR	132,170,034	9,686,392
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	132,170,034	9,686,392

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	2,959,466,585	3,500,237,260
2.	Considerations for supplementary contracts with life contingencies	6,898,379	5,283,725
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,937,325,707	2,041,197,771
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(4,642,801)	(8,747,139)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	500,080,033	698,066,670
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	45,916,706	14,161,935
9.	Totals (Lines 1 to 8.3)	5,445,044,610	6,250,200,222
10.	Death benefits	230,742,318	221,230,744
11.	Matured endowments (excluding guaranteed annual pure endowments)	417,685	171,150
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	334,805,262	325,434,895
13.	Disability benefits and benefits under accident and health contracts	515,011	596,006
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,541,578,545	2,888,165,394
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	17,479,748	10,424,411
18.	Payments on supplementary contracts with life contingencies	6,693,284	6,703,317
19.	Increase in aggregate reserves for life and accident and health contracts	343,518,673	776,188,177
20.	Totals (Lines 10 to 19)	3,475,750,525	4,228,914,093
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	757,284,549	857,741,216
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,359	71,813
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	282,258,501	262,036,395
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	33,049,393	35,088,831
25.	Increase in loading on deferred and uncollected premiums	21,208,759	(3,664,046)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	535,839,418	432,305,354
28.	Totals (Lines 20 to 27)	5,105,396,504	5,812,493,656
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	339,648,106	437,706,565
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) minus Line 30)	339,648,106	437,706,565
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	76,133,917	74,497,273
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	263,514,190	363,209,292
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (5,461,079) (excluding taxes of $ (36,395,066) transferred to the IMR)	(66,820,491)	(758,217)
35.	Net income (Line 33 plus Line 34)	196,693,698	362,451,075
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,470,206,784	2,040,934,575
37.	Net income (Line 35)	196,693,698	362,451,075
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (7,292,185)	(33,341,572)	(11,694,583)
39.	Change in net unrealized foreign exchange capital gain (loss)	3,253,405	758,492
40.	Change in net deferred income tax	28,403,054	(1,085,620)
41.	Change in nonadmitted assets	(11,319,223)	(29,627,314)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(21,485,747)	(91,123,567)
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		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		255,000,000
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	69,212,083	11,197,663
52.	Dividends to stockholders	(241,020,814)	(70,000,000)
53.	Aggregate write-ins for gains and losses in surplus		3,396,063
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(9,605,116)	429,272,209
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,460,601,667	2,470,206,784
DETAILS OF WRITE-INS			
08.301	Experience refund on reinsurance ceded	38,815,025	12,849,613
08.302	Miscellaneous income	6,821,134	1,024,019
08.303	Investment income - funds withheld coinsurance assumed	299,853	297,950
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	(19,306)	(9,648)
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	45,916,706	14,161,935
2701.	Funds withheld coinsurance-ceded	525,393,236	414,744,849
2702.	Transfer to IMR - MVA	17,309,612	17,371,246
2703.	Transfer to IMR - ceded	(6,863,431)	189,259
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	535,839,418	432,305,354
5301.	Prior year correction		3,396,063
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		3,396,063

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	2,992,210,215	3,496,890,319
2. Net investment income	1,797,090,527	1,916,260,606
3. Miscellaneous income	752,943,924	804,395,811
4. Total (Lines 1 through 3)	5,542,244,666	6,217,546,736
5. Benefit and loss related payments	3,108,301,438	3,444,236,495
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	1,602,088,094	1,574,333,084
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	33,029,084	57,000,000
10. Total (Lines 5 through 9)	4,743,418,616	5,075,569,579
11. Net cash from operations (Line 4 minus Line 10)	798,826,051	1,141,977,157
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	6,068,957,058	2,349,736,174
12.2 Stocks	83,090,684	146,621,798
12.3 Mortgage loans	442,855,242	353,932,134
12.4 Real estate	11,336,753	
12.5 Other invested assets	392,108,231	154,783,920
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(38,228)	
12.7 Miscellaneous proceeds	21,811,637	1,586,964
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,020,121,376	3,006,660,990
13. Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
13.1 Bonds	7,416,141,702	5,450,453,751
13.2 Stocks	1,224,034,282	874,986,575
13.3 Mortgage loans	179,199,294	396,435,026
13.4 Real estate		
13.5 Other invested assets	399,371,642	224,395,533
13.6 Miscellaneous applications	186,853,721	266,873,051
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,405,600,642	7,213,143,936
14. Net increase/(decrease) in contract loans and premium notes	33,143,242	49,495,212
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,418,622,508)	(4,255,978,157)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		255,000,000
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	21,039,158	22,391,966
16.5 Dividends to stockholders	218,000,000	70,000,000
16.6 Other cash provided (applied)	1,929,940,527	3,480,209,720
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,732,979,685	3,687,601,686
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	113,183,228	573,600,686
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	1,605,825,983	1,032,225,297
19.2 End of year (Line 18 plus Line 19.1)	1,719,009,211	1,605,825,983

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

20.0001. Exchanges and asset in kind trades - other invested assets proceeds (investing)	(18,867,963)	(170,836,000)
20.0002. Exchanges and asset in kind trades - bonds acquired (investing)		104,209,000
20.0003. Exchanges and asset in kind trades - other invested assets acquired (investing)	11,699,100	66,627,000
20.0004. Exchanges and asset in kind trades - other invested asset proceeds (investing)	(27,066,945)	(116,829,245)
20.0005. Exchanges and asset in kind trades - other invested assets acquired (investing)	27,066,945	116,829,245
20.0006. Capitalized interest (operating)	(37,521,053)	(43,767,735)
20.0007. Capitalized interest - bonds (investing)	36,260,223	43,767,735
20.0008. Capitalized interest - other invested assets (investing)	1,260,830	
20.0009. Accrued investment in Bestow Life Insurance Company (investing)		7,300,000
20.0010. Accrued investment in Bestow Life Insurance Company (financing)		(7,300,000)
20.0011. Contribution on prepaid to Bestow Life Insurance Company (investing)		2,500,000
20.0012. Contribution on prepaid to Bestow Life Insurance Company (financing)		(2,500,000)
20.0013. Asset transfer mortgages to real estate - proceeds (investing)		(9,960,620)
20.0014. Asset transfer mortgages to real estate - acquired (investing)		9,960,620
20.0015. Exchanges and asset in kind trades - bond proceeds (investing)	(469,760,360)	(367,028,980)
20.0016. Exchanges and asset in kind trades - stock proceeds (investing)		(884,320)
20.0017. Exchanges and asset in kind trades - other Invested assets acquired (investing)		(3,979)
20.0018. Exchanges and asset in kind trades - bonds acquired (investing)	476,929,223	365,592,968
20.0019. Exchanges and asset in kind trades - stocks acquired (investing)		5,397,437
20.0020. Exchanges and asset in kind trades -investment income (operating)		(3,073,127)
20.0021. Asset transfer bonds to other invested assets - bond proceeds (investing)	(447,360,094)	(248,602)
20.0022. Asset transfer bonds to other invested assets - other invested assets acquired (investing)	447,360,094	248,602
20.0023. Noncash dividend to parent - investment income (operating)	(3,020,814)	
20.0024. Noncash dividend to parent - other invested asset proceeds (investing)	(20,000,000)	
20.0025. Noncash dividend to parent - dividend to stockholders (financing)	23,020,814	

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	2,959,466,585	449,754,748	12,994,471	2,494,955,834	1,761,532				
2. Considerations for supplementary contracts with life contingencies	6,898,379	XXX	XXX	6,898,379		XXX	XXX		XXX
3. Net investment income	1,937,325,707	421,911,442	15,150,829	1,431,752,846	68,510,590				
4. Amortization of Interest Maintenance Reserve (IMR)	(4,642,801)	(5,716,557)	(204,933)	1,220,331	58,358				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	500,080,033	106,550,413	214,424	393,315,183	14	(1)	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	45,916,706	45,936,012		(19,306)					
9. Totals (Lines 1 to 8.3)	5,445,044,610	1,018,436,058	28,154,791	4,328,123,267	70,330,494	(1)			
10. Death benefits	230,742,318	221,657,089	9,085,229			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	417,685	417,685				XXX	XXX		
12. Annuity benefits	334,805,262	XXX	XXX	306,263,887	28,541,375	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	515,011	483,694	31,317				XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	2,541,578,545	242,094,048	1,540,757	2,125,571,876	172,371,864	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	17,479,748	7,760,880	16,166	6,783,612	2,919,091		XXX		
18. Payments on supplementary contracts with life contingencies	6,693,284			6,686,067	7,217	XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	343,518,673	15,170,254	13,473,737	485,282,863	(170,408,181)		XXX		
20. Totals (Lines 10 to 19)	3,475,750,525	487,583,649	24,147,205	2,930,588,304	33,431,366		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	757,284,550	190,997,787	45,915	565,756,488	484,360				XXX
22. Commissions and expense allowances on reinsurance assumed	5,359	2,319		3,040			XXX		
23. General insurance expenses and fraternal expenses	282,258,501	133,206,514	4,662,450	139,923,134	4,466,403				
24. Insurance taxes, licenses and fees, excluding federal income taxes	33,049,393	25,533,843	826,615	6,482,027	206,909				
25. Increase in loading on deferred and uncollected premiums	21,208,759	19,808,534	1,400,224				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	535,839,418	118,314,399	132,441	417,392,578					
28. Totals (Lines 20 to 27)	5,105,396,505	975,447,045	31,214,850	4,060,145,571	38,589,039				
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	339,648,106	42,989,013	(3,060,058)	267,977,696	31,741,455	(1)			
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	339,648,106	42,989,013	(3,060,058)	267,977,696	31,741,455	(1)			
32. Federal income taxes incurred (excluding tax on capital gains)	76,133,917	9,636,214	(685,928)	60,068,616	7,115,015				
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)	263,514,189	33,352,799	(2,374,130)	207,909,080	24,626,440	(1)			
34. Policies/certificates in force end of year	755,095	503,143	11,388	224,592	15,681	291	XXX		
DETAILS OF WRITE-INS									
08.301. Expereience refund on reinsurance ceded	38,815,025	38,815,025							
08.302. Miscellaneous income	6,821,134	6,821,134							
08.303. Investment income - funds withheld coinsurance	299,853	299,853							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(19,306)			(19,306)					
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	45,916,706	45,936,012		(19,306)					
2701. Funds withheld coinsurance - ceded	525,393,236	118,314,399	132,441	406,946,396					
2702. Transfer to IMR - MVA	17,309,612			17,309,612					
2703. Transfer to IMR - ceded	(6,863,431)			(6,863,431)					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	535,839,418	118,314,399	132,441	417,392,578					

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)	449,754,748		1,974,722	(191,252,976)	558,225,664	38,571,089	42,236,249					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	421,911,442		1,017,914	28,793,183	217,598,595	54,597,792	119,903,958					
4. Amortization of Interest Maintenance Reserve (IMR)	(5,716,557)		(15,618)	(441,786)	(2,581,695)	(837,718)	(1,839,739)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	106,550,413		365,898	54,547,694	5,812,289	9,149,441	36,675,091					
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	45,936,012			39,736,160		6,199,853						
9. Totals (Lines 1 to 8.3)	1,018,436,058		3,342,915	(68,617,725)	779,054,853	107,680,456	196,975,559					
10. Death benefits	221,657,089		3,777,789	56,783,077	27,853,806	123,903,691	9,338,726					
11. Matured endowments (excluding guaranteed annual pure endowments)	417,685		417,685									
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	483,694		10,683	160,218	3,089	281,192	28,512					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	242,094,048		106,154	8,251	148,596,443	91,363,810	2,019,389					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	7,760,880		2,025,637	3,260,161	753,761	1,476,967	244,354					
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	15,170,254		(663,109)	(275,374,632)	322,602,710	(3,763,695)	(27,631,020)					
20. Totals (Lines 10 to 19)	487,583,649		5,674,838	(215,162,924)	499,809,808	213,261,966	(16,000,039)					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	190,997,787		89,151	27,779,310	158,870,659	2,032,754	2,225,913					XXX
22. Commissions and expense allowances on reinsurance assumed	2,319			(4,591)		6,910						
23. General insurance expenses	133,206,514		1,318,072	52,835,813	52,329,566	8,234,178	18,488,885					
24. Insurance taxes, licenses and fees, excluding federal income taxes	25,533,843		(104,989)	6,908,682	11,903,844	3,258,343	3,567,962					
25. Increase in loading on deferred and uncollected premiums	19,808,534		(3,028,783)	22,837,317								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	118,314,399			16,717,347	17,738,275		83,858,777					
28. Totals (Lines 20 to 27)	975,447,045		3,948,290	(88,089,045)	740,652,152	226,794,150	92,141,498					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	42,989,013		(605,374)	19,471,320	38,402,700	(119,113,694)	104,834,061					
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)	42,989,013		(605,374)	19,471,320	38,402,700	(119,113,694)	104,834,061					
32. Federal income taxes incurred (excluding tax on capital gains)	9,636,214		(135,698)	4,364,599	8,608,168	(26,699,964)	23,499,108					
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)	33,352,799		(469,676)	15,106,721	29,794,532	(92,413,731)	81,334,953					
34. Policies/certificates in force end of year	503,143		6,738	272,826	111,175	33,532	78,872					
DETAILS OF WRITE-INS												
08.301. Expereience refund on reinsurance ceded	38,815,025			38,815,025								
08.302. Miscellaneous income	6,821,134			921,134		5,900,000						
08.303. Investment income - funds withheld coinsurance	299,853					299,853						
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)	45,936,012			39,736,160		6,199,853						
2701. Funds withheld coinsurance - ceded	118,314,399			16,717,347	17,738,275		83,858,777					
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)	118,314,399			16,717,347	17,738,275		83,858,777					

(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]	12,994,471	1,367,135	1,323,774	7,535,472				2,768,090	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	15,150,829	214,589	792,494	8,986,111				5,157,635	
4. Amortization of Interest Maintenance Reserve (IMR)	(204,933)	(3,293)	(12,160)	(137,878)				(51,603)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	214,424	214,424							
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	28,154,791	1,792,855	2,104,109	16,383,705				7,874,122	
10. Death benefits	9,085,229	1,736,828	404,818	6,105,793				837,790	
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	31,317			29,995				1,322	
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	1,540,757	11,080	8,335	897,425				623,917	
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	16,166	7,065	665	8,180				256	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	13,473,737	(529,401)	587,500	9,047,704				4,367,933	
20. Totals (Lines 10 to 19)	24,147,205	1,225,572	1,001,318	16,089,097				5,831,217	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	45,915	4,831	4,677	26,626				9,781	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	4,662,450	265,220	1,979,394	1,391,380				1,026,456	
24. Insurance taxes, licenses and fees, excluding federal income taxes	826,615	(21,126)	258,821	355,423				233,497	
25. Increase in loading on deferred and uncollected premiums	1,400,224	1,400,224							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	132,441		132,441						
28. Totals (Lines 20 to 27)	31,214,850	2,874,721	3,376,651	17,862,526				7,100,951	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,060,058)	(1,081,866)	(1,272,543)	(1,478,821)				773,172	
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)	(3,060,058)	(1,081,866)	(1,272,543)	(1,478,821)				773,172	
32. Federal income taxes incurred (excluding tax on capital gains)	(685,928)	(242,506)	(285,247)	(331,486)				173,311	
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)	(2,374,130)	(839,360)	(987,296)	(1,147,336)				599,861	
34. Policies/certificates in force end of year	11,388	28	6,359	4,050				951	
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. Funds withheld coinsurance - ceded	132,441		132,441						
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)	132,441		132,441						

(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	2,494,955,834	28,123,161	2,452,522,645				14,310,028
2. Considerations for supplementary contracts with life contingencies	6,898,379	XXX	XXX	XXX	XXX	6,898,379	XXX
3. Net investment income	1,431,752,846	149,598,950	1,260,183,913			9,212,695	12,757,288
4. Amortization of Interest Maintenance Reserve (IMR)	1,220,331	120,825	1,080,760			7,861	10,886
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	393,315,183	5,775,843	387,539,340				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	(19,306)		(19,306)				
9. Totals (Lines 1 to 8.3)	4,328,123,267	183,618,780	4,101,307,351			16,118,935	27,078,201
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	306,263,887	69,960,059	216,542,129			543,446	19,218,252
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	2,125,571,876	402,628,159	1,722,943,717				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	6,783,612	264,174	1,985,099			2,559,760	1,974,579
18. Payments on supplementary contracts with life contingencies	6,686,067		10,041			6,676,027	
19. Increase in aggregate reserves for life and accident and health contracts	485,282,863	(339,864,846)	822,783,394			810,138	1,554,177
20. Totals (Lines 10 to 19)	2,930,588,304	132,987,547	2,764,264,379			10,589,371	22,747,008
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	565,756,488	7,373,174	556,537,139				1,846,175
22. Commissions and expense allowances on reinsurance assumed	3,040	3,040					
23. General insurance expenses	139,923,134	9,710,533	128,517,687			597,153	1,097,760
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,482,027	449,847	5,953,662			27,664	50,854
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	417,392,578	28,298,999	389,093,579				
28. Totals (Lines 20 to 27)	4,060,145,571	178,823,139	3,844,366,447			11,214,188	25,741,797
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	267,977,696	4,795,641	256,940,904			4,904,748	1,336,404
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)	267,977,696	4,795,641	256,940,904			4,904,748	1,336,404
32. Federal income taxes incurred (excluding tax on capital gains)	60,068,616	1,378,176	57,276,937			1,099,425	314,078
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)	207,909,080	3,417,465	199,663,967			3,805,323	1,022,326
34. Policies/certificates in force end of year	224,592	14,813	205,416			1,179	3,184
DETAILS OF WRITE-INS							
08.301. Foreign exchange gain (loss)	(19,306)		(19,306)				
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)	(19,306)		(19,306)				
2701. Funds withheld coinsurance - ceded	406,946,396	28,298,999	378,647,397				
2702. Transfer to IMR - MVA	17,309,612		17,309,612				
2703. Transfer to IMR - ceded	(6,863,431)		(6,863,431)				
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	417,392,578	28,298,999	389,093,579				

(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	1,761,532	80,108	1,681,425				
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	68,510,590	7,499,916	61,010,674				
4. Amortization of Interest Maintenance Reserve (IMR)	58,358	6,400	51,959				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	14		14				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)	70,330,494	7,586,423	62,744,071				
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	28,541,375	4,202,877	24,338,499				
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	172,371,864	15,168,940	157,202,925				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	2,919,091	2,752,624	166,466				
18. Payments on supplementary contracts with life contingencies	7,217		7,217				
19. Increase in aggregate reserves for life and accident and health contracts	(170,408,181)	(16,533,329)	(153,874,852)				
20. Totals (Lines 10 to 19)	33,431,366	5,591,111	27,840,255				
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	484,360	137,918	346,442				
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	4,466,403	487,650	3,978,754				
24. Insurance taxes, licenses and fees, excluding federal income taxes	206,909	22,591	184,318				
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)	38,589,039	6,239,270	32,349,769				
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,741,455	1,347,153	30,394,302				
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)	31,741,455	1,347,153	30,394,302				
32. Federal income taxes incurred (excluding tax on capital gains)	7,115,015	332,174	6,782,841				
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)	24,626,440	1,014,979	23,611,461				
34. Policies/certificates in force end of year	15,681	1,763	13,918				
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 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 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							
1. Premiums for accident and health contracts													
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	(1)												(1)
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)												(1)
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													
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													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
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)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(1)												(1)
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)	(1)												(1)
32. Federal income taxes incurred (excluding tax on capital gains)													
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)	(1)												(1)
34. Policies/certificates in force end of year	291												291
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	5,018,620,499		20,980,356	379,859,672	2,875,441,208	1,109,308,154	633,031,109					
2. Tabular net premiums or considerations	737,552,484		2,654,940	(46,748,506)	714,672,793	52,608,787	14,364,469					
3. Present value of disability claims incurred	(854,682)		(2,335)	(66,051)	(385,989)	(125,247)	(275,059)					
4. Tabular interest	264,346,808		233,466	6,603,935	217,486,108	12,522,417	27,500,882					
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)	(6,098,772)						(6,098,772)					
8. Totals (Lines 1 to 7)	6,013,566,336		23,866,428	339,649,049	3,807,214,120	1,174,314,111	668,522,628					
9. Tabular cost	701,546,027		2,872,448	234,264,230	438,185,855	(30,613,633)	56,837,126					
10. Reserves released by death	35,234,130		142,211	731,345	22,384,779	7,738,283	4,237,511					
11. Reserves released by other terminations (net)	242,094,048		106,154	8,251	148,596,443	91,363,810	2,019,389					
12. Annuity, supplementary contract, and disability payments involving life contingencies	901,379		428,367	160,218	3,089	281,192	28,512					
13. Net transfers to or (from) Separate Accounts												
14. Total deductions (Lines 9 to 13)	979,775,583		3,549,181	235,164,045	609,170,166	68,769,653	63,122,539					
15. Reserve December 31 current year	5,033,790,753		20,317,247	104,485,004	3,198,043,954	1,105,544,459	605,400,089					
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	4,235,881,396		14,172,704		2,919,243,175	935,608,428	366,857,089					
17. Amount available for policy loans based upon Line 16 CSV	4,235,881,396		14,172,704		2,919,243,175	935,608,428	366,857,089					

(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	264,199,658	4,614,902	15,782,303	177,763,030				66,039,423	
2. Tabular net premiums and considerations	17,791,624	1,728,101	1,815,442	10,400,665				3,847,416	
3. Present value of disability claims incurred	(180,200)	(2,895)	(10,692)	(121,238)				(45,375)	
4. Tabular interest	9,614,471	49,934	184,410	2,091,027				7,289,101	
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)	291,425,553	6,390,042	17,771,462	190,133,484				77,130,565	
9. Tabular cost	10,236,503	2,264,864	1,278,743	1,087,744				5,605,152	
10. Reserves released by death	1,943,581	28,597	114,581	1,307,586				492,818	
11. Reserves released by other terminations (net)	1,540,757	11,080	8,335	897,425				623,917	
12. Annuity, supplementary contract, and disability payments involving life contingencies	31,317			29,995				1,322	
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	13,752,157	2,304,541	1,401,659	3,322,749				6,723,208	
15. Reserve December 31 of current year	277,673,396	4,085,501	16,369,804	186,810,735				70,407,356	
Cash Surrender Value and Policy Loans									
16. CSV ending balance December 31, current year	36,451,275	147,768		1,209,666				35,093,841	
17. Amount available for policy loans based upon Line 16 CSV	36,451,275	147,768		1,209,666				35,093,841	

(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	19,051,995,632	2,964,859,641	15,849,661,934			59,646,550	177,827,506
2. Tabular net premiums and considerations	1,597,788,336	25,132,514	1,556,264,575			6,691,428	9,699,818
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	635,764,144	19,629,797	610,149,311			4,216,500	1,768,537
5. Tabular less actual reserve released	687,392,634	87,961,061	593,549,262			(3,421,763)	9,304,074
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	2,306,852		2,306,852				
8. Totals (Lines 1 to 7)	21,975,247,598	3,097,583,013	18,611,931,934			67,132,715	198,599,935
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	2,125,571,876	402,628,159	1,722,943,717				
12. Annuity, supplementary contract, and disability payments involving life contingencies	312,396,467	69,960,059	216,542,129			6,676,027	19,218,252
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	2,437,968,343	472,588,218	1,939,485,846			6,676,027	19,218,252
15. Reserve December 31 of current year	19,537,279,255	2,624,994,795	16,672,446,088			60,456,688	179,381,683
Cash Surrender Value and Policy Loans							
16. CSV ending balance December 31, current year	17,919,189,641	2,595,249,289	15,323,940,353				
17. Amount available for policy loans based upon Line 16 CSV	139,520,017	20,219,118	119,300,899				

(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	1,376,503,159	97,016,674	1,279,486,484				
2. Tabular net premiums and considerations	1,704,318	45,869	1,658,449				
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	27,462,734	939,333	26,523,402				
5. Tabular less actual reserve released	2,085,166	1,853,285	231,880				
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(747,159)		(747,159)				
8. Totals (Lines 1 to 7)	1,407,008,218	99,855,161	1,307,153,056				
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	172,371,864	15,168,940	157,202,925				
12. Annuity, supplementary contract, and disability payments involving life contingencies	28,541,375	4,202,877	24,338,499				
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	200,913,240	19,371,816	181,541,424				
15. Reserve December 31 of current year	1,206,094,978	80,483,345	1,125,611,633				
Cash Surrender Value and Policy Loans							
16. CSV ending balance December 31, current year	1,029,922,595	72,695,695	957,226,900				
17. Amount available for policy loans based upon Line 16 CSV	9,149,531	414,692	8,734,839				

(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) 63,937,461	71,656,005
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,630,803,736	1,659,010,766
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 22,465,881	22,749,616
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	7,741,948	7,741,948
2.21	Common stocks of affiliates	102,795,473	102,795,473
3.	Mortgage loans	(c) 98,482,821	100,113,869
4.	Real estate	(d)	
5.	Contract loans	9,673,667	12,827,199
6.	Cash, cash equivalents and short-term investments	(e) 86,349,475	86,373,282
7.	Derivative instruments	(f) (32,613,312)	(31,557,406)
8.	Other invested assets	169,719,525	169,235,835
9.	Aggregate write-ins for investment income	3,357,545	3,357,545
10.	Total gross investment income	2,162,714,220	2,204,304,132
11.	Investment expenses		(g) 55,721,509
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 119,484
13.	Interest expense		(h) 27,761,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		183,376,432
16.	Total deductions (Lines 11 through 15)		266,978,425
17.	Net investment income (Line 10 minus Line 16)		1,937,325,707
DETAILS OF WRITE-INS			
0901.	Miscellaneous investment income	3,357,545	3,357,545
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)	3,357,545	3,357,545
1501.	Security lending and FHLB expenses		161,933,022
1502.	Collateral expense		21,443,409
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		183,376,432

(a) Includes $ 88,732,373 accrual of discount less $ 22,171,825 amortization of premium and less $ 43,265,418 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ 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 $ 63,068,119 accrual of discount less $ amortization of premium and less $ 37,639 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 $ 27,761,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ 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	2,823,278		2,823,278		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(162,151,509)	(26,992,316)	(189,143,825)	51,370	2,709,488
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(1,449,706)		(1,449,706)	(4,876,390)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(70,736)		(70,736)	(154,532)	
2.21	Common stocks of affiliates				(10,111,714)	
3.	Mortgage loans	(13,272,604)	(30,913,461)	(44,186,065)	(12,091,877)	
4.	Real estate	1,376,133		1,376,133		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(13,306)		(13,306)	(24,922)	
7.	Derivative instruments		(2,938,915)	(2,938,915)	843,868	(1,295,813)
8.	Other invested assets	(11,450,269)	(537,997)	(11,988,266)	(14,271,296)	1,839,730
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(184,208,719)	(61,382,689)	(245,591,408)	(40,635,494)	3,253,405
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	51,435	51,435						
2. Deferred and accrued	5,319,097	5,319,097						
3. Deferred , accrued and uncollected:								
3.1 Direct	6,959,942	6,959,942						
3.2 Reinsurance assumed								
3.3 Reinsurance ceded	1,589,409	1,589,409						
3.4 Net (Line 1 + Line 2)	5,370,533	5,370,533						
4. Advance	2,880	2,880						
5. Line 3.4 - Line 4	5,367,653	5,367,653						
6. Collected during year:								
6.1 Direct	5,485,964,564	314,086,299		5,171,878,265				
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	2,734,907,937	113,429		2,734,794,508				
6.4 Net	2,751,056,627	313,972,870		2,437,083,757				
7. Line 5 + Line 6.4	2,756,424,280	319,340,523		2,437,083,757				
8. Prior year (uncollected + deferred and accrued - advance)	7,074,687	7,074,687						
9. First year premiums and considerations:								
9.1 Direct	5,485,846,939	313,968,674		5,171,878,265				
9.2 Reinsurance assumed								
9.3 Reinsurance ceded	2,736,497,346	1,702,838		2,734,794,508				
9.4 Net (Line 7 - Line 8)	2,749,349,594	312,265,836		2,437,083,757				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	14,310,028			14,310,028				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	14,310,028			14,310,028				
RENEWAL								
11. Uncollected	2,624,939	2,497,611	127,328					
12. Deferred and accrued	33,752,852	33,712,862	39,990					
13. Deferred, accrued and uncollected:								
13.1 Direct	71,293,716	70,970,109	323,548			58		
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	34,915,924	34,759,636	156,230			58		
13.4 Net (Line 11 + Line 12)	36,377,792	36,210,473	167,318					
14. Advance	1,708,554	1,587,403	121,151					
15. Line 13.4 - Line 14	34,669,238	34,623,071	46,167					
16. Collected during year:								
16.1 Direct	918,515,294	854,109,368	15,194,743	47,423,423	1,784,257	3,502		
16.2 Reinsurance assumed	7,192,368	6,854,917		337,451				
16.3 Reinsurance ceded	700,096,286	693,677,215	2,194,018	4,198,826	22,725	3,502		
16.4 Net	225,611,376	167,287,070	13,000,725	43,562,049	1,761,532			
17. Line 15 + Line 16.4	260,280,614	201,910,140	13,046,892	43,562,049	1,761,532			
18. Prior year (uncollected + deferred and accrued - advance)	64,473,650	64,421,229	52,421					
19. Renewal premiums and considerations:								
19.1 Direct	923,468,853	859,056,785	15,200,828	47,423,423	1,784,257	3,560		
19.2 Reinsurance assumed	7,192,368	6,854,917		337,451				
19.3 Reinsurance ceded	734,854,257	728,422,790	2,206,356	4,198,826	22,725	3,560		
19.4 Net (Line 17 - Line 18)	195,806,964	137,488,911	12,994,471	43,562,049	1,761,532			
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	6,423,625,820	1,173,025,459	15,200,828	5,233,611,716	1,784,257	3,560		
20.2 Reinsurance assumed	7,192,368	6,854,917		337,451				
20.3 Reinsurance ceded	3,471,351,603	730,125,628	2,206,356	2,738,993,334	22,725	3,560		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,959,466,585	449,754,748	12,994,471	2,494,955,834	1,761,532			

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								
22. All other								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	369,778,467	70,961	385	369,707,120				
23.2 Reinsurance assumed								
23.3 Net ceded less assumed	369,778,467	70,961	385	369,707,120				
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	130,301,566	106,479,452	214,039	23,608,063	14	(1)		
25.2 Reinsurance assumed	5,359	2,319		3,040				
25.3 Net ceded less assumed	130,296,207	106,477,133	214,039	23,605,022	14	(1)		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	500,080,033	106,550,413	214,424	393,315,183	14	(1)		
26.2 Reinsurance assumed (Page 6, Line 22)	5,359	2,319		3,040				
26.3 Net ceded less assumed	500,074,674	106,548,095	214,424	393,312,143	14	(1)		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	724,674,052	175,705,392		548,968,660				
28. Single	1,672,114			1,672,114				
29. Renewal	30,938,383	15,292,395	45,915	15,115,714	484,360	(1)		
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	757,284,549	190,997,787	45,915	565,756,488	484,360	(1)		

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	3,652,025				2,435		3,654,460
2. Salaries and wages	102,167,041				1,739,616		103,906,657
3.11 Contributions for benefit plans for employees	27,193,650				514,064		27,707,714
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	(469,507)				1,683		(467,823)
4.2 Medical examination fees	4,681,199						4,681,199
4.3 Inspection report fees	2,103,506						2,103,506
4.4 Fees of public accountants and consulting actuaries	1,673,131				275,566		1,948,697
4.5 Expense of investigation and settlement of policy claims	159,710						159,710
5.1 Traveling expenses	2,650,650				24,061		2,674,711
5.2 Advertising							
5.3 Postage, express, telegraph and telephone	3,769,581				19,607		3,789,188
5.4 Printing and stationery	1,166,190				4,362		1,170,552
5.5 Cost or depreciation of furniture and equipment	15,047,041				55,443		15,102,484
5.6 Rental of equipment	652,935				222		653,157
5.7 Cost or depreciation of EDP equipment and software	31,860,977				662,972		32,523,949
6.1 Books and periodicals	371,554				120,669		492,223
6.2 Bureau and association fees	1,169,977				11,140		1,181,117
6.3 Insurance, except on real estate	4,190,198				5		4,190,203
6.4 Miscellaneous losses	19,698				291		19,989
6.5 Collection and bank service charges	805,291				23,038		828,328
6.6 Sundry general expenses	5,302,380				89,195		5,391,575
6.7 Group service and administration fees	13,463,000						13,463,000
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)	285,941						285,941
7.3 Agency conferences other than local meetings	636,551				18		636,569
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	1,532,874				29,786		1,562,660
9.2 Investment expenses not included elsewhere					51,906,635		51,906,635
9.3 Aggregate write-ins for expenses	58,172,907				240,702		58,413,610
10. General expenses incurred	282,258,501				55,721,509	(b)	(a) 337,980,010
11. General expenses unpaid December 31, prior year	6,951,297				4,748,221		11,699,518
12. General expenses unpaid December 31, current year	7,963,593				12,199,942		20,163,535
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)	281,246,205				48,269,788		329,515,993
DETAILS OF WRITE-INS							
09.301. Outside Consulting	55,967,303				236,867		56,204,171
09.302. Donations	1,848,476				161		1,848,637
09.303. Maintenance & Repair	357,128				3,674		360,802
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)	58,172,907				240,702		58,413,610

(a) Includes management fees of $ 235,347,231 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. State insurance department licenses and fees	3,601,694					3,601,694
3. State taxes on premiums	19,020,318					19,020,318
4. Other state taxes, incl. $ for employee benefits	3,851,039			1,793		3,852,832
5. U.S. Social Security taxes	6,312,697			117,067		6,429,765
6. All other taxes	263,644			625		264,269
7. Taxes, licenses and fees incurred	33,049,393			119,484		33,168,877
8. Taxes, licenses and fees unpaid December 31, prior year	5,959,658			113,626		6,073,284
9. Taxes, licenses and fees unpaid December 31, current year	2,239,505			119,484		2,358,989
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	36,769,546			113,626		36,883,172

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid-in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
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		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)		

NONE

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 3-4.50% 1926-1966	432,542		432,542		
0100002. 41 CSO 2.75% 1947-1967	1,739,675		1,739,675		
0100003. 41 CSO 3% 1954-1965	436,622		436,622		
0100004. 41 CET/41 CSO ANB 2.75% 1948-1962	1,766		1,766		
0100005. 41 CET/41 CSO ANB 3% 1960-1960	3,171		3,171		
0100006. 58 CET ANB 2.5% 1981-1984	18,364		18,364		
0100007. 58 CET ANB 3% 1963-1987	723,860		719,269		4,591
0100008. 58 CET ANB 3.5% 1970-1987	160,469		150,377		10,092
0100009. 58 CET ANB 4% 1980-1985	72,205		72,205		
0100010. 58 CSO ANB 2.5% NL 1981-1988	1,377,283		1,377,283		
0100011. 58 CSO ANB 2.5% CRVM 1979-1988	190		166		23
0100012. 58 CSO ANB 3% NL 1962-1988	4,970,698		3,916,910		1,053,788
0100013. 58 CSO ANB 3% CRVM 1963-1988	1,831,815		1,675,703		156,112
0100014. 58 CSO ANB 3.5% NL 1969-1988	1,575,663		1,562,501		13,162
0100015. 58 CSO ANB 3.5% CRVM 1968-1985	15,493,354		15,493,354		
0100016. 58 CSO ANB 4% NL 1979-1987	400,772		400,772		
0100017. 58 CSO ANB 4% CRVM 1975-1988	27,414,008		27,414,007		1
0100018. 58 CSO ANB 4.5% NL 1981-1988	83,141		82,761		380
0100019. 58 CSO ANB 4.5% CRVM 1983-1988	4,144		4,144		
0100020. 58 CSO ANB 5% NL 1982-1988	25,631		25,631		
0100021. 58 CSO ANB 5.5% NL 1987-1988	25,636		25,555		81
0100022. 58 CSO ANB 5.5% CRVM 1984-1988	15,125		15,125		
0100023. 58 CSO ANB 6% NL 1983-1986	127,025		126,449		576
0100024. 58 CSO ALB 2.5% NL 1977-1981	2,362				2,362
0100025. 58 CSO ALB 2.5% CRVM 1981-1988	65,859		65,859		
0100026. 58 CSO ALB 4.5% CRVM 1983-1987	10,824,057		10,824,057		
0100027. 80 CET ANB 4% NL 1986-2008	56,560		56,560		
0100028. 80 CET ANB 4.5% NL 1986-2005	163,772		163,772		
0100029. 80 CET ANB 5% NL 1994	55,379		55,379		
0100030. 80 CET ANB 5.5% NL 1989-1992	64,835		64,835		
0100031. 80 CSO ANB 3% CRVM 1999-2001	1,710,825		1,710,825		
0100032. 80 CSO ANB 3.5% NL 1982-2008	2,253		2,073		180
0100033. 80 CSO ANB 3.5% CRVM 1999-2001	724		724		
0100034. 80 CSO ANB 4% NL 1984-2008	6,194,861		6,194,650		211
0100035. 80 CSO ANB 4% CRVM 1982-2008	102,485,232		101,434,049		1,051,183
0100036. 80 CSO ANB 4.5% NL 1983-2005	6,265,472		2,455,694		3,809,778
0100037. 80 CSO ANB 4.5% CRVM 1984-2008	421,596,353		396,005,759		25,590,595
0100038. 80 CSO ANB 5% NL 1993-1994	62,403		62,116		287
0100039. 80 CSO ANB 5% CRVM 1985-1994	156,446,114		156,446,114		
0100040. 80 CSO ANB 5.5% NL 1987-1992	383,728		383,197		531
0100041. 80 CSO ANB 5.5% CRVM 1984-1992	123,653,985		123,653,985		
0100042. 80 CSO ANB 6% NL 1984-1986	381,421		381,421		
0100043. 80 CSO ANB 6% CRVM 1984-1986	2,989,644		2,923,907		65,737
0100044. 80 CSO ALB 3.5% NL 2013-2018	11,928		11,838		90
0100045. 80 CSO ALB 4% NL 2006-2012	3,974,453		3,974,453		
0100046. 80 CSO ALB 4% CRVM 2006-2008	128,244				128,244
0100047. 80 CSO ALB 4.5% NL 2003-2005	8,120,571		8,120,571		
0100048. 80 CSO ALB 4.5% CRVM 1995-2005	140,238		94,789		45,449
0100049. 80 CSO ALB 5% CRVM 1993-1994	39,495		39,495		
0100050. 80 CSO ALB 5.5% NL 1987-1988	42,287,564		42,287,564		
0100051. 80 CSO ALB 5.5% CRVM 1983-1992	75,196,323		75,196,323		
0100052. 2001 CSO ANB 3% NL 2021-2023	156		156		
0100053. 2001 CSO ANB 3.5% NL 2013-2019	17,334		17,334		
0100054. 2001 CSO ANB 3.5% CRVM 2013-2019	3,410,076,146		3,225,743,789		184,332,357
0100055. 2001 CSO ANB 4% NL 2006-2012	5,734		5,734		
0100056. 2001 CSO ANB 4% CRVM 2006-2012	985,864,933		898,790,022		87,074,911
0100057. 2001 CSO ANB 4.5% CRVM 2004-2005	4,409,020		4,409,020		
0100058. 2001 CSO ALB 3.5% NL 2009-2019	75,758		75,758		
0100059. 2001 CSO ALB 3.5% CRVM 2013-2019	1,626,941,841		1,626,941,841		
0100060. 2001 CSO ALB 4% NL 2008-2012	821		821		
0100061. 2001 CSO ALB 4% CRVM 2006-2016	422,172,691		422,172,691		
0100062. 2001 CSO ALB 4.5% CRVM 2005	3,486		3,486		
0100063. 2017 CSO ANB 3% NL 2021-2024	1,110,398		247,040		863,359
0100064. 2017 CSO ANB 3.5% NL 2019-2025	123,319		123,319		
0100065. 2017 CSO ANB 3.5% CRVM 2019-2025	7,918,828		7,918,828		
0100066. 2017 CSO ANB 3.75% CRVM 2018-2019	5,667,076		5,667,076		
0100067. 2017 CSO ALB 3% NL 2021-2024	1,203		1,203		
0100068. 2017 CSO ALB 3.5% NL 2019-2025	171		171		
0100069. 2017 CSO ALB 3.5% CRVM 2019-2025	15,529,613		15,529,613		
0100070. 2017 CSO VM-20 NPR 3% 2021-2024	204,594,164		204,594,164		
0100071. 2017 CSO VM-20 NPR 3.5% 2020, 2025	124,121,581		124,121,581		
0100072. 2017 CSO VM-20 NPR 3.75% 2021-2024	901,996,241		901,996,241		
0100073. 2017 CSO VM-20 NPR 4% 2021-2024	18,671,971		18,671,971		
0100074. 2017 CSO VM-20 NPR 4.50% 2019-2020, 2025	241,315,424		241,315,424		
0100075. 2017 CSO VM-20 NPR 4.75% 2019-2020	9,869,326		9,869,326		
0100076. VM-20 DET/STO 2019-2025	202,139,246		202,139,246		
0100077. OPAI	118,311		118,311		
0100078. OTHER RESERVE	62		62		
0100079. ADDITIONAL RESERVES AG38 UL	242,158,621		242,158,621		
0199997 Totals (gross)	9,445,141,286		9,140,937,208		304,204,079
0199998 Reinsurance ceded	4,168,744,923		4,141,678,449		27,066,474
0199999 Totals (net)	5,276,396,364		4,999,258,759		277,137,605
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71 IAM 8.25% IMM 1984		XXX		XXX	
0200002. 83 GAM 5.75% IMM 1987	2,419,337	XXX		XXX	2,419,337
0200003. 83 GAM 6.00% IMM 1988-1989	69,069	XXX		XXX	69,069
0200004. 83 GAM 7.00% IMM 1987	854,264	XXX		XXX	854,264
0200005. 83 GAM 7.25% IMM 1988	32,220	XXX		XXX	32,220
0200006. 83 GAM 7.75% IMM 1987	109,053	XXX		XXX	109,053
0200007. 83 GAM 8.00% IMM 1987	104,819	XXX		XXX	104,819
0200008. 83 GAM 8.25% IMM 1989	3,094	XXX		XXX	3,094
0200009. 83 GAM 8.50% IMM 1988	4,107	XXX		XXX	4,107
0200010. 83 GAM 8.75% IMM 1988-1989	9,884	XXX		XXX	9,884
0200011. 83a 6.00% IMM 1996	260,939	XXX	260,939	XXX	
0200012. 83a 8.00% IMM 1987-1988	210,792	XXX	210,792	XXX	
0200013. a-2000 4.00% IMM 2013-2015	16,575,154	XXX	16,575,154	XXX	
0200014. a-2000 4.25% IMM 2012	4,604,872	XXX	4,604,872	XXX	
0200015. a-2000 4.50% IMM 2014	1,570,963	XXX	1,570,963	XXX	
0200016. a-2000 5.00% IMM 2011	10,408,802	XXX	10,408,802	XXX	
0200017. a-2000 5.25% IMM 2005-2006, 2010	19,774,219	XXX	19,774,219	XXX	
0200018. a-2000 5.50% IMM 2004-2008	12,871,134	XXX	12,871,134	XXX	
0200019. a-2000 6.00% IMM 2009	4,836,396	XXX	4,836,396	XXX	
0200020. a-2000 6.50% IMM 2002	26,722	XXX	26,722	XXX	
0200021. a-2000 6.75% IMM 2001	7,710	XXX	7,710	XXX	
0200022. 2012 IAR 3.75% IMM 2017	2,221,079	XXX	2,221,079	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023.	2012 IAR 4.00% IMM 2016	3,272,038	XXX	3,272,038	XXX	
0200024.	2012 IAR VM-22 Non Jumbo 1.50%-1.99% IMM 2020-2021	552,458	XXX	552,458	XXX	
0200025.	2012 IAR VM-22 Non Jumbo 2.00%- 2.49% IMM 2020-2021	3,342,294	XXX	3,342,294	XXX	
0200026.	2012 IAR VM-22 Non Jumbo 2.50%-2.99% IMM 2018-2020,2022	14,839,865	XXX	14,839,865	XXX	
0200027.	2012 IAR VM-22 Non Jumbo 3.00%-3.49% IMM 2018-2020	43,968,356	XXX	43,968,356	XXX	
0200028.	2012 IAR VM-22 Non Jumbo 3.50%-3.99% IMM 2018-2019	16,154,453	XXX	16,154,453	XXX	
0200029.	2012 IAR VM-22 Non Jumbo 4.00%-4.49% IMM 2018-2019	3,919,644	XXX	3,919,644	XXX	
0200030.	2012 IAR VM-22 Non Jumbo 4.50%-4.99% IMM 2023-2025	12,475,082	XXX	12,475,082	XXX	
0200031.	2012 IAR VM-22 Non Jumbo 5.00%-5.49% IMM 2023-2025	7,488,709	XXX	7,488,709	XXX	
0200032.	a-1949 3.50% DEF CARVM 1975-1980	253,968	XXX	253,968	XXX	
0200033.	71 IAM 3.50% DEF CARVM 1976-1979	1,050,273	XXX	1,050,273	XXX	
0200034.	71 IAM 4.50% DEF CARVM 1979-1982	4,790,042	XXX	4,790,042	XXX	
0200035.	71 IAM 5.50% DEF CARVM 1982-1989	2,018,175	XXX	2,018,175	XXX	
0200036.	71 IAM 6.00% DEF CARVM 1992	6,957	XXX	6,957	XXX	
0200037.	71 IAM 6.25% DEF CARVM 1987-1991	2,560,636	XXX	2,560,636	XXX	
0200038.	71 IAM 6.50% DEF CARVM 1989-1990	1,238,493	XXX	1,238,493	XXX	
0200039.	71 IAM 6.75% DEF CARVM 1986-1988	2,562,380	XXX	2,562,380	XXX	
0200040.	71 IAM 7.00% DEF CARVM 1988		XXX		XXX	
0200041.	71 IAM 8.00% DEF CARVM 1984-1985	472,731	XXX	472,731	XXX	
0200042.	71 IAM 8.25% DEF CARVM 1983	434,006	XXX	434,006	XXX	
0200043.	83a 3.00% DEF CARVM 2021	17,593	XXX		XXX	17,593
0200044.	83a 3.25% DEF CARVM 2020		XXX		XXX	
0200045.	83a 3.50% DEF CARVM 2022		XXX		XXX	
0200046.	83a 4.00% DEF CARVM 1975-1979	398,780	XXX	398,780	XXX	
0200047.	83a 4.25% DEF CARVM 2016-2019		XXX		XXX	
0200048.	83a 4.50% DEF CARVM 1980-1982	833,595	XXX	833,595	XXX	
0200049.	83a 5.00% DEF CARVM 2023	9,242,023	XXX		XXX	9,242,023
0200050.	83a 5.25% DEF CARVM 1994-2024	8,948,200	XXX	2,575,671	XXX	6,372,529
0200051.	83a 5.50% DEF CARVM 1993-2001	12,105,615	XXX	12,105,615	XXX	
0200052.	83a 5.75% DEF CARVM 1993-1996	8,130,764	XXX	8,130,764	XXX	
0200053.	83a 6.00% DEF CARVM 1992-1995	6,130,010	XXX	6,130,010	XXX	
0200054.	83a 6.25% DEF CARVM 1987-1992	10,932,276	XXX	10,932,276	XXX	
0200055.	83a 6.50% DEF CARVM 1987-1990	13,657,578	XXX	13,657,578	XXX	
0200056.	83a 6.75% DEF CARVM 1986-1991	9,984,689	XXX	9,984,689	XXX	
0200057.	83a 7.00% DEF CARVM 1988-1989	8,022,390	XXX	8,022,390	XXX	
0200058.	83a 7.25% DEF CARVM 1986	445,770	XXX	445,770	XXX	
0200059.	83a 8.50% DEF CARVM 1984-1985	1,117,450	XXX	1,117,450	XXX	
0200060.	83a 8.75% DEF CARVM 1983-1986	652,953	XXX	652,953	XXX	
0200061.	a-2000 3.00% DEF CARVM 2001-2015	17,786,625	XXX	12,511,903	XXX	5,274,722
0200062.	a-2000 3.25% DEF CARVM 2001-2015	12,826,550	XXX	7,192,022	XXX	5,634,529
0200063.	a-2000 3.50% DEF CARVM 2001-2015	19,633,206	XXX	15,553,883	XXX	4,079,323
0200064.	a-2000 3.75% DEF CARVM 2012-2015	227,445,367	XXX	227,445,367	XXX	
0200065.	a-2000 4.00% DEF CARVM 2001-2015	1,620,653,185	XXX	1,405,192,161	XXX	215,461,025
0200066.	a-2000 4.25% DEF CARVM 2001-2013	3,457,738	XXX	2,067,116	XXX	1,390,622
0200067.	a-2000 4.50% DEF CARVM 2005-2014	1,188,687,291	XXX	1,015,994,782	XXX	172,692,509
0200068.	a-2000 4.75% DEF CARVM 2004-2010	118,410,169	XXX	91,132,716	XXX	27,277,453
0200069.	a-2000 5.00% DEF CARVM 2002-2015	209,725,469	XXX	152,531,748	XXX	57,193,722
0200070.	a-2000 5.25% DEF CARVM 2004-2015	1,054,679,505	XXX	864,120,660	XXX	190,558,845
0200071.	a-2000 5.50% DEF CARVM 2001-2010	712,751,547	XXX	574,251,517	XXX	138,500,030
0200072.	a-2000 6.00% DEF CARVM 2001-2008	544,847,529	XXX	425,037,833	XXX	119,809,696
0200073.	a-2000 6.50% DEF CARVM 2009	232,269,740	XXX	195,388,285	XXX	36,881,455
0200074.	2012 IAR 3.00% DEF CARVM 2016-2021	851,541,205	XXX	840,428,064	XXX	11,113,141
0200075.	2012 IAR 3.25% DEF CARVM 2016-2022	1,350,266,316	XXX	1,344,694,412	XXX	5,571,904
0200076.	2012 IAR 3.50% DEF CARVM 2016-2022	2,148,369,259	XXX	2,147,182,463	XXX	1,186,796
0200077.	2012 IAR 3.75% DEF CARVM 2016-2019	181,099,264	XXX	181,099,264	XXX	
0200078.	2012 IAR 4.00% DEF CARVM 2017-2018	2,548,885,430	XXX	2,426,949,067	XXX	121,936,363
0200079.	2012 IAR 4.25% DEF CARVM 2016-2023	2,539,967,209	XXX	2,380,327,699	XXX	159,639,510
0200080.	2012 IAR 4.50% DEF CARVM 2024-2025	22,018,863	XXX	22,018,863	XXX	
0200081.	2012 IAR 5.00% DEF CARVM 2016-2023	3,816,017,324	XXX	3,815,923,358	XXX	93,965
0200082.	2012 IAR 5.25% DEF CARVM 2016-2025	12,145,773,145	XXX	12,141,473,944	XXX	4,299,200
0299997	Totals (gross)	31,856,106,811	XXX	30,558,274,010	XXX	1,297,832,801
0299998	Reinsurance ceded	11,201,388,058	XXX	11,108,416,432	XXX	92,971,625
0299999	Totals (net)	20,654,718,753	XXX	19,449,857,577	XXX	1,204,861,176
	SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001.	71-IAM 6.00% IMM 1983					
0300002.	71-IAM 7.50% IMM 1981	104,469		104,469		
0300003.	71-IAM 8.00% IMM 1985	11,470		11,470		
0300004.	83a 6.25% IMM 1998-1999	104,646		104,646		
0300005.	83a 6.50% IMM 1994	98,093		98,093		
0300006.	83a 6.75% IMM 1996-1997	87,587		87,587		
0300007.	83a 7.00% IMM 1993	3,726		3,726		
0300008.	83a 7.25% IMM 1995	515,590		515,590		
0300009.	83a 7.75% IMM 1992	4,072		4,072		
0300010.	83a 8.00% IMM 1987-1991	56,532		56,532		
0300011.	a-2000 4.00% IMM 2013-2015	5,524,030		5,524,030		
0300012.	a-2000 4.25% IMM 2012	2,948,872		2,948,872		
0300013.	a-2000 4.50% IMM 2011-2014	1,825,744		1,825,744		
0300014.	a-2000 5.00% IMM 2011	1,139,583		1,139,583		
0300015.	a-2000 5.25% IMM 2005-2006, 2010	1,906,822		1,906,822		
0300016.	a-2000 5.50% IMM 2004, 2007-2008	2,815,650		2,815,650		
0300017.	a-2000 6.00% IMM 2003-2009	1,953,137		1,953,137		
0300018.	a-2000 6.50% IMM 2002	83,903		83,903		
0300019.	a-2000 6.75% IMM 2001	91,568		91,568		
0300020.	a-2000 7.00% IMM 2000	63,625		63,625		
0300021.	2012 IAR 3.75% IMM 2017	5,065,900		5,065,900		
0300022.	2012 IAR 4.00% IMM 2016	3,429,961		3,429,961		
0300023.	2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM 2021					
0300024.	2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM 2020-2022	2,358,894		2,358,894		
0300025.	2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM 2020-2022	3,452,808		3,452,808		
0300026.	2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM 2018-2022	3,928,473		3,928,473		
0300027.	2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM 2018-2022	5,446,587		5,446,587		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300028. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM 2017-2019,2022	2,384,818		2,384,818		
0300029. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM 2018-2019,2022, 2024	4,785,084		4,785,084		
0300030. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM 2023 - 24	7,020,495		7,020,495		
0300031. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM 2023 - 24	5,273,905		5,273,905		
0399997 Totals (gross)	62,486,044		62,486,044		
0399998 Reinsurance ceded					
0399999 Totals (net)	62,486,044		62,486,044		
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI 2.50%	14,049		14,049		
0400002. INTERCO DI 3.00%	1,510		1,510		
0400003. 59 ADB 3.00%	151,864		146,739		5,125
0400004. 59 ADB 4.00% 80 CSO	115,764		115,764		
0400005. 59 ADB 4.00% 2001 CSO	40,131		37,810		2,321
0400006. CONTINUOUS PAYMENTS 1/2	304,977		304,977		
0499997 Totals (gross)	628,295		620,850		7,446
0499998 Reinsurance ceded	11,504		11,504		
0499999 Totals (net)	616,791		609,345		7,446
DISABILITY-ACTIVE LIVES:					
0500001. 26 CLASS (3) 2.50%	16,848		16,848		
0500002. 26 CLASS (3) 3.00%	2,681		2,681		
0500003. INTERCO DI 2.50%	1,244		1,244		
0500004. INTERCO DI 3.00%	227,464		172,421		55,043
0500005. CONTINUOUS PAYMENTS 1/2	466,692		466,692		
0500006. 52 DIS W/ 80 CSO 4.00%	403,468		403,468		
0599997 Totals (gross)	1,118,397		1,063,354		55,043
0599998 Reinsurance ceded	81,115		80,908		207
0599999 Totals (net)	1,037,282		982,445		54,837
DISABILITY-DISABLED LIVES:					
0600001. INTERCO DI 3.00%	16,180,374		16,180,374		
0600002. 68 GROUP DISABILITY STUDY	400,759				400,759
0600003. 2001 CSO 3.50%	917,527		917,527		
0699997 Totals (gross)	17,498,660		17,097,901		400,759
0699998 Reinsurance ceded	4,535,734		4,535,734		
0699999 Totals (net)	12,962,926		12,562,167		400,759
MISCELLANEOUS RESERVES					
0700001. DEFICIENCY	323,477,639		323,477,191		448
0700002. NON DEDUCTION	617,270		544,748		72,522
0700003. VOLUNTARY RESERVE - IUL	9,386,759		9,386,759		
0700004. VOLUNTARY RESERVE - FIA	26,169,435		24,935,633		1,233,802
0799997 Totals (gross)	359,651,104		358,344,331		1,306,772
0799998 Reinsurance ceded	313,030,882		313,030,661		221
0799999 Totals (net)	46,620,221		45,313,670		1,306,551
9999999 Totals (net) - Page 3, Line 1	26,054,838,381		24,571,070,008		1,483,768,374

(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 $ 3,940,775 ; Supplemental Contracts with Life Contingencies $ 2,495,781 ; Accidental Death Benefits $; Disability – Active Lives $; Disability – Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

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

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%, 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 [ ] No [X]

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

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

8.3 Identify where the reserves are reported in the blank:

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: ..... $ 7,062,947,427

9.2 State the amount of reserves established for this business: ..... $ 8,231,136,961

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	1,952												1,952
2. Additional contract reserves (b)	76												76
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)	2,028												2,028
8. Reinsurance ceded	2,028												2,028
9. Totals (net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	503,556												503,556
11. Additional actuarial reserves-asset/liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (gross)	503,556												503,556
15. Reinsurance ceded	503,556												503,556
16. Totals (net)													
17. **TOTAL (net)**													
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	272,160,887	57,791,118	59,830,116	137,762,634	507,558	16,269,460
2.	Deposits received during the year	127,680,042	32,436,184	44,464,804	38,929,454		11,849,600
3.	Investment earnings credited to the account	18,669,800	2,732,322	4,950,291	10,511,217		475,970
4.	Other net change in reserves	(9,628,142)		(2,981,768)	(6,003,278)	9,502	(652,598)
5.	Fees and other charges assessed	55			55		
6.	Surrender charges						
7.	Net surrender or withdrawal payments	106,464,200	32,020,780	19,418,280	45,429,221		9,595,920
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)	302,418,331	60,938,844	86,845,163	135,770,751	517,060	18,346,513
10.	Reinsurance balance at the beginning of the year						
11.	Net change in reinsurance assumed						
12.	Net change in reinsurance ceded						
13.	Reinsurance balance at the end of the year (Lines 10+11-12)						
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	302,418,331	60,938,844	86,845,163	135,770,751	517,060	18,346,513

(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	257,174,988	140,947,549	2,333,631	105,156,834	8,736,973			
	2.22 Reinsurance assumed	3,461,733	3,069,607		392,126				
	2.23 Reinsurance ceded	78,398,889	51,786,028	450,000	26,162,861				
	2.24 Net	182,237,831	(b) 92,231,128	(b) 1,883,631	(b) 79,386,099	8,736,973	(b)		
3. Incurred but unreported:									
	3.1 Direct	32,739,680	32,668,624	44,453			26,603		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded	11,789,742	11,763,139				26,603		
	3.4 Net	20,949,938	(b) 20,905,485	(b) 44,453	(b)		(b)		
4. TOTALS	4.1 Direct	289,914,668	173,616,173	2,378,084	105,156,834	8,736,973	26,603		
	4.2 Reinsurance assumed	3,461,733	3,069,607		392,126				
	4.3 Reinsurance ceded	90,188,631	63,549,167	450,000	26,162,861		26,603		
	4.4 Net	203,187,769	(a) 113,136,613	(a) 1,928,084	79,386,099	8,736,973			

(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	927,629,609	486,522,279	9,159,047	396,763,476	35,196,333	(11,525)		
1.2 Reinsurance assumed	6,451,848	4,719,988		1,731,860				
1.3 Reinsurance ceded	372,401,017	279,836,144	780,934	87,435,155	4,360,309	(11,525)		
1.4 Net (c)	561,680,440	211,406,123	8,378,113	311,060,182	30,836,023			
2. Liability December 31, current year from Part 1:								
2.1 Direct	289,914,668	173,616,173	2,378,084	105,156,834	8,736,973	26,603		
2.2 Reinsurance assumed	3,461,733	3,069,607		392,126				
2.3 Reinsurance ceded	90,188,631	63,549,167	450,000	26,162,861		26,603		
2.4 Net	203,187,769	113,136,613	1,928,084	79,386,099	8,736,973			
3. Amounts recoverable from reinsurers December 31, current year	11,017,900	11,017,900						
4. Liability December 31, prior year:								
4.1 Direct	269,275,146	158,160,543	1,329,246	98,735,130	11,024,405	25,823		
4.2 Reinsurance assumed	1,102,175	833,059		264,200		4,916		
4.3 Reinsurance ceded	81,958,200	60,284,862	139,595	21,503,004		30,740		
4.4 Net	188,419,121	98,708,739	1,189,651	77,496,326	11,024,405			
5. Amounts recoverable from reinsurers December 31, prior year	7,742,370	7,742,370						
6. Incurred benefits:								
6.1 Direct	948,269,130	501,977,909	10,207,885	403,185,180	32,908,902	(10,745)		
6.2 Reinsurance assumed	8,811,406	6,956,536		1,859,786		(4,916)		
6.3 Reinsurance ceded	383,906,977	286,375,978	1,091,339	92,095,012	4,360,309	(15,661)		
6.4 Net	573,173,559	222,558,467	9,116,545	312,949,954	28,548,592			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 417,685 in Line 1.1, $ 417,685 in Line 1.4.
$ 417,685 in Line 6.1 and $ 417,685 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 $ 101,412 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	264,343	241,641	(22,702)
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)	264,343	241,641	(22,702)
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	29,703,961	24,037,766	(5,666,195)
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	135,143	1,539,291	1,404,148
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	158,442,077	150,053,753	(8,388,324)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	6,430,863	7,784,714	1,353,850
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	194,976,388	183,657,165	(11,319,223)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	194,976,388	183,657,165	(11,319,223)
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	5,557,191	6,253,187	695,997
2502. IMR asset	873,673	1,531,526	657,854
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,430,863	7,784,714	1,353,850

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call options associated with the current index term is zero, regardless of the observable market for such options. 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 $132,178,832 and the cumulative effect on Capital and Surplus at December 31, 2025 was a decrease of $332,037,492. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $43,706,731 and the cumulative effect on Capital and Surplus at December 31, 2024 was a decrease of $199,858,660.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of December 31, 2025 is $35,556,194 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 $367,593,686 would have been established as of December 31, 2025 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2025 and there was no cumulative impact on the Capital and Surplus at December 31, 2025. The voluntary reserve established as of December 31, 2024 is $45,060,528 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $244,919,188 would have been established as of December 31, 2024 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in no impact to the Company's statutory net income for the twelve months ended December 31, 2024 and there was no cumulative impact on the Capital and Surplus at December 31, 2024. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2025 by $6,429,202 and the cumulative effect on Capital and Surplus at December 31, 2025 was an increase of $48,514,035. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2024 by $807,784 and the cumulative effect on Capital and Surplus at December 31, 2024 was an increase of $54,943,237.

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

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 196,693,698	$ 362,451,075
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ (132,178,832)	$ (43,706,731)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (6,429,202)	$ (807,784)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 335,301,732	$ 406,965,590
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,460,601,667	$ 2,470,206,784
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	$ (332,037,492)	$ (199,858,660)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 48,514,035	$ 54,943,237
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,744,125,124	$ 2,615,122,207

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.

(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 one subsidiary life insurance company, which is valued at its 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 $447,360,094 that do not qualify as bonds and were therefore reclassified off Schedule D. Securities with an aggregate book adjusted carrying value of $277,190,709 that were reclassified off Schedule D and resulted in a change in measurement basis under the lower of amortized cost or fair value approach. The Company recognized an unrealized loss on these securities of $47,574,199, in change in net unrealized capital gains (losses) as of January 1, 2025.

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

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

On July 1, 2024 the Company purchased Bestow Life Insurance Company ("BLIC") for $20,614,044 in cash. This acquisition is accounted for under the statutory purchase method. The purchase resulted in statutory goodwill of $14,530,312, all of which is admitted. The admitted book value of BLIC as of December 31, 2025 is $ 29,978,263, including $12,350,765 of unamortized admitted goodwill. Admitted goodwill is 41% of the carrying value of the Company's investment in BLIC. In 2025, BLIC's legal name changed to Lantern Insurance Company.

B. Statutory Merger

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

		Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1)	Capital & Surplus	2,499,690,214	XXX
Less:			
	(2) Admitted Positive Goodwill	12,714,023	XXX
	(3) Admitted EDP Equipment & Operating System Software		XXX
	(4) Admitted Net Deferred Taxes	193,482,091	XXX
(5)	Adjusted Capital and Surplus (Line 1-2-3-4)	2,293,494,099	XXX
(6)	Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	229,349,410	XXX
(7)	Current period reported Admitted Goodwill	XXX	12,350,765
(8)	Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	0.539 %

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 16 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 74.16%.

		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	$	$	$	$	$ 1,500,565,712	$ 5,372,788	$ 1,505,938,500
(b) 30-59 Days Past Due					42,432,724		42,432,724
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due					7,611,269		7,611,269
(e) 180+ Days Past Due					45,830,713		45,830,713
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	%	%	%	%	%	%	%

	Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 1,898,907,599	$	$ 1,898,907,599
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due					9,283,513		9,283,513
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due					13,555,984		13,555,984
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	$	$	$	$	$	$	$

(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	$	$	$	$	48,105,442	$	48,105,442
2. No Allowance for Credit Losses							
3. Total (1+2)					48,105,442		48,105,442
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	$	$	$	$	$	$	$
2. No Allowance for Credit Losses							
3. Total (1+2)							
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	$	$	$	$	48,105,442	$	48,105,442
2. Interest Income Recognized					1,005,661		1,005,661
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting					1,005,661		1,005,661
b. Prior Year							
1. Average Recorded Investment	$	$	$	$	$	$	$
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 8,880,887	$ 6,092,137
b.	Additions charged to operations	$ 12,091,878	$ 2,788,750
c.	Direct write-downs charged against the allowances	$	$
d.	Recoveries of amounts previously charged off	$	$
e.	Balance at end of period (a+b-c-d)	$ 20,972,766	$ 8,880,887

(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	$ 17,191,982	$
(2)	The realized capital losses related to these loans	$ 43,941,334	$
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ 48,105,442	$

C. Reverse Mortgages

Not applicable to the Company.

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	$ 23,497,424	$ 20,747	$	$ 23,476,677
c. Total 1st Quarter (a+b)	$ 23,497,424	$ 20,747	$	$ 23,476,677
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 12,251,967	$ 541,719	$	$ 11,710,248
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 23,445,004	$ 715,832	$	$ 22,729,172
f. Total 2nd Quarter (d+e)	$ 35,696,971	$ 1,257,551	$	$ 34,439,420
OTTI recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 1,225,077	$ 408,925	$	$ 816,152
i. Total 3rd Quarter (g+h)	$ 1,225,077	$ 408,925	$	$ 816,152
OTTI recognized 4th Quarter				

j.	Intent to sell	$	$	$	$
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$
l.	Total 4th Quarter (j+k)	$	$	$	$
m.	Annual Aggregate Total (c+f+i+l)		$ 1,687,223	$	

(3) The following table summarizes the 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
83546D-AQ-1	23,497,424	24,772,816	20,747	23,485,566	21,993,988	03/31/2025
00216A-AC-1	4,736,532	4,953,793	268,494	4,468,038	4,606,632	06/30/2025
04682A-AC-8	4,781,865	4,959,132	178,245	4,603,620	4,680,500	06/30/2025
04682A-AL-8	2,733,570	2,794,977	94,980	2,638,590	2,684,946	06/30/2025
83546D-AQ-1	23,445,004	24,738,391	715,832	22,649,906	22,353,907	06/30/2025
643821-AB-7	1,225,077	756,049	408,925	819,351	843,467	09/30/2025
Total	XXX	XXX	$ 1,687,223	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other than temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 3,624,545
2. 12 Months or Longer $ 496,441,543

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

1. Less than 12 Months $ 927,180,511
2. 12 Months or Longer $ 6,122,268,261

(5) Asset-backed securities primarily consist of residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and other asset-backed securities ("ABS"). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on some specific exposures. These concerns result in some illiquidity in the market and spread widening on those securities that are being traded. The unrealized losses on CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The unrealized losses in ABS are primarily attributable to illiquidity in some sectors (primarily aircraft) and concerns regarding the potential for full recovery. 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 securities. The Company performs various stress tests on the cash flow projections for its asset-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due the Company, an other-than-temporary impairment is recognized. The Company did recognize other-than-temporary impairments during 2025 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

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		33,000,000	68,000,000	10,000,000
2. Overnight	78,750,000	180,000,000	70,000,000	90,000,000
3. 2 Days to 1 Week	38,750,000	180,000,000	70,000,000	90,000,000
4. > 1 Week to 1 Month	78,750,000	230,000,000	95,000,000	108,000,000
5. > 1 Month to 3 Months	175,000,000	255,000,000	202,000,000	266,000,000
6. > 3 Months to 1 Year	718,000,000	640,000,000	640,000,000	611,500,000
7. > 1 Year	1,952,447,000	1,694,447,000	1,744,447,000	1,728,947,000
b. Ending Balance				
1. Open – No Maturity		33,000,000		
2. Overnight				
3. 2 Days to 1 Week	38,750,000			
4. > 1 Week to 1 Month			90,000,000	55,000,000
5. > 1 Month to 3 Months	175,000,000	95,000,000	62,000,000	256,000,000
6. > 3 Months to 1 Year	588,000,000	640,000,000	581,900,000	449,500,000
7. > 1 Year	1,641,447,000	1,694,447,000	1,670,547,000	1,643,947,000

(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	3,132,614,976
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,853,294,973	2,853,294,973	2,879,894,065	2,879,894,065
b. Ending Balance				
1. BACV	XXX	XXX	XXX	3,044,445,590
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,799,762,883	2,819,992,702	2,786,375,997	2,826,487,434

(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		524,762,455	375,385,395	
b. ICO – FV		454,242,130	340,596,469	
c. ABS – BACV		2,144,297,739		
d. ABS – FV		2,031,648,836		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV		2,669,060,194	375,385,395	
q. Total Assets – FV		2,485,890,966	340,596,469	

ENDING BALANCE

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

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

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,041,697,000	3,212,447,000	2,889,447,000	2,904,447,000
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,443,197,000	2,462,447,000	2,404,447,000	2,404,447,000
2. Securities (FV)				

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	2,404,447,000			
b. ICO – FV				
c. ABS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	2,404,447,000			

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	55,000,000
c. 31 to 90 Days	256,000,000
d. > 90 Days	2,093,447,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days	54,266,214	54,271,427
f. 181 to 365 Days	3,032,230	3,002,410
g. 1 to 2 Years	291,123,702	295,729,833
h. 2 to 3 Years	5,357,452	5,350,845
i. > 3 Years	2,206,470,474	2,046,092,775

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,041,697,000	3,212,447,000	2,889,447,000	2,904,447,000
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,443,197,000	2,462,447,000	2,404,447,000	2,404,447,000
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

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

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

Not applicable to the Company.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase							

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)
agreements	3,044,445,590				3,044,445,590	3,017,599,326	26,846,264
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	78,686,100				78,686,100	78,686,100	
j. On deposit with states	4,416,925				4,416,925	1,237,079	3,179,846
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,464,687,271				2,464,687,271	2,528,958,814	(64,271,543)
m. Pledged as collateral not captured in other categories	11,720,086				11,720,086	11,086,980	633,106
n. Other restricted assets							
o. Collateral assets received and on balance sheet							
p. Assets held under modco reinsurance agreements							
q. Assets held under funds withheld reinsurance agreements	11,530,362,627				11,530,362,627	9,863,839,519	1,666,523,108
r. Total restricted assets (Sum of a through q)	$ 17,134,318,599	$	$	$	$ 17,134,318,599	$ 15,501,407,818	$ 1,632,910,781

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

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)			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		3,044,445,590	6.5	6.5	3,044,445,590		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		78,686,100	0.2	0.2	78,686,100		26.27
j. On deposit with states		4,416,925	0.0	0.0	4,416,925		26.28
k. On deposit with other regulatory bodies							26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,464,687,271	5.2	5.3	2,464,687,271		26.31
m. Pledged as collateral not captured in other categories		11,720,086	0.0	0.0	11,720,086		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					XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements		11,530,362,627	24.5	24.6	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$	$ 17,134,318,599	36.4 %	36.5 %	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		
26.21		
26.22		
26.23		
26.24		
26.25		
26.26		
26.27		
26.28		
26.29		
26.31		
26.30		
26.32		

(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	$ 11,720,086	$	$	$	$ 11,720,086	$ 11,086,980	$ 633,106	$ 11,720,086	0.0 %	0.0 %
Total (c)	$ 11,720,086	$	$	$	$ 11,720,086	$ 11,086,980	$ 633,106	$ 11,720,086	0.0 %	0.0 %
Amount of Total pledged under derivative contracts	$ 11,720,086	$	$	$	$ 11,720,086	$ 11,086,980	$ 633,106	$ 11,720,086	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$	$	$	$	$	$	$	$	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	$	$	$ 278,893,086	$	$	$ 278,892,166	0.6 %	0.6 %
b. Schedule D, Part 1, Section 1			3,179,167,830			3,173,174,051	6.7 %	6.8 %
c. Schedule D, Part 1, Section 2			7,639,626,001			7,636,173,454	16.2 %	16.3 %
d. Schedule D, Part 2, Section 1			26,788,970			23,885,181	0.1 %	0.1 %
e. Schedule D, Part 2, Section 2			213,226,008			213,226,008	0.5 %	0.5 %
f. Schedule B			123,765,585			124,289,623	0.3 %	0.3 %
g. Schedule A							%	%
h. Schedule BA, Part 1			68,895,146			67,733,359	0.1 %	0.1 %
i. Schedule DL, Part 1							%	%
j. Other							%	%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$	$	$ 11,530,362,627	$	$	$ 11,517,373,843	24.5 %	24.6 %
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	$ 278,893,086	$	$	$	$	$	$ 278,893,086
b. Schedule D, Part 1, Section 1	3,179,167,830						3,179,167,830
c. Schedule D, Part 1, Section 2	7,639,626,001						7,639,626,001
d. Schedule D, Part 2, Section 1	26,788,970						26,788,970
e. Schedule D, Part 2, Section 2	213,226,008				213,226,008		
f. Schedule B	123,765,585						123,765,585
g. Schedule A							
h. Schedule BA, Part 1	68,895,146						68,895,146
i. Schedule DL, Part 1							
j. Other	$	$	$	$	$	$	$
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 11,530,362,627	$	$	$	$ 213,226,008	$	$ 11,317,136,619
l. Percentage to Total FWH Assets (including Modco)	100.0 %	%	%	%	1.8 %	%	98.2 %
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			93,723,984
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)			93,723,984

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	9	$ 4,201,516	$ 5,771,415	$ 4,128,590	$ 4,994,284
(2) ABS – AC	1	1	1,271,601	1,314,078	1,066,276	1,067,452
(3) Preferred Stock – AC						
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	9	10	$ 5,473,117	$ 7,085,493	$ 5,194,866	$ 6,061,736

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	8	
(2)	Aggregate Amount of Investment Income	921,800	

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	88,349,611	88,349,611	
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	88,349,611	88,349,611	

* 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

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

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

There was no due and accrued income excluded from investment income 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	$ 377,229,456
2. Nonadmitted	$
3. Admitted	$ 377,229,456

D. Aggregate deferred interest.

Not Applicable

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	$ 115,025,901

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 $(103,895) and carrying value of $(103,895).

The Company utilizes financial options to hedge certain indexed liabilities. At December 31, 2025, the Company had financial options with a fair value of $1,271,850,529 and carrying value of $620,184,228.

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 $17,671,412.

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 financing premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of any 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 are no swaps, floors, 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	$ 337,962,187	$ 98,418,309	$ 436,380,496
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 337,962,187	$ 98,418,309	$ 436,380,496
(d)	Deferred Tax Assets Nonadmitted	$ 118,408,502	$ 40,033,575	$ 158,442,077
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 219,553,685	$ 58,384,734	$ 277,938,419
(f)	Deferred Tax Liabilities	$ 51,144,687	$ 15,411,952	$ 66,556,639
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 168,408,998	$ 42,972,782	$ 211,381,780

		12/31/2024		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 376,503,014	$ 59,822,552	$ 436,325,566
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 376,503,014	$ 59,822,552	$ 436,325,566
(d)	Deferred Tax Assets Nonadmitted	$ 141,186,537	$ 8,867,216	$ 150,053,753
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 235,316,477	$ 50,955,336	$ 286,271,813
(f)	Deferred Tax Liabilities	$ 74,240,362	$ 27,956,585	$ 102,196,947
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 161,076,115	$ 22,998,751	$ 184,074,866

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ (38,540,827)	$ 38,595,757	$ 54,930
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ (38,540,827)	$ 38,595,757	$ 54,930
(d)	Deferred Tax Assets Nonadmitted	$ (22,778,035)	$ 31,166,359	$ 8,388,324
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ (15,762,792)	$ 7,429,398	$ (8,333,394)
(f)	Deferred Tax Liabilities	$ (23,095,675)	$ (12,544,633)	$ (35,640,308)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 7,332,883	$ 19,974,031	$ 27,306,914

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)	$ 168,408,998	$ 42,972,782	$ 211,381,780
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 168,408,998	$ 42,972,782	$ 211,381,780
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 337,426,940
(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.	$ 51,144,687	$ 15,411,952	$ 66,556,639
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 219,553,685	$ 58,384,734	$ 277,938,419

		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)	$ 161,076,114	$ 22,998,751	$ 184,074,865
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 161,076,114	$ 22,998,751	$ 184,074,865
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 342,919,788
(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.	$ 74,240,362	$ 27,956,585	$ 102,196,947
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 235,316,476	$ 50,955,336	$ 286,271,812

		Change		
		(7)	(8)	(9)
		(Col 1-4) Ordinary	(Col 2-5) Capital	(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)	$ 7,332,884	$ 19,974,031	$ 27,306,915
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 7,332,884	$ 19,974,031	$ 27,306,915
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ (5,492,848)
(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.	$ (23,095,675)	$ (12,544,633)	$ (35,640,308)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ (15,762,791)	$ 7,429,398	$ (8,333,393)

3.

		2025	2024
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	662.000	658.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,249,512.934	$ 2,286,131.918

4.

		12/31/2025	
		(1)	(2)
		Ordinary	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)	337,962,187	98,418,309
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.1	9.8
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	219,553,685	58,384,734
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.3	20.3

		12/31/2024	
		(3)	(4)
		Ordinary	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)	376,503,014	59,822,552
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.1	5.3
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	235,316,477	50,955,336
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.3	12.5

		Change	
		(5)	(6)
		(Col 1-3) Ordinary	(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)	(38,540,827)	38,595,757
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies		4.5
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	(15,762,792)	7,429,398
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies		7.8

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

B. Deferred Tax Liabilities Not Recognized

(1) Not applicable to the Company.

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

		(1)	(2)	(3)
		12/31/2025	12/31/2024	(Col 1-2) Change
1.	Current Income Tax			
(a)	Federal	$ 117,111,321	$ 86,351,926	$ 30,759,395
(b)	Foreign	$	$	$
(c)	Subtotal (1a+1b)	$ 117,111,321	$ 86,351,926	$ 30,759,395
(d)	Federal income tax on net capital gains	$ (41,856,145)	$ (6,811,239)	$ (35,044,906)
(e)	Utilization of capital loss carry-forwards	$	$	$
(f)	Other	$ (40,977,403)	$ (11,854,653)	$ (29,122,750)
(g)	Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 34,277,773	$ 67,686,034	$ (33,408,261)
2.	Deferred Tax Assets:			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve	$	$	$
(3)	Policyholder reserves	$ 164,446,251	$ 218,140,769	$ (53,694,518)
(4)	Investments	$ 5,341,760	$ 3,293,835	$ 2,047,925
(5)	Deferred acquisition costs	$ 158,234,108	$ 146,406,044	$ 11,828,064
(6)	Policyholder dividends accrual	$	$	$
(7)	Fixed assets	$ 40,120	$ 42,674	$ (2,554)
(8)	Compensation and benefits accrual	$ 6,237,832	$ 5,047,931	$ 1,189,901
(9)	Pension accrual	$ 425,127	$ 372,363	$ 52,764
(10)	Receivables - nonadmitted	$ 28,380	$ 323,251	$ (294,871)
(11)	Net operating loss carry-forward	$	$	$
(12)	Tax credit carry-forward	$ 899,654	$	$ 899,654
(13)	Other	$ 2,308,955	$ 2,876,146	$ (567,191)
(99)	Subtotal (sum of 2a1 through 2a13)	$ 337,962,187	$ 376,503,013	$ (38,540,826)
(b)	Statutory valuation allowance adjustment	$	$	$
(c)	Nonadmitted	$ 118,408,502	$ 141,186,537	$ (22,778,035)
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 219,553,685	$ 235,316,476	$ (15,762,791)
(e)	Capital:			
(1)	Investments	$ 47,164,701	$ 53,026,329	$ (5,861,628)
(2)	Net capital loss carry-forward	$ 51,253,608	$ 6,796,223	$ 44,457,385
(3)	Real estate	$	$	$
(4)	Other	$	$	$
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 98,418,309	$ 59,822,552	$ 38,595,757

	(f)	Statutory valuation allowance adjustment	$	$	$
	(g)	Nonadmitted	$ 40,033,575	$ 8,867,216	$ 31,166,359
	(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 58,384,734	$ 50,955,336	$ 7,429,398
	(i)	Admitted deferred tax assets (2d + 2h)	$ 277,938,419	$ 286,271,812	$ (8,333,393)
3.	Deferred Tax Liabilities:				
	(a)	Ordinary			
		(1) Investments	$ 33,926,779	$ 36,899,526	$ (2,972,747)
		(2) Fixed assets	$	$	$
		(3) Deferred and uncollected premium	$ 17,217,909	$ 28,355,969	$ (11,138,060)
		(4) Policyholder reserves	$ (1)	$ 8,984,868	$ (8,984,869)
		(5) Other	$	$	$
		(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 51,144,687	$ 74,240,363	$ (23,095,676)
	(b)	Capital:			
		(1) Investments	$ 15,411,952	$ 27,956,585	$ (12,544,633)
		(2) Real estate	$	$	$
		(3) Other	$	$	$
		(99) Subtotal (3b1+3b2+3b3)	$ 15,411,952	$ 27,956,585	$ (12,544,633)
	(c)	Deferred tax liabilities (3a99 + 3b99)	$ 66,556,639	$ 102,196,948	$ (35,640,309)
4.	Net deferred tax assets/liabilities (2i - 3c)		$ 211,381,780	$ 184,074,864	$ 27,306,916

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	19,751,907	21.0%
IMR amortization	974,988	1.0%
Tax exempt income	(5,503,516)	-5.9%
Tax credits	(14,532,779)	-15.5%
Change in nonadmitted assets	(753,638)	-0.8%
Other	5,937,757	6.4%
Total	5,874,719	6.2%
Federal and Foreign income taxes incurred	34,277,773	36.4%
Change in net deferred income taxes	(28,403,054)	-30.2%
Total statutory income taxes	5,874,719	6.2%

E. Operating Loss and Tax Credit Carryforwards

(1) At December 31, 2025, the Company had foreign tax credit carryforward of $899,654. 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:

Lantern Insurance Company

(2) The method of federal income tax allocation is subject to a written agreement. Allocation is based upon separate return calculations with credit applied for losses as appropriate. The Company has the enforceable right to recoup prior year payments in the event of future losses.

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.

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 extent to which the Company incurs CAMT will depend on the facts and circumstances of the given tax year. The Company does not expect to incur a CAMT liability in 2025, as it will not be allocated any portion of any potential consolidated CAMT liability under the tax sharing arrangement with its parent company.

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 $218,000,000 during the year ended December 31, 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the year 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 has a service agreement with its ultimate parent SEI, to which another affiliate is a party, and also with its affiliate, Midland National Life Insurance Company. Under the terms of the agreements, SEI and Midland National Life Insurance Company provide the Company with general management, investment management and administrative services which include actuarial, accounting, data processing, facilities management, legal and other services as may be required.

(2) The Company received investment management services from Sammons Financial Group Asset Management, LLC (SFGAM), in return for which the Company paid a fee.

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 N Trust	100.0	$ 1,432,092,820	$ 1,432,092,820	$
Stone Roots N Trust	100.0	$ 660,209,630	$ 660,209,630	$
Ton Roots N Trust	100.0	$ 346,709,154	$ 346,709,154	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 2,439,011,604	$ 2,439,011,604	$

(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 N Trust	S2	05/22/2025	$ 793,737,000	YES	NO	M
Stone Roots N Trust	S2	05/22/2025	$ 473,729,000	YES	NO	M
Ton Roots N Trust	S1	11/10/2025	$	YES	NO	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 1,267,466,000	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,267,466,000	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,267,466,000	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

On July 1, 2024 the Company purchased Bestow Life Insurance Company (“BLIC”). BLIC's insurance SCA's capital and surplus is in accordance with the NAIC's statutory accounting practices and procedures. In 2025, BLIC's legal name changed to Lantern Insurance Company.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company does not have any losses in an SCA or SSAP No. 48 entity as of December 31, 2025.

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 $1,934,663,929. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

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

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B			
(c) Activity Stock	68,686,100	68,686,100	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,934,663,929	XXX	XXX

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

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,253,655,694	2,464,687,271	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,253,655,694	2,464,687,271	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,212,169,276	2,528,958,814	1,526,357,000

11B(3)a1 (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)	2,436,734,939	2,716,838,049	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,436,734,939	2,716,838,049	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,365,312,352	2,656,237,874	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

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

2. Prior Year-end

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

b. Maximum Amount during Reporting Period (Current Year)

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

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

c. FHLB – Prepayment Obligations

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

C. Unused commitments and lines of credit for financing arrangements:
The Company has an unused line of credit as part of its FHLB agreement. The line of credit is subject to the same terms, conditions, and collateral requirements in the FHLB capital plan.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
Short-Term (contracts terminating in 12 months or less)	$	$	$	$
Long-Term (contracts terminating in more than 12 months)	$	$ 408,306,929	$	$ 365,898,374
Total	$	$ 408,306,929	$	$ 365,898,374

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

A. Defined Benefit Plan

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

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 $4,670,173 and $4,105,958, respectively.

F. Multiemployer Plans

Not applicable to the Company.

G. Consolidated/Holding Company Plans

Not applicable to the Company.

H. Postemployment Benefits and Compensated Absences

Not applicable to the Company.

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

Not applicable to the Company.

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 2,500,000 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 $95,000,000 in September 2025 and $123,000,000 in December 2025.

The Company distributed an investment and accrued interest of $23,020,814 to its parent during the year 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 $1,012,440,502 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 $ (113,117,230)

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	55,000,000	YES	55,000,000	55,000,000	
0002	12/30/2014	7.000	100,000,000	YES	100,000,000	100,000,000	
0003	06/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
0004	05/04/2022	6.100	76,000,000	YES	76,000,000	76,000,000	
Total	XXX	XXX	$ 431,000,000	XXX	$ 431,000,000	$ 431,000,000	$

* 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	4,125,000	49,364,000				10/31/2043
0002	7,000,000	77,000,000				12/30/2044
0003	12,000,000	102,049,315				12/31/2047
0004	4,636,000	15,800,504				03/31/2052
Total	$ 27,761,000	$ 244,213,819	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	
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
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 $459,962,329. At December 31, 2025 the Company had a $26,236,180 increase in capital commitments to limited partnerships from prior year end.

B. Assessments

Not applicable to the Company.

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 under various non-cancelable lease agreements that expire through February 2032. Rental expense for 2025 and 2024 was $431,334 and $417,110, respectively.

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

	Year Ending December 31	Operating Leases
1.	2026	$ 353,429
2.	2027	$ 362,265
3.	2028	$ 371,321
4.	2029	$ 380,604
5.	2030	$ 390,119
6.	Thereafter	$ 433,195
7.	Total (sum of 1 through 6)	$ 2,290,932

(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 $2,404,447,000 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					
Bonds - Issuer Credit Obligation	$	$	$ 2,228,924	$	$ 2,228,924
Preferred stocks	$	$ 226,822,735	$ 1,381,199	$ 2,876,347	$ 231,080,281
Common stocks - unaffiliated	$ 32,495,274	$ 78,686,100	$ 36,387	$	$ 111,217,761
Derivatives - futures	$ 17,671,412	$	$	$	$ 17,671,412
Other Invested Assets	$	$ 42,053,049	$ 219,908,764	$	$ 261,961,813
Total assets at fair value/NAV	$ 50,166,686	$ 347,561,884	$ 223,555,274	$ 2,876,347	$ 624,160,191
b. Liabilities at fair value					
Derivatives - foreign exchange contracts	$	$ 103,895	$	$	$ 103,895
Total liabilities at fair value	$	$ 103,895	$	$	$ 103,895

(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:										
Bonds - Issuer Credit Obligation	1,015,441	1,795,544			(582,060)					2,228,924
Preferred stocks	2,961,071				(1,579,873)					1,381,199
Common stocks - unaffiliated	53,406				(17,019)					36,387
Other Invested Assets	70,590,767	219,908,764	70,433,094					157,673		219,908,764
Total Assets	74,620,685	221,704,308	70,433,094		(2,178,952)			157,673		223,555,274

(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.

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 - Issuer Credit Obligations	$ 20,274,320,314	$ 21,881,127,636	$	$ 19,390,138,331	$ 884,181,983	$	$
Bonds - Asset-Backed Securities	$ 13,436,080,509	$ 13,785,221,112	$	$ 10,040,820,494	$ 3,395,260,015	$	$
Preferred stocks	$ 354,031,627	$ 389,895,849	$	$ 352,650,428	$ 1,381,199	$	$
Common stocks - Unaffiliated	$ 108,341,414	$ 108,341,414	$ 29,618,927	$ 78,686,100	$ 36,387	$ 2,876,347	$
Mortgage loans	$ 1,584,978,937	$ 1,601,813,207	$	$	$ 1,584,978,937	$	$
Cash, Cash Equivalents and Short Term Investments	$ 1,719,141,871	$ 1,719,009,211	$ 328,660,026	$ 1,380,004,860	$ 10,476,985	$	$
Contract loans	$ 276,469,454	$ 276,469,454	$	$ 276,469,454	$	$	$
Derivative instruments	$ 2,070,427,016	$ 866,708,162	$ 17,671,412	$ 2,052,755,604	$	$	$

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Other Invested Assets	$ 913,135,934	$ 945,320,098	$	$ 439,894,697	$ 473,241,237	$	$ 299,499
Liabilities for future policy benefits	$ 312,601,528	$ 302,418,331	$	$	$ 312,601,528	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,617,372,224	$ 4,622,370,313	$ 691,566,313	$ 3,925,805,911	$	$	$
Derivative Instruments	$ 781,008,970	$ 228,956,416	$	$ 781,008,970	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 299,499			This represents the remaining amortized amount of Tax Credits as of 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 $2,876,347 of common stocks using NAV as a practical expedient.

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) A subprime mortgage is defined as a mortgage with one or more of the following attributes: weak credit score, high debt-to-income ratio, high loan-to-value ratio or undocumented income. 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 $33,326 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	2,920,494	3,294,961	3,328,287	
b. Collateralized loan obligations				
c. Equity investment in SCAs *				
d. Other assets				
e. Total (a+b+c+d)	2,920,494	3,294,961	3,328,287	

* 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	6	$ 1,122,986	10	$ 418,621
b. 13 to 24 months	4	$ 299,092	5	$ 535,597
c. 25 to 36 months	5	$ 406,890	9	$ 1,460,376
d. 37 to 48 months	8	$ 1,541,928	7	$ 222,188
e. 49 to 60 months	6	$ 225,484	5	$ 562,182
f. Over 60 months	188	$ 10,408,913	212	$ 9,562,428
g. Total (a+b+c+d+e+f)	217	$ 14,005,294	248	$ 12,761,391

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	248	$ 12,761,391		$
b. Number/amount of retained asset accounts issued/added during the year	13	$ 2,052,035		$
c. Investment earnings credited to retained asset accounts during the year	N/A	$ 2,182,841	N/A	$
d. Fees and other charges assessed to retained asset accounts during the year	NA	$ 55	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	44	$ 2,990,918		$
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	217	$ 14,005,294		$

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

Not applicable to the Company.

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

(1) Net negative (disallowed) IMR

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 133,043,707	$ 133,043,707	$	$

* 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**
$ 132,170,034	$ 132,170,034	$	$

* 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	$ 2,499,690,214
b. Net Positive Goodwill (admitted)	$ 12,714,023
c. EDP Equipment & Operating System Software (admitted)	$
d. Net DTAs (admitted)	$ 193,482,091
e. Net Negative (disallowed) IMR (admitted)	$ 129,546,968
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 2,163,947,131

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	6.1 %

(5) Allocated gains/losses to IMR from derivatives

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$	$ 1,531,528
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$	$ 2,321,743
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$	$ 2,979,598
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (5a4=5a1+5a2-5a3)	$	$ 873,673

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 $1,153,146,904.

(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? $271,990,693

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

The Company has never issued participating policies.

Note 30 - Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$
2.	Date of the most recent evaluation of this liability	12/31/2025
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

Note 31 - Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured. 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 $12,364,150,932 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 $323,477,639 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 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	$ 24,743,299,173	$	$	$ 24,743,299,173	80.806 %
b. At book value less current surrender charge of 5% or more	7,022,215			7,022,215	0.023
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	24,750,321,389			24,750,321,389	80.829
e. At book value without adjustment (minimal or no charge or adjustment)	5,628,570,938			5,628,570,938	18.382
(2) Not subject to discretionary withdrawal	241,867,727			241,867,727	0.790
(3) Total (gross: direct + assumed)	30,620,760,054			30,620,760,054	100.000
(4) Reinsurance ceded	11,108,416,432			11,108,416,432	
(5) Total (net) (3) - (4)	$ 19,512,343,622	$	$	$ 19,512,343,622	
(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:	$ 5,575,817	$	$	$ 5,575,817	

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	$ 532,069,918	$	$	$ 532,069,918	40.997 %
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)	532,069,918			532,069,918	40.997
e. At book value without adjustment (minimal or no charge or adjustment)	749,289,018			749,289,018	57.734
(2) Not subject to discretionary withdrawal	16,473,865			16,473,865	1.269
(3) Total (gross: direct + assumed)	1,297,832,801			1,297,832,801	100.000
(4) Reinsurance ceded	92,971,625			92,971,625	
(5) Total (net) (3) - (4)	$ 1,204,861,176	$	$	$ 1,204,861,176	
(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)	93,807,712			93,807,712	31.019
(2)	Not subject to discretionary withdrawal	208,610,620			208,610,620	68.981
(3)	Total (gross: direct + assumed)	302,418,331			302,418,331	100.000
(4)	Reinsurance ceded					
(5)	Total (net) (3) - (4)	$ 302,418,331	$	$	$ 302,418,331	
(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)	$ 20,654,718,753
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	62,486,044
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	302,418,331
(4)	Subtotal (1+2+3)	21,019,623,129
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	
(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	
(11)	Subtotal (5+6+7+8+9+10)	
(12)	Combined Total (4+11)	$ 21,019,623,129

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	1,258,424,865	1,200,607,077	1,015,723,303
	c. Universal Life with Secondary Guarantees	467,848,429	398,490,459	3,179,971,614
	d. Indexed Universal Life	3,372,795,838	2,906,715,263	2,908,900,482
	e. Indexed Universal Life with Secondary Guarantees	576,478,068	458,427,948	924,252,865
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance	36,870,307	36,870,307	78,238,466
	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	1,338,054,556
	b. Accidental Death Benefits	XXX	XXX	628,295
	c. Disability – Active Lives	XXX	XXX	1,118,397
	d. Disability – Disabled Lives	XXX	XXX	17,498,660
	e. Miscellaneous Reserves	XXX	XXX	359,651,104
(3)	Total (gross: direct + assumed)	5,712,417,508	5,001,111,054	9,824,037,742
(4)	Reinsurance Ceded	553,094,500	439,031,687	4,486,404,158
(5)	Total (net) (3) – (4)	5,159,323,008	4,562,079,366	5,337,633,584

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			
	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)			
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)			

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			
	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)			
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)			

D.

		Amount
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 5,276,396,364
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	616,791
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	1,037,282
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	12,962,926
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	46,620,221
(6)	Subtotal (1+2+3+4+5)	5,337,633,584
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (7+8+9)	
(11)	Combined Total (6+10)	$ 5,337,633,584

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	$ 5,370,533	$ 23
(3)	Ordinary renewal	$ 36,210,473	$ 81,574,517
(4)	Credit Life	$	$

(5)	Group Life	$ 167,318	$ 415,504
(6)	Group Annuity	$	$ . . . . .
(7)	Totals (1+2+3+4+5+6)	$ 41,748,324	$ 81,990,043

Note 35 - Separate Accounts

The Company has no Separate Accounts.

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 HoldCo, 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?

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

PricewaterhouseCoopers LLP, 699 Walnut Street, Des Moines, IA 50309

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: $ 461,202,542

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: $

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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]

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)
Reference Note 17.....

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	$ 2,404,447,289
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,560,250,072
25.093	Total payable for securities lending reported on the liability page	$ 2,404,447,000

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	$ 3,044,445,590
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	$ 78,686,100
26.28	On deposit with states	$ 4,416,925
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 11,720,086
26.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 2,464,687,271
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. $ 170,842,422

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)

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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:

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
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
321109	Sammons Financial Group Asset Management	Securities Exchange Commissions	DS
137432	Guggenheim Partners Investment Management, LLC	Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	Securities Exchange Commissions	DS
107105	Blackrock Financial Management 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	DS

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	4,670,173
30.2999 TOTAL		4,670,173

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	4,670,173	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	23,271,609,481	21,664,802,159	(1,606,807,322)
31.2 Asset-Backed Securities	13,785,221,112	13,436,080,509	(349,140,603)
31.3 Preferred Stocks	389,895,849	354,031,627	(35,864,222)
31.4 Totals	37,446,726,442	35,454,914,295	(1,991,812,147)

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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

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? $ 821,148

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
American Council of Life Insurers	$ 252,503

41.1 Amount of payments for legal expenses, if any? $ 3,236,248

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	$ 881,662
Godfrey & Kahn	$ 870,765

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 45,966

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	$ 45,966
	$
	$

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	$ 2,959,466,585	$ 3,500,237,260
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator	$ 1,952	$ 2,107
2.5	Reserve Denominator	$ 26,258,026,151	$ 25,899,738,069
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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: .....

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

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	1,574,242,904	492,114,886		1,082,128,018
Solberg Reinsurance Company	00000	IA	316,641,464	187,851,569		128,789,895
Canal Reinsurance Company	00000	IA	460,019,666	287,916,202		172,103,464

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 ..... $ 1,166,923,446

7.2 Total Incurred Claims ..... $ 508,767,213

7.3 Number of Covered Lives 457,885

*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	$ (65,738,580,906)
10.04	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ (126,940,255)
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)	$ (126,940,255)
10.08	Life Net Amount at Risk (10.03 - 10.07)	$ (65,611,640,651)

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed - Ceded) in Force	$ 17,859,170,526
10.10	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ 98,850,471
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)	$ 98,850,471
10.14	Life Net Amount at Risk (10.09 - 10.13)	$ 17,760,320,056

	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	$ 1,092,321,720
10.24	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ 16,312,652
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed - Ceded)	$

GENERAL INTERROGATORIES

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

10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 16,312,652
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 1,076,009,069

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount at Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ (1,087,442,226)
10.30	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ (3,520,750)
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)	$ (3,520,750)
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ (1,083,921,476)

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 $ 235,347,231

11.22 Received $

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: $ 882,491,131

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?

GENERAL INTERROGATORIES

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

28.11 First Year ..... %

28.12 Subsequent Years ..... %

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)	70,460,635	56,497,818	51,837,935	49,130,500	45,557,326
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	118,681,263	124,426,982	121,822,902	116,364,311	106,677,080
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	3,153,540	3,303,133	3,490,448	3,758,695	4,238,513
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	192,295,438	184,227,933	177,151,285	169,253,507	156,472,919
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)	420,280	2,916,177	5,015,933	5,476,837	4,019,559
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	16,914,017	13,726,695	14,478,589	20,426,136	27,584,394
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	1,675	6,250	2,050	726	4,958
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	17,335,972	16,649,122	19,496,572	25,903,699	31,608,911
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	449,754,748	601,197,228	635,429,990	635,779,982	594,730,222
15. Group life (Line 20.4, Col. 3)	12,994,471	14,231,116	14,863,765	15,980,263	18,275,360
16. Individual annuities (Line 20.4, Col. 4)	2,494,955,834	2,881,298,078	1,733,573,113	869,949,635	1,985,606,450
17. Group annuities (Line 20.4, Col. 5)	1,761,532	3,510,838	6,462,533	11,150,678	38,800,464
18. Accident & Health (Line 20.4, Col. 6)					
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	2,959,466,585	3,500,237,260	2,390,329,401	1,532,860,558	2,637,412,496
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	46,918,244,552	44,436,747,760	39,625,115,715	37,757,000,405	35,313,300,535
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	44,457,642,885	41,966,540,976	37,584,181,140	35,643,811,316	33,382,376,229
23. Aggregate life reserves (Page 3, Line 1)	26,054,838,381	25,711,318,948	24,916,013,349	25,553,961,531	25,726,075,508
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	302,418,331	272,160,887	246,563,455	258,842,885.0	281,228,964
26. Asset valuation reserve (Page 3, Line 24.01)	516,937,158	495,451,411	404,327,843	317,043,755	363,737,643
27. Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	2,458,101,667	2,467,706,784	2,038,434,575	2,110,689,089	1,928,424,306
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	798,826,051	1,141,977,157	(458,092,702)	(118,314,548)	1,773,716,763
Risk-Based Capital Analysis					
30. Total adjusted capital	2,978,066,927	2,966,464,430	2,445,262,418	2,430,232,844	2,294,661,949
31. Authorized control level risk-based capital	418,456,356	422,942,635	362,370,871	367,866,773	338,153,355
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	79.8	81.4	83.3	81.8
33. Stocks (Lines 2.1 and 2.2)	6.5	4.2	2.9	2.9	3.9
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	3.5	4.4	4.9	5.6	6.0
35. Real estate (Lines 4.1, 4.2 and 4.3)		0.0			
36. Cash, cash equivalents and short-term investments (Line 5)	3.7	3.7	2.7	1.0	2.0
37. Contract loans (Line 6)	0.6	0.6	0.5	0.4	0.3
38. Derivatives (Page 2, Line 7)	1.9	1.6	1.3	1.2	1.0
39. Other invested assets (Line 8)	6.2	5.6	6.3	5.6	5.0
40. Receivables for securities (Line 9)	0.1	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)			184,014,875	199,091,906	221,229,964
45. Affiliated preferred stocks (Sch. D Summary, Line 22, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 28, Col. 1)	2,468,989,867	1,300,101,582	427,000,437		
47. Affiliated mortgage loans on real estate					
48. All other affiliated			837,392,415	665,328,854	555,166,255
49. Total of above Lines 44 to 48	2,468,989,867	1,300,101,582	1,448,407,726	864,420,760	776,396,219
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)	194,976,388	183,657,165	154,029,851	164,106,136	98,472,800
52. Total admitted assets (Page 2, Line 28, Col. 3)	46,918,244,552	44,436,747,760	39,625,115,715	37,757,000,405	35,313,300,535
Investment Data					
53. Net investment income (Exhibit of Net Investment Income)	1,937,325,707	2,041,197,771	1,258,735,107	1,165,086,111	1,926,308,937
54. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(66,820,491)	(758,217)	(113,753,236)	(16,818,894)	(18,647,063)
55. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(33,341,572)	(11,694,583)	72,486,683	(144,355,131)	3,784,562
56. Total of above Lines 53, 54 and 55	1,837,163,644	2,028,744,971	1,217,468,553	1,003,912,086	1,911,446,437
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)	3,108,058,820	3,435,598,188	3,425,977,225	2,136,179,654	2,144,110,724
58. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)				4,144	12,432
59. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	15,170,254	165,425,841	205,574,902	221,639,756	450,402,995
60. Increase in A & H reserves (Line 19, Col. 6)					
61. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
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	18.0	11.9	16.5	20.2	15.5
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	4.6	4.8	6.3	7.4	7.3
64. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 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)	(26,603)	(25,823)	(17,441)	(19,010)	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)					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)	(469,676)	(4,171,229)	(5,387,176)	7,450,528	6,961,858
73. Individual term life (Page 6.1, Col. 4)	15,106,721	864,526	(5,817,977)	(60,460,520)	(51,752,399)
74. Individual indexed life (Page 6.1, Col. 5)	29,794,532	65,383,326	58,320,218	24,618,437	61,636,794
75. Individual universal life (Page 6.1, Col. 6)	(92,413,731)	(70,000,582)	(117,271,524)	(80,530,836)	(99,648,601)
76. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	81,334,953	59,074,563	(47,484,192)	39,543,049	49,846,274
77. Individual variable life (Page 6.1, Col. 8)					
78. Individual variable universal life (Page 6.1, Col. 9)					
79. Individual credit life (Page 6.1, Col. 10)					
80. Individual other life (Page 6.1, Col. 11)					
81. Individual YRT mortality risk only (Page 6.1, Col. 12)					
82. Group whole life (Page 6.2, Col. 2)	(839,360)	(381,624)	(924,548)	(1,400,595)	1,403,054
83. Group term life (Page 6.2, Col. 3)	(987,296)	(1,735,099)	(1,733,256)	(1,032,193)	(2,020,361)
84. Group universal life (Page 6.2, Col.4)	(1,147,336)	(1,867,517)	(3,215,554)	(7,255,051)	(2,147,971)
85. Group variable life (Page 6.2, Col. 5)					
86. Group variable universal life (Page 6.2, Col. 6)					
87. Group credit life (Page 6.2, Col. 7)					
88. Group other life (Page 6.2, Col. 8)	599,861	721,286	(856,250)	(1,378,885)	2,358,339
89. Group YRT mortality risk only (Page 6.2, Col. 9)					
90. Individual deferred fixed annuities (Page 6.3, Col. 2)	3,417,465	4,980,345	11,428,178	26,943,755	44,373,425
91. Individual deferred indexed annuities (Page 6.3, Col. 3)	199,663,967	272,269,944	283,497,256	294,866,886	331,174,737
92. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
93. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94. Individual life contingent payout(immediate and annuitization)(Page 6.3, Col. 6)	3,805,323	4,527,454	4,265,443	4,282,853	2,877,483
95. Individual other annuities (Page 6.3, Col. 7)	1,022,326	2,574,595	1,840,283	2,041,239	4,478,247
96. Group deferred fixed annuities (Page 6.4, Col. 2)	1,014,979	8,772,288	1,247,657	2,836,442	11,549,298
97. Group deferred indexed annuities (Page 6.4, Col. 3)	23,611,461	22,197,017	13,563,598	20,988,277	18,462,579
98. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
101. Group other annuities (Page 6.4, Col. 7)				(11,115)	673,402
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)					(11,110)
112. A & H-long-term care (Page 6.5, Col. 12)					
113. A & H-other (Page 6.5, Col. 13)	(1)			(3,357)	
114. Aggregate of all other lines of business (Page 6, Col. 8)					
115. Fraternal (Page 6, Col. 7)					
116. Total (Page 6, Col. 1)	263,514,189	363,209,292	191,472,157	271,498,914	380,215,048

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 66974

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	1,875											
3. Term	92,100											
4. Indexed	147,799									27,714		27,714
5. Universal	811,449							976,940		330,717		1,307,657
6. Universal with secondary guarantees	53,603											
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total individual life	1,106,827							976,940		358,431		1,335,371
Group Life												
12. Whole	347											
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total group life	347											
Individual Annuities												
20. Fixed										12,895	6,304	19,199
21. Indexed	49,380							1,295,407		879,051		2,174,458
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other								19,516				19,516
26. Total individual annuities	49,380							1,314,923		891,946	6,304	2,213,173
Group Annuities												
27. Fixed												
28. Indexed										69,140		69,140
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other												
33. Total group annuities										69,140		69,140
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	1,156,553 (c)							2,291,863		1,319,518	6,304	3,617,684

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													(3)	7	94,344
3. Term		(1)	(126,178)	1	126,178							9	5,668,000	31	20,353,000
4. Indexed												15	6,142,756	52	20,456,281
5. Universal	976,940	4	976,940					4	976,940	500,000		(33)	(10,514,405)	482	195,946,077
6. Universal with secondary guarantees	50,000									50,000		3	2,791,945	27	6,811,412
7. Variable															
8. Variable universal															
9. Credit															
10. Other															
11. Total individual life	1,026,940	3	850,762	1	126,178			4	976,940	550,000		(6)	4,088,293	599	243,661,114
Group Life															
12. Whole															
13. Term															
14. Universal													(14)	1	921,922
15. Variable															
16. Variable universal															
17. Credit															(a)
18. Other													39	1	1,565,511
19. Total group life													25	2	2,487,432
Individual Annuities															
20. Fixed															
21. Indexed	683	4	1,295,407					4	1,295,407	321,158					
22. Variable with guarantees															
23. Variable without guarantees															
24. Life contingent payout															
25. Other	19,516		19,516						19,516						
26. Total individual annuities	20,199	4	1,314,923					4	1,314,923	321,158					
Group Annuities															
27. Fixed															
28. Indexed		1						1							
29. Variable with guarantees															
30. Variable without guarantees															
31. Life contingent payout															
32. Other															
33. Total group annuities		1						1							
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	1,047,139	8	2,165,685	1	126,178			9	2,291,863	871,158			(6)	4,088,317	601	246,148,547

(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 66974**

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	36,041,717							38,669,934	417,685	605,517	136,741	39,829,877
3. Term	216,454,877							152,586,199		(31,402)	430,882	152,985,679
4. Indexed	608,657,407							47,128,314		152,066,834	5,303	199,200,451
5. Universal	167,279,126							140,547,112		92,678,568	412,645	233,638,325
6. Universal with secondary guarantees	139,597,145							111,329,628		2,020,460	5,102	113,355,191
7. Variable												
8. Variable universal												
9. Credit												
10. Other								531,485		44,356		575,840
11. Total individual life	1,168,030,273							490,792,673	417,685	247,384,333	990,674	739,585,364
Group Life												
12. Whole	3,567,669							1,885,568		21,080		1,906,648
13. Term	1,323,774							650,000		(1,665)		648,335
14. Universal	7,505,478							5,720,418		897,425	29,995	6,647,838
15. Variable												
16. Variable universal												
17. Credit												
18. Other	2,766,768							919,796		623,917	1,322	1,545,035
19. Total group life	15,163,689							9,175,783		1,540,757	31,317	10,747,856
Individual Annuities												
20. Fixed	183,435,034							94,302,694		623,074,587	49,108,274	766,485,555
21. Indexed	5,036,348,158							276,013,016		2,379,564,389	10,041	2,655,587,446
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other	14,310,028							38,636,532		(273,127)	6,056	38,369,461
26. Total individual annuities	5,234,093,220							408,952,242		3,002,365,850	49,124,371	3,460,442,462
Group Annuities												
27. Fixed	(119,892)							9,754,453		22,108,625		31,863,078
28. Indexed	1,422,646							25,434,663		165,473,305	7,217	190,915,185
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other								543,446				543,446
33. Total group annuities	1,302,753							35,732,562		187,581,930	7,217	223,321,710
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)	3,502 (f)							XXX	XXX	XXX	(11,525)	(11,525)
46. Total accident and health	3,502							XXX	XXX	XXX	(11,525)	(11,525)
47. Total	6,418,593,437 (c)							944,653,260	417,685	3,438,872,870	50,142,053	4,434,085,867

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	39,141,359	362	39,087,618					362	39,087,618	653,154			(404)	(4,867,601)	6,738	79,615,453
3. Term	164,835,527	461	149,989,986	9	2,596,213			470	152,586,199	66,450,791	13,963	11,301,190,541	(12,951)	(6,542,004,636)	227,713	132,400,675,962
4. Indexed	50,913,311	184	47,128,314					184	47,128,314	12,512,708	14,712	5,762,760,339	(4,677)	(1,692,066,434)	110,910	38,409,255,057
5. Universal	143,146,791	724	140,547,112					724	140,547,112	41,345,757	144	223,550,359	(3,110)	(633,444,820)	37,091	7,054,747,117
6. Universal with secondary guarantees	111,482,512	973	111,329,628					973	111,329,628	19,985,139	311	46,795,309	(1,870)	(218,852,356)	75,425	11,035,127,298
7. Variable																
8. Variable universal																
9. Credit																
10. Other	274,652	2	531,485					2	531,485							
11. Total individual life	509,794,152	2,706	488,614,144	9	2,596,213			2,715	491,210,357	140,947,549	29,130	17,334,296,548	(23,012)	(9,091,235,846)	457,877	188,979,420,888
Group Life																
12. Whole	2,795,524	18	1,885,568					18	1,885,568	1,191,488			(4)	(68,130)	3	(68,130)
13. Term	650,000	2	650,000					2	650,000		8	1,675,000	423	(130,060,525)	6,392	2,053,742,872
14. Universal	6,173,315	41	5,720,418					41	5,720,418	1,070,143			(92)	(15,649,483)	4,050	689,883,856
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other	885,842	3	919,796					3	919,796	72,000			(24)	(5,489,802)	951	409,979,748
19. Total group life	10,504,682	64	9,175,783					64	9,175,783	2,333,631	8	1,675,000	303	(151,267,940)	11,396	3,153,538,347
Individual Annuities																
20. Fixed	87,743,776	694	94,302,694					694	94,302,694	17,481,464	904		(2,657)		14,813	
21. Indexed	289,110,880	2,270	276,013,016					2,270	276,013,016	87,675,370	27,657		(18,757)		205,408	
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other	38,636,532		38,636,532						38,636,532							
26. Total individual annuities	415,491,188	2,964	408,952,242					2,964	408,952,242	105,156,834	28,561		(21,414)		220,221	
Group Annuities																
27. Fixed	7,787,590	95	9,754,453					95	9,754,453	1,114,297			(276)		1,763	
28. Indexed	24,996,852	329	25,434,663					329	25,434,663	7,622,676			(1,840)		13,918	
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other	543,446	1	543,446					1	543,446							
33. Total group annuities	33,327,889	425	35,732,562					425	35,732,562	8,736,973			(2,116)		15,681	
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			(21)	(130,658)	291	503,556
46. Total accident and health		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(21)	(130,658)	291	503,556
47. Total	969,117,911	6,159	942,474,731	9	2,596,213			6,168	945,070,944	257,174,988	57,699	17,335,971,548	(46,260)	(9,242,634,444)	705,466	192,133,462,791

(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: $ .....44,464,804 Group: $ .....32,436,184 Total: $ .....76,900,988 .

(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 $ 7,594

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			452,135	180,924,800			8	11,077	3,303,133	184,227,933
2. Issued during year			29,130	17,334,297				8	1,675	17,335,972
3. Reinsurance assumed										
4. Revived during year			586	201,864				17	7,520	209,384
5. Increased during year (net)								758	389	389
6. Subtotals, Lines 2 to 5			29,716	17,536,161				783	9,584	17,545,745
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			481,851	198,460,961			8	11,860	3,312,717	201,773,678
Deductions during year:										
10. Death			2,629	497,795			XXX	51	8,424	506,219
11. Maturity			67	193			XXX			193
12. Disability							XXX			
13. Expiry			64	2,761				17	811	3,572
14. Surrender			10,993	4,877,148				106	34,688	4,911,836
15. Lapse			9,231	3,557,183				298	115,254	3,672,437
16. Conversion			573	286,857			XXX	XXX	XXX	286,857
17. Decreased (net)				71,163						71,163
18. Reinsurance			90	25,963						25,963
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			23,647	9,319,063				472	159,177	9,478,240
21. In force end of year (b) (Line 9 minus Line 20)			458,204	189,141,898			8	11,388	3,153,540	192,295,438
22. Reinsurance ceded end of year	XXX		XXX	140,538,458	XXX		XXX	XXX	1,746,218	142,284,676
23. Line 21 minus Line 22	XXX		XXX	48,603,440	XXX	(a)	XXX	XXX	1,407,322	50,010,762
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	
25. Other paid-up insurance			3,416	29,966
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			7	57
28. Term policies-other	28,133	16,913,801	243,254	118,222,701
29. Other term insurance-decreasing	XXX		XXX	420
30. Other term insurance	XXX	215	XXX	453,222
31. Totals, (Lines 27 to 30)	28,133	16,914,016	243,261	118,676,400
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	439	4,865
34. Totals, whole life and endowment	997	420,280	214,504	70,460,635
35. Totals (Lines 31 to 34)	29,130	17,334,296	458,204	189,141,900

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	17,334,297		189,141,899	
38. Credit life (group and individual)				
39. Group	1,675		3,153,538	
40. Totals (Lines 36 to 39)	17,335,972		192,295,437	

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	11,388	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			5,489	1,507,779

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	332

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			10,915	3,629,604			3	1,800
49. Disability income								
50. Extended benefits			XXX	XXX				
51. Other								
52. Total		(a)	10,915	(a) 3,629,604		(a)	3	(a) 1,800

(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	1,184	2,729		
2. Issued during year	50	375		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	1,234	3,104		
Deductions during year:				
6. Decreased (net)	55	416		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	55	416		
9. In force end of year (line 5 minus line 8)	1,179	2,688		
10. Amount on deposit		[a] 14,005,294		[a]
11. Income now payable	1,179	2,471		
12. Amount of income payable	[a] 7,028,785	[a] 40,199,114	[a]	[a]

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3,108	213,075	29	17,797
2. Issued during year	341	28,561		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	3,449	241,636	29	17,797
Deductions during year:				
6. Decreased (net)	265	21,407		2,116
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	265	21,407		2,116
9. In force end of year (line 5 minus line 8)	3,184	220,229	29	15,681
Income now payable:				
10. Amount of income payable	[a] 43,510,935	XXX	XXX	[a] 528,400
Deferred fully paid:				
11. Account balance	XXX	[a] 2,209,292,671	XXX	[a] 103,044,027
Deferred not fully paid:				
12. Account balance	XXX	[a] 28,695,418,454	XXX	[a] 1,035,822,313

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					312	
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	312	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	21	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	21	XXX
10. In force end of year (line 5 minus line 9)		[a]		[a]	291	[a]

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	12	
2. Issued during year	15	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	27	
Deductions during year:		
6. Decreased (net)	6	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	6	
9. In force end of year (line 5 minus line 8)	21	
10. Amount of account balance	[a] 60,985,138	[a]

(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	(11,217,919)
2. Current year's realized pre-tax capital gains/(losses) of $ (173,309,837) transferred into the reserve net of taxes of $ (36,395,066)	(136,914,771)
3. Adjustment for current year's liability gains/(losses) released from the reserve	10,446,182
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(137,686,509)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(4,642,801)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(133,043,708)

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	(6,390)	(7,077,538)	2,441,128	(4,642,801)
2. 2026	838,722	(9,168,819)	4,622,105	(3,707,992)
3. 2027	1,636,951	(7,926,770)	3,452,661	(2,837,159)
4. 2028	3,052,993	(7,413,520)	2,231,531	(2,128,996)
5. 2029	3,159,270	(6,882,337)	975,764	(2,747,302)
6. 2030	2,289,052	(6,319,189)	(390,691)	(4,420,829)
7. 2031	1,703,144	(6,040,875)	(987,411)	(5,325,143)
8. 2032	1,028,125	(5,957,599)	(796,434)	(5,725,908)
9. 2033	345,330	(5,859,924)	(581,594)	(6,096,188)
10. 2034	(106,069)	(5,807,718)	(366,649)	(6,280,435)
11. 2035	(588,195)	(5,706,978)	(119,859)	(6,415,031)
12. 2036	(972,863)	(5,558,146)	(468)	(6,531,477)
13. 2037	(1,342,255)	(5,337,190)	(164)	(6,679,609)
14. 2038	(1,595,406)	(5,165,279)	(213)	(6,760,898)
15. 2039	(1,713,952)	(4,925,118)	102	(6,638,968)
16. 2040	(1,712,459)	(4,668,260)	306	(6,380,413)
17. 2041	(1,699,348)	(4,392,334)	479	(6,091,202)
18. 2042	(1,568,848)	(4,121,327)	613	(5,689,561)
19. 2043	(1,463,200)	(3,852,828)	625	(5,315,402)
20. 2044	(1,440,842)	(3,547,359)	875	(4,987,326)
21. 2045	(1,524,682)	(3,244,397)	1,002	(4,768,078)
22. 2046	(1,701,950)	(2,955,672)	383	(4,657,240)
23. 2047	(1,825,623)	(2,780,714)	(1,474)	(4,607,811)
24. 2048	(1,788,222)	(2,543,196)	(3,075)	(4,334,493)
25. 2049	(1,565,506)	(2,345,155)	(5,036)	(3,915,697)
26. 2050	(1,210,575)	(2,124,031)	(7,099)	(3,341,706)
27. 2051	(822,278)	(1,814,247)	(7,416)	(2,643,940)
28. 2052	(463,229)	(1,438,885)	(5,882)	(1,907,997)
29. 2053	(142,874)	(1,063,524)	(4,347)	(1,210,745)
30. 2054	(16,739)	(656,882)	(2,685)	(676,307)
31. 2055 and Later		(218,961)	(895)	(219,856)
32. Total (Lines 1 to 31)	(11,217,919)	(136,914,771)	10,446,182	(137,686,509)

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	275,693,742	23,867,192	299,560,934	1,846,683	194,043,793	195,890,477	495,451,411
2. Realized capital gains/(losses) net of taxes-General Account	(24,529,796)	(34,906,991)	(59,436,787)	(55,881)	1,307,188	1,251,307	(58,185,480)
3. Realized capital gains/(losses) net of taxes-Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	(4,168,803)	6,953,707	2,784,905				2,784,905
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	60,508,348	7,387,460	67,895,808		1,189,524	1,189,524	69,085,332
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	307,503,491	3,301,368	310,804,859	1,790,802	196,540,506	198,331,308	509,136,167
9. Maximum reserve	300,647,634	27,515,375	328,163,009	5,904,585	349,724,452	355,629,038	683,792,047
10. Reserve objective	174,646,818	20,253,916	194,900,734	5,621,315	347,619,070	353,240,386	548,141,120
11. 20% of (Line 10 - Line 8)	(26,571,335)	3,390,510	(23,180,825)	766,103	30,215,713	30,981,816	7,800,991
12. Balance before transfers (Lines 8 + 11)	280,932,157	6,691,878	287,624,034	2,556,905	226,756,218	229,313,123	516,937,158
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)	280,932,157	6,691,878	287,624,034	2,556,905	226,756,218	229,313,123	516,937,158

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	788,308,525	XXX	XXX	788,308,525						
2.1	1	NAIC Designation Category 1.A	7,538,333,085	XXX	XXX	7,538,333,085	0.0002	1,507,667	0.0007	5,276,833	0.0013	9,799,833
2.2	1	NAIC Designation Category 1.B	2,093,921,336	XXX	XXX	2,093,921,336	0.0004	837,569	0.0011	2,303,313	0.0023	4,816,019
2.3	1	NAIC Designation Category 1.C	1,830,819,718	XXX	XXX	1,830,819,718	0.0006	1,098,492	0.0018	3,295,475	0.0035	6,407,869
2.4	1	NAIC Designation Category 1.D	1,646,786,225	XXX	XXX	1,646,786,225	0.0007	1,152,750	0.0022	3,622,930	0.0044	7,245,859
2.5	1	NAIC Designation Category 1.E	1,983,881,351	XXX	XXX	1,983,881,351	0.0009	1,785,493	0.0027	5,356,480	0.0055	10,911,347
2.6	1	NAIC Designation Category 1.F	2,671,205,143	XXX	XXX	2,671,205,143	0.0011	2,938,326	0.0034	9,082,097	0.0068	18,164,195
2.7	1	NAIC Designation Category 1.G	3,878,703,242	XXX	XXX	3,878,703,242	0.0014	5,430,185	0.0042	16,290,554	0.0085	32,968,978
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	21,643,650,099	XXX	XXX	21,643,650,099		14,750,481		45,227,683		90,314,100
3.1	2	NAIC Designation Category 2.A	4,462,145,525	XXX	XXX	4,462,145,525	0.0021	9,370,506	0.0063	28,111,517	0.0105	46,852,528
3.2	2	NAIC Designation Category 2.B	6,053,740,670	XXX	XXX	6,053,740,670	0.0025	15,134,352	0.0076	46,008,429	0.0127	76,882,507
3.3	2	NAIC Designation Category 2.C	1,880,410,256	XXX	XXX	1,880,410,256	0.0036	6,769,477	0.0108	20,308,431	0.0180	33,847,385
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	12,396,296,452	XXX	XXX	12,396,296,452		31,274,334		94,428,377		157,582,419
4.1	3	NAIC Designation Category 3.A	294,987,452	XXX	XXX	294,987,452	0.0069	2,035,413	0.0183	5,398,270	0.0262	7,728,671
4.2	3	NAIC Designation Category 3.B	201,394,860	XXX	XXX	201,394,860	0.0099	1,993,809	0.0264	5,316,824	0.0377	7,592,586
4.3	3	NAIC Designation Category 3.C	153,806,057	XXX	XXX	153,806,057	0.0131	2,014,859	0.0350	5,383,212	0.0500	7,690,303
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	650,188,369	XXX	XXX	650,188,369		6,044,082		16,098,307		23,011,560
5.1	4	NAIC Designation Category 4.A	27,016,609	XXX	XXX	27,016,609	0.0184	497,106	0.0430	1,161,714	0.0615	1,661,521
5.2	4	NAIC Designation Category 4.B	63,479,942	XXX	XXX	63,479,942	0.0238	1,510,823	0.0555	3,523,137	0.0793	5,033,959
5.3	4	NAIC Designation Category 4.C	21,736,843	XXX	XXX	21,736,843	0.0310	673,842	0.0724	1,573,747	0.1034	2,247,590
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	112,233,394	XXX	XXX	112,233,394		2,681,770		6,258,598		8,943,070
6.1	5	NAIC Designation Category 5.A	29,665,331	XXX	XXX	29,665,331	0.0472	1,400,204	0.0846	2,509,687	0.1410	4,182,812
6.2	5	NAIC Designation Category 5.B	39,323,001	XXX	XXX	39,323,001	0.0663	2,607,115	0.1188	4,671,573	0.1980	7,785,954
6.3	5	NAIC Designation Category 5.C	3,988,250	XXX	XXX	3,988,250	0.0836	333,418	0.1498	597,440	0.2496	995,467
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	72,976,582	XXX	XXX	72,976,582		4,340,736		7,778,699		12,964,233
7	6	NAIC 6	2,695,327	XXX	XXX	2,695,327			0.2370	638,793	0.2370	638,793
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)	35,666,348,748	XXX	XXX	35,666,348,748	XXX	59,091,403	XXX	170,430,456	XXX	293,454,176
		PREFERRED STOCKS										
10	1	Highest quality	33,051,714	XXX	XXX	33,051,714	0.0005	16,526	0.0016	52,883	0.0033	109,071
11	2	High quality	331,301,110	XXX	XXX	331,301,110	0.0021	695,732	0.0064	2,120,327	0.0106	3,511,792
12	3	Medium quality	23,893,704	XXX	XXX	23,893,704	0.0099	236,548	0.0263	628,404	0.0376	898,403
13	4	Low quality	1,648,720	XXX	XXX	1,648,720	0.0245	40,394	0.0572	94,307	0.0817	134,700
14	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or near default	602	XXX	XXX	602			0.2370	143	0.2370	143
16		Affiliated life with AVR		XXX	XXX							
17		Total preferred stocks (Sum of Lines 10 through 16)	389,895,849	XXX	XXX	389,895,849	XXX	989,199	XXX	2,896,064	XXX	4,654,109

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	4,946,881	XXX	XXX	4,946,881	0.0011	5,442	0.0034	16,819	0.0068	33,639
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)	4,946,881	XXX	XXX	4,946,881		5,442		16,819		33,639
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
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)		XXX	XXX							
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	30,670	XXX	XXX	30,670			0.2370	7,269	0.2370	7,269
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	15,424,786	XXX	XXX	15,424,786	XXX	108,869	XXX	299,895	XXX	434,768
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	194,593,979	XXX	XXX	194,593,979	0.0005	97,297	0.0016	311,350	0.0033	642,160
27	1	Highest quality	443,157,766	XXX	XXX	443,157,766	0.0005	221,579	0.0016	709,052	0.0033	1,462,421
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	637,751,746	XXX	XXX	637,751,746	XXX	318,876	XXX	1,020,403	XXX	2,104,581
34		Total (Lines 9 + 17 + 25 + 33)	36,709,421,128	XXX	XXX	36,709,421,128	XXX	60,508,348	XXX	174,646,818	XXX	300,647,634

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	628,706,197		XXX	628,706,197	0.0011	691,577	0.0057	3,583,625	0.0074	4,652,426
44		Commercial mortgages - all other - CM2 - high quality	718,835,662		XXX	718,835,662	0.0040	2,875,343	0.0114	8,194,727	0.0149	10,710,651
45		Commercial mortgages - all other - CM3 - medium quality	199,317,463		XXX	199,317,463	0.0069	1,375,290	0.0200	3,986,349	0.0257	5,122,459
46		Commercial mortgages - all other - CM4 - low medium quality	5,348,231		XXX	5,348,231	0.0120	64,179	0.0343	183,444	0.0428	228,904
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	49,605,653		XXX	49,605,653	0.0480	2,381,071	0.0868	4,305,771	0.1371	6,800,935
		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)	1,601,813,206		XXX	1,601,813,206	XXX	7,387,460	XXX	20,253,916	XXX	27,515,375

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	32,495,285	XXX	XXX	32,495,285			0.1580 [a]	5,134,255	0.1580 [a]	5,134,255
2		Unaffiliated private	36,376	XXX	XXX	36,376			0.1945	7,075	0.1945	7,075
3		Federal Home Loan Bank	78,686,100	XXX	XXX	78,686,100			0.0061	479,985	0.0097	763,255
4		Affiliated life with AVR	29,978,263	XXX	XXX	29,978,263						
		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	2,439,011,604			2,439,011,604	[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)	2,580,207,629			2,580,207,629	XXX		XXX	5,621,315	XXX	5,904,585
		REAL ESTATE										
18		Home office property (General Account only)							0.0912		0.0912	
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)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations		XXX	XXX							
23	1	Highest quality	132,591,856	XXX	XXX	132,591,856	0.0005	66,296	0.0016	212,147	0.0033	437,553
24	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium quality	42,904,908	XXX	XXX	42,904,908	0.0099	424,759	0.0263	1,128,399	0.0376	1,613,225
26	4	Low quality	4,546,610	XXX	XXX	4,546,610	0.0245	111,392	0.0572	260,066	0.0817	371,458
27	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or near default	109,238,313	XXX	XXX	109,238,313			0.2370	25,889,480	0.2370	25,889,480
29		Total with bond characteristics (Sum of Lines 22 through 28)	289,281,687	XXX	XXX	289,281,687	XXX	602,446	XXX	27,490,092	XXX	28,311,716

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	362,650,637	XXX	XXX	362,650,637	0.0005	181,325	0.0016	580,241	0.0033	1,196,747
31	2	High quality	134,700,404	XXX	XXX	134,700,404	0.0021	282,871	0.0064	862,083	0.0106	1,427,824
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)	497,351,041	XXX	XXX	497,351,041	XXX	464,196	XXX	1,442,324	XXX	2,624,571
		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	17,808,876		XXX	17,808,876	0.0069	122,881	0.0200	356,178	0.0257	457,688
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)	17,808,876		XXX	17,808,876	XXX	122,881	XXX	356,178	XXX	457,688
64		Total with mortgage loan characteristics (Lines 56 + 63)	17,808,876		XXX	17,808,876	XXX	122,881	XXX	356,178	XXX	457,688

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	1,190,352,943	XXX	XXX	1,190,352,943			0.1945	231,523,647	0.1945	231,523,647
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)	1,190,352,943	XXX	XXX	1,190,352,943	XXX		XXX	231,523,647	XXX	231,523,647
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (General Account only)							0.0912		0.0912	
72		Investment properties	481,616,500			481,616,500			0.0912	43,923,425	0.0912	43,923,425
73		Properties acquired in satisfaction of debt							0.1337		0.1337	
74		Total with real estate characteristics (Sum of Lines 71 through 73)	481,616,500			481,616,500	XXX		XXX	43,923,425	XXX	43,923,425
		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	14,514,878	XXX	XXX	14,514,878			0.1580	2,293,351	0.1580	2,293,351
81		Bonds – affiliated		XXX	XXX				0.1580		0.1580	
82		Common stock – unaffiliated	91,489,381	XXX	XXX	91,489,381			0.1580	14,455,322	0.1580	14,455,322
83		Common stock – affiliated		XXX	XXX				0.1580		0.1580	
84		Preferred stock – unaffiliated	5,343,970	XXX	XXX	5,343,970			0.1580	844,347	0.1580	844,347
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	77,323,003	XXX	XXX	77,323,003			0.1580	12,217,034	0.1580	12,217,034
91		Other – affiliated		XXX	XXX				0.1580		0.1580	
92		Total residual tranches or interests (Sum of Lines 80 through 91)	188,671,232			188,671,232	XXX		XXX	29,810,055	XXX	29,810,055
		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	82,742,722	XXX		82,742,722			0.1580	13,073,350	0.1580	13,073,350
103		Other short-term invested assets - Schedule DA		XXX					0.1580		0.1580	
104		Total all other (Sum of Lines 100 through 103)	82,742,722	XXX		82,742,722	XXX		XXX	13,073,350	XXX	13,073,350
105		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	2,747,825,001			2,747,825,001	XXX	1,189,524	XXX	347,619,070	XXX	349,724,452

(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							
100LB42038085	202191	MI	2022	3,165	3,320		Paid-Compromised
100LB42014340	207561	MD	2022	500,000	1,621		Denied-Misrepresentation
100LB42109362	218361	CO	2022	435,000	435,000		Paid-Compromised
100LB42227635	218930	AL	2022	40,000	40,000		Paid-Compromised
100LB40004301	227908	MO	2023	125,000	125,000		Paid-Compromised
100LB09169231	245749	IN	2024	1,572	1,372		Paid-Compromised
100LB09192475	263042	OT	2024	130,000	3,822		Denied-Misrepresentation
100LB41000723	272056	CA	2025	1,000,000	17,567		Denied-Misrepresentation
100LB42038878	272095	AZ	2025	1,000,000	10,822		Denied-Misc
0199999 - Disposed Death Claims - Ordinary				3,234,737	638,524		XXX
Subtotals - Disposed Death Claims - Credit							
Disposed Death Claims - Group							
Disposed Death Claims - Industrial							
0599999 - Subtotals - Disposed - Death Claims				3,234,737	638,524		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				3,234,737	638,524		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				3,234,737	638,524		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	116	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned	4,104	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims														
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)														
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	4,104	100.0												
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	4,104	100.0												
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	116	XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX	4,104	XXX
3. Incurred claims												
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)												
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											4,104	100.0
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds											4,104	100.0
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	3,905												3,905
2. Advance premiums	(83)												(83)
3. Reserve for rate credits													
4. Total premium reserves, current year	3,822												3,822
5. Total premium reserves, prior year													
6. Increase in total premium reserves	3,822												3,822
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													
2. Total prior year													
3. Increase													

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													
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	(26,603)												(26,603)
2.2 On claims incurred during current year	26,603												26,603
3. Test:													
3.1 Lines 1.1 and 2.1	(26,603)												(26,603)
3.2 Claim reserves and liabilities, December 31, prior year													
3.3 Line 3.1 minus Line 3.2	(26,603)												(26,603)

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	(108,844)												(108,844)
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	3,444												3,444
2. Premiums earned	3,490												3,490
3. Incurred claims	(146,319)												(146,319)
4. Commissions	(15)										(15)		

(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												(37,475)	(37,475)
2. Beginning claim reserves and liabilities												556,109	556,109
3. Ending claim reserves and liabilities												530,159	530,159
4. Claims paid												(11,525)	(11,525)
B. Assumed Reinsurance:													
1. Incurred claims												(108,844)	(108,844)
2. Beginning claim reserves and liabilities												108,844	108,844
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims												(146,319)	(146,319)
2. Beginning claim reserves and liabilities												664,954	664,954
3. Ending claim reserves and liabilities												530,159	530,159
4. Claims paid												(11,525)	(11,525)
D. Net:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses													
2. Beginning reserves and liabilities													
3. Ending reserves and liabilities													
4. Paid claims and cost containment expenses													

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												
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL			602,098			
66044	46-0164570	07/01/2025	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL			1,195,279			
0299999 - General Account - Affiliates - U.S. - Other									1,797,378			
0399999 - General Account - Affiliates - U.S. - Total									1,797,378			
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates									1,797,378			
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
60895	35-0145825	01/01/1981	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	56,286	5,280	2,323			
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	CO/I	FA		60,697,789	337,451			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	18,025,728	354,006	(40,716)			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	OL	144,452,603	1,054,372	5,095,932	3,461,733		
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							162,534,617	62,111,448	5,394,991	3,461,733		
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							162,534,617	62,111,448	5,394,991	3,461,733		
1199999 - General Account - Total General Account							162,534,617	62,111,448	7,192,368	3,461,733		
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)							162,534,617	62,111,448	7,192,368	3,461,733		
9999999 Totals							162,534,617	62,111,448	7,192,368	3,461,733		

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
9999999 Totals												

NONE

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						
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA		2,788,195
0299999 - Life and Annuity - Affiliates - U.S. - Other						2,788,195
0399999 - Life and Annuity - Affiliates - U.S. - Total						2,788,195
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		20,834,687
0599999 - Life and Annuity - Affiliates - Non-U.S. - Other						20,834,687
0699999 - Life and Annuity - Affiliates - Non-U.S. - Total						20,834,687
0799999 - Life and Annuity - Affiliates - Total Affiliates						23,622,882
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	203,001	2,217,406
68276	48-1024691	02/01/1983	EMPLOYERS REASSUR CORP	KS	1,104,864	1,064,638
86258	13-2572994	09/01/1981	GENERAL RE LIFE CORP	CT	22,510	581,698
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE		442,750
83607	43-1380564	07/01/2010	CLEAR SPRING LIFE & ANN CO	DE		2,097,228
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	1,386,947	7,805,397
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	545,226	2,212,681
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	589,846	10,931,538
93572	43-1235868	02/15/1999	RGA REINS CO	MO	2,672,470	11,569,902
64688	75-6020048	06/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	11,597	43,427
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	230,530	598,129
64688	75-6020048	02/15/1999	SCOR GLOBAL LIFE AMER REINS CO	DE	60,881	1,321,191
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	36,458	55,598
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	712,509	5,951,775
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	3,865,201	
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	225,830	6,803,494
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	2,979,368	10,921,290
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates					14,647,237	64,618,144
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	133,367	
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	878,496	1,921,001
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates					1,011,863	1,921,001
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates					15,659,101	66,539,145
1199999 - Life and Annuity - Total Life and Annuity					15,659,101	90,162,028
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						
65056	38-1659835	07/01/1997	JACKSON NATL LIFE INS CO	MI		26,603
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates						26,603
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates						26,603
2299999 - Accident and Health - Total Accident and Health						26,603
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					14,647,237	67,432,943
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,011,863	22,755,688
9999999 Totals—Life, Annuity and Accident and Health					15,659,101	90,188,631

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
General Account - Authorized - Affiliates - U.S. - Captive														
00000	27-4013872	12/31/2012	MIDLAND REINSURANCE COMPANY	IA	COFW/I	AXXX	218,125,866	1,574,242,904	1,473,907,156	58,620,629	5,708,644	6,279,508		1,038,859,323
00000	61-1583842	12/31/2011	SOLBERG REINSURANCE COMPANY	IA	COFW/I	XXXL	11,393,755,226	316,641,464	345,068,952	21,729,042				128,789,895
00000	84-3081181	09/30/2019	CANAL REINSURANCE COMPANY	IA	COFW/I	XXXL	16,287,648,759	460,019,666	442,596,833	40,605,625	36,859,055	40,954,505		172,103,464
0199999 - General Account - Authorized - Affiliates - U.S. - Captive							27,899,529,851	2,350,904,034	2,261,572,940	120,955,295	42,567,699	47,234,014		1,339,752,682
General Account - Authorized - Affiliates - U.S. - Other														
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA	CO/I	FA		83,941,075	116,634,057					
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL				738,250				
66044	46-0164570	07/01/2025	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL				1,313,894				
0299999 - General Account - Authorized - Affiliates - U.S. - Other								83,941,075	116,634,057	2,052,144				
0399999 - General Account - Authorized - Affiliates - U.S. - Total							27,899,529,851	2,434,845,110	2,378,206,997	123,007,439	42,567,699	47,234,014		1,339,752,682
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							27,899,529,851	2,434,845,110	2,378,206,997	123,007,439	42,567,699	47,234,014		1,339,752,682
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895	35-0145825	01/01/1971	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	141,300	131,785	133,809	27,824				
60895	35-0145825	02/01/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	54,198							
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL		17,183	16,614	1,118				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	32,563,774	2,221,218	2,290,965	92,673				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	3,451,484							
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	861,471,789	999,556	939,505	2,091,638				
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXLO				2,624,041				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	OL		25	20	50				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	AXXX	13,070		378	(560)				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	2,349,621	19,802	25,039	29,741				
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	840,944,570	12,794,125	11,901,438	7,642,018				
68276	48-1024691	02/01/1985	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	72,614							
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXLO	71,668,413	738,840	680,757	429,566				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	OL		945	1,226	(12,453)				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	XXXL	115,262,309	1,489,868	2,457,122	414,762				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	YRT/I	OL	111,775,551	70,571	70,018	719,051				
83607	43-1380564	10/01/2009	CLEAR SPRING LIFE & ANN CO	DE	CO/I	FA		44,037,924	52,239,667					
83607	43-1380564	07/01/2010	CLEAR SPRING LIFE & ANN CO	DE	CO/I	IA		323,485,110	370,132,552	612,899				
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	1,286,687	2,965	22,571	75,344				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,723,610,913	2,935,029	2,715,998	3,062,961				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXLO	8,242,282,186	9,232,893	8,570,426	28,175,571				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	COFW/I	IA				19,933,733				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	IA		121,320,304	113,748,384		22,976,717	27,572,061		72,192,005
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	5,450,396	172,184	174,280	382,720				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX			378	(644)				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	6,082,760	95,598	119,090	44,409				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	497,327,725	5,908,926	5,539,046	10,484,272				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXLO	18,372,527	212,978	196,151	187,623				
65676	35-0472300	02/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,542,451							
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	OL	6,095,636	41,024	36,516	296,766				
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	193,897							
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,214,543,393	1,829,034	1,754,119	13,465,180				
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	XXXLO	15,424,655,775	15,185,176	14,482,071	7,173,164				
66346	58-0828824	02/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	OL	159,562							
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	OL	203,806,557	12,282	3,745	191				
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	XXXLO				7,817				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	OL	1,647,981	149,554	154,393	121,385				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	AXXX	193,897							
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	XXXL	175,415,001	5,150,870	5,959,134	942,966				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	OL		198,475,929	25,849,757	25,411,101				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	XXXLO	5,573,265,851	27,410,823	5,703,983	30,205,955				
93572	43-1235868	09/05/2024	RGA REINS CO	MO	CO/I	FA	4,224,566,693	6,209,659	40,759,673	155,649,369				
93572	43-1235868	09/01/2010	RGA REINS CO	MO	YRT/I	OL	2,351,276,208	1,385,379	1,299,621	13,838,783				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL		280,869	292,061	85,474				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	17,927	847	5,313	532				

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	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	430,704,623	13,826,924	16,007,350	2,165,129				
64688	75-6020048	02/01/1985	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	3,664,951							
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	302,797,157	2,243,392	2,155,200	2,185,878				
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	60,281,354	481,119	450,375	2,679,610				
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,453,599,420	644,913	606,608	21,346				
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	255,641,615	799,484	762,812	7,140,314				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL		43	39	86				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	AXXX			504	(859)				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	4,123,484	59,799	73,109	36,091				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	3,868,858	5,871	5,654	25				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXLO	19,584	20	20	42,484				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	124,278	42,290	50,503	26,620				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	73,964,842	2,722,015	3,042,418	263,034				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,478,477,077	7,141,155	6,610,889	6,239,826				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXLO	1,237,262,240	2,944,016	2,982,715	17,705,946				
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	XXXL				(85)				
87572	23-2038295	02/02/2001	SCOTTISH RE US INC	DE	YRT/I	XXXLO				(66)				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,014,772	118,019	111,695	152,676				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	40,352	1,908	5,693	3,100				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	663,991,299	37,544,370	40,475,089	1,986,992				
68713	84-0499703	02/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	60,448							
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	256,743,525	927,792	995,978	10,276,059				
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXLO	29,459,432	253,607	238,267	2,834,534				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	11,042,076	1,623,796	1,676,259	1,762,020				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	225,270	1,483	7,367	1,337				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	533,906,087	27,090,857	29,377,366	2,282,716				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	71,093,849	27,362,494	28,634,911					
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	134,000	471	363					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	XXXL	17,625,000	109,581	114,212					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,150,000	28,601	32,173					
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	5,677,126,678	22,074,353	21,314,549	24,444,188				
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	8,030,913,114	10,722,469	9,832,972	19,718,161				
82627	06-0839705	02/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	11,951,536							
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							67,325,569,637	940,790,117	833,840,912	426,184,201	22,976,717	27,572,061		72,192,005
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							67,325,569,637	940,790,117	833,840,912	426,184,201	22,976,717	27,572,061		72,192,005
1199999 - General Account - Authorized - Total General Account Authorized							95,225,099,487	3,375,635,227	3,212,047,909	549,191,640	65,544,416	74,806,075		1,411,944,687
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	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	OL	12,834,906	20,596	18,524	15,476				
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	XXXLO	83,859,145	320,664	303,733	423,463				
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	YRT/I	OL	1,669,798,512	1,449,260	1,344,310	12,732,403				
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							1,766,492,563	1,790,520	1,666,568	13,171,342				
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							1,766,492,563	1,790,520	1,666,568	13,171,342				
2299999 - General Account - Unauthorized - Total General Account Unauthorized							1,766,492,563	1,790,520	1,666,568	13,171,342				
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	2,069,293,598	1,608,248,062	1,481,010,854	59,808,593	109,403,783	116,697,369		1,229,357,995
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							2,069,293,598	1,608,248,062	1,481,010,854	59,808,593	109,403,783	116,697,369		1,229,357,995
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							2,069,293,598	1,608,248,062	1,481,010,854	59,808,593	109,403,783	116,697,369		1,229,357,995
3399999 - General Account - Total General Account Certified							2,069,293,598	1,608,248,062	1,481,010,854	59,808,593	109,403,783	116,697,369		1,229,357,995

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		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
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		10,023,275,351	7,895,866,367	2,562,820,057				9,162,513,298
00000	RJ-1600408	10/01/2021	SFG BERMUDA, LTD	BMU	COFW/I	FA		406,852,364	593,772,281					408,676,365
3899999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other								10,430,127,715	8,489,638,648	2,562,820,057				9,571,189,663
3999999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total								10,430,127,715	8,489,638,648	2,562,820,057				9,571,189,663
4099999 - General Account - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates								10,430,127,715	8,489,638,648	2,562,820,057				9,571,189,663
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 REINSURANCE EUROPE SE	IRL	COFW/I	OL	43,223,790,802	271,990,693		286,356,422	85,767,327			152,044,326
4299999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates							43,223,790,802	271,990,693		286,356,422	85,767,327			152,044,326
4399999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates							43,223,790,802	271,990,693		286,356,422	85,767,327			152,044,326
4499999 - General Account - Total General Account Reciprocal Jurisdiction							43,223,790,802	10,702,118,408	8,489,638,648	2,849,176,479	85,767,327			9,723,233,989
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							142,284,676,450	15,687,792,216	13,184,363,979	3,471,348,055	260,715,526	191,503,443		12,364,536,671
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)							95,225,099,487	3,375,635,227	3,212,047,909	549,191,640	65,544,416	74,806,075		1,411,944,687
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							47,059,576,963	12,312,156,989	9,972,316,069	2,922,156,415	195,171,110	116,697,369		10,952,591,984
9999999 Totals							142,284,676,450	15,687,792,216	13,184,363,979	3,471,348,055	260,715,526	191,503,443		12,364,536,671

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	 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													
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY	OTH/I	OH	3,578	1,952	815				
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	OTH/I	OH	(18)		502,817				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							3,560	1,952	503,632				
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							3,560	1,952	503,632				
1199999 - General Account - Authorized - Total General Account Authorized							3,560	1,952	503,632				
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							3,560	1,952	503,632				
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)							3,560	1,952	503,632				
9999999 Totals							3,560	1,952	503,632				

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	01/01/2005	Chubb Tempest Life Reins Ltd	341,260	133,367		474,627	500,000						474,627
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	1,449,260	2,799,497		4,248,757	4,300,000						4,248,757
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384
1199999 - General Account - Life and Annuity - Total Life and Annuity				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384
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				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384
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)				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384
9999999 Totals				1,790,520	2,932,864		4,723,384	4,800,000	XXX					4,723,384

(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	500,000
0000002	2	1	122041594	Sumitomo Mitsui Banking Corporation	4,300,000

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	1,608,248			1,608,248		1,608,248	160,825					1,229,358		1,229,358	76.4	100.0	1,608,248	
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates								1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates								1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	
1199999 - General Account - Life and Annuity - Total Life and Annuity								1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	
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								1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	
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)								1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	
9999999	Totals							1,608,248			1,608,248		1,608,248	160,825			XXX		1,229,358		1,229,358	XXX	XXX	1,608,248	

(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	3,471,352	4,540,440	2,662,561	2,856,540	768,910
2. Commissions and reinsurance expense allowances	500,080	698,067	434,170	375,857	99,579
3. Contract claims	383,907	368,968	330,557	358,411	369,014
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserves for life and accident and health contracts	2,502,794	3,929,501	1,967,700	2,311,222	213,086
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	36,505	158	166	171	164
9. Aggregate reserves for life and accident and health contracts	15,688,298	13,185,000	9,254,865	7,286,489	4,974,524
10. Liability for deposit-type contracts					
11. Contract claims unpaid	90,189	81,958	88,725	89,264	74,491
12. Amounts recoverable on reinsurance	15,524	14,060	19,279	17,959	30,596
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					67
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)				2,566,623	287,407
19. Letters of credit (L)	4,800	3,700	5,400	3,820	3,920
20. Trust agreements (T)					
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)	1,229,358	1,141,688	1,046,590	952,554	850,317
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)	45,967,268,927		45,967,268,927
2. Reinsurance (Line 16)	30,837,112	(30,837,112)	
3. Premiums and considerations (Line 15)	81,990,043	36,505,333	118,495,377
4. Net credit for ceded reinsurance	XXX	13,131,515,528	13,131,515,528
5. All other admitted assets (balance)	838,148,470		838,148,470
6. Total assets excluding Separate Accounts (Line 26)	46,918,244,552	13,137,183,750	60,055,428,302
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	46,918,244,552	13,137,183,750	60,055,428,302
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	26,054,838,381	15,688,297,800	41,743,136,182
10. Liability for deposit-type contracts (Line 3)	302,418,331		302,418,331
11. Claim reserves (Line 4)	203,187,769	90,188,631	293,376,400
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	1,711,433		1,711,433
14. Other contract liabilities (Line 9)	51,453,280		51,453,280
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)	1,229,357,995	(1,229,357,995)	
19. All other liabilities (balance)	16,614,675,695	(1,411,944,687)	15,202,731,008
20. Total liabilities excluding Separate Accounts (Line 26)	44,457,642,885	13,137,183,750	57,594,826,634
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	44,457,642,885	13,137,183,750	57,594,826,634
23. Capital & surplus (Line 38)	2,460,601,667	XXX	2,460,601,667
24. Total liabilities, capital & surplus (Line 39)	46,918,244,552	13,137,183,750	60,055,428,302

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	15,688,297,800
26. Claim reserves	90,188,631
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	30,837,112
32. Other ceded reinsurance recoverables	
33. Total ceded reinsurance recoverables	15,809,323,543
34. Premiums and considerations	36,505,333
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	1,229,357,995
39. Other ceded reinsurance payables/offsets	1,411,944,687
40. Total ceded reinsurance payable/offsets	2,677,808,015
41. Total net credit for ceded reinsurance	13,131,515,528

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	1,377,917,289				1,377,917,289							
2.2	NAIC Designation Category 1.B	529,496,950				529,496,950							
2.3.	NAIC Designation Category 1.C	364,460,928				364,460,928							
2.4.	NAIC Designation Category 1.D	319,828,387				319,828,387							
2.5	NAIC Designation Category 1.E	542,885,034				542,885,034							
2.6	NAIC Designation Category 1.F	806,327,708				806,327,708							
2.7	NAIC Designation Category 1.G	1,464,337,231				1,464,337,231							
2.8	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	5,405,253,527				5,405,253,527							
3.1	NAIC Designation Category 2.A	1,889,196,140				1,889,196,140							
3.2	NAIC Designation Category 2.B	2,733,911,925				2,733,911,925							
3.3	NAIC Designation Category 2.C	704,033,625				704,033,625							
3.4	Subtotal NAIC 2 (3.1+3.2+3.3)	5,327,141,690				5,327,141,690							
4.1	NAIC Designation Category 3.A	57,749,655				57,749,655							
4.2	NAIC Designation Category 3.B	7,834,978				7,834,978							
4.3	NAIC Designation Category 3.C	5,818,161				5,818,161							
4.4	Subtotal NAIC 3 (4.1+4.2+4.3)	71,402,794				71,402,794							
5.1	NAIC Designation Category 4.A	2,597,134				2,597,134							
5.2	NAIC Designation Category 4.B	7,403,984				7,403,984							
5.3	NAIC Designation Category 4.C	4,215,472				4,215,472							
5.4	Subtotal NAIC 4 (5.1+5.2+5.3)	14,216,590				14,216,590							
6.1	NAIC Designation Category 5.A	779,230				779,230							
6.2	NAIC Designation Category 5.B												
6.3	NAIC Designation Category 5.C												
6.4	Subtotal NAIC 5 (6.1+6.2+6.3)	779,230				779,230							
7	NAIC 6												
8	Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4 +7)	10,818,793,832				10,818,793,832							
	PREFERRED STOCKS												
9	Highest quality	2,713,134				2,713,134							
10	High quality	24,075,804				24,075,804							
11	Medium quality												
12	Low quality												
13	Lower quality												
14	In or near default	32				32							
15	Affiliated life with AVR												
16	Total preferred stocks (Sum of Lines 9 through 15)	26,788,970				26,788,970							

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												
26	Highest quality												
27	High quality												
28	Medium quality												
29	Low quality												
30	Lower quality												
31	In or near default												
32	Total derivative instruments												
33	Total (Lines 8+ 16+ 24+ 32)	10,856,030,036				10,856,030,036							

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	42,677,598				42,677,598							
43	Commercial mortgages – all other – CM2 – high quality	77,542,806				77,542,806							
44	Commercial mortgages – all other – CM3 – medium quality												
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	1,124,362				1,124,362							
	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)	123,765,585				123,765,585							
	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	213,226,008				213,226,008							
72	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73	Affiliated - all other												
74	Total common stock (Sum of Lines 58 through 73)	213,226,008				213,226,008							

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	844,148				844,148							
81	R High quality												
82	Medium quality	3,962,396				3,962,396							
83	Low quality												
84	Lower quality												
85	In or near default												
86	Total with bond characteristics (Sum of Lines 79 through 85)	4,806,544				4,806,544							
	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	4,865,400				4,865,400							
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)	4,865,400				4,865,400							
	SURPLUS NOTES AND CAPITAL NOTES												
150	Highest quality	40,386,588				40,386,588							
151	High quality	18,836,614				18,836,614							
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)	59,223,202				59,223,202							
	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	268,445,851				268,445,851							
162	Total all other (Sum of Lines 157 through 161)	268,445,851				268,445,851							
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)	11,530,362,627				11,530,362,627							
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	11,530,362,627		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	8,613,708	53,805,969	26		62,419,702	549,356
2. Alaska AK	L	902,731	4,264,162			5,166,893	
3. Arizona AZ	L	29,273,438	180,145,226	15		209,418,679	1,771,979
4. Arkansas AR	L	6,757,266	28,792,158			35,549,424	329,303
5. California CA	L	138,709,622	703,273,025	9		841,982,656	2,860,195
6. Colorado CO	L	20,547,054	107,931,106	14		128,478,174	729,084
7. Connecticut CT	L	10,743,194	52,920,452	17		63,663,663	1,120,321
8. Delaware DE	L	87,895,517	12,323,386	35		100,218,938	392,923
9. District of Columbia DC	L	1,088,832	7,477,796			8,566,628	115,000
10. Florida FL	L	97,902,888	657,976,686	51		755,879,626	2,776,115
11. Georgia GA	L	50,040,670	119,987,371			170,028,041	1,335,530
12. Hawaii HI	L	7,797,830	29,640,760			37,438,590	104,937
13. Idaho ID	L	6,049,660	26,629,772			32,679,432	52,041
14. Illinois IL	L	39,324,358	180,875,237	597		220,200,193	1,787,750
15. Indiana IN	L	17,721,356	80,751,972	99		98,473,427	664,645
16. Iowa IA	L	16,188,870	61,243,027	60		77,431,957	468,312
17. Kansas KS	L	10,109,740	56,032,944	8		66,142,691	1,593,049
18. Kentucky KY	L	9,159,979	45,907,871			55,067,850	750,163
19. Louisiana LA	L	8,357,944	48,902,274	4		57,260,222	39,211
20. Maine ME	L	2,384,922	20,797,970	230		23,183,121	60,000
21. Maryland MD	L	20,761,701	145,189,838	6		165,951,544	1,112,835
22. Massachusetts MA	L	27,268,356	95,106,430	170		122,374,956	1,731,280
23. Michigan MI	L	34,203,383	172,593,885	84		206,797,352	1,324,927
24. Minnesota MN	L	29,626,940	67,107,354			96,734,294	1,759,517
25. Mississippi MS	L	5,032,629	21,013,335			26,045,963	70,000
26. Missouri MO	L	16,377,578	100,078,120	7		116,455,706	153,207
27. Montana MT	L	2,729,890	6,045,964			8,775,855	1,272,354
28. Nebraska NE	L	6,203,667	58,195,462			64,399,128	200,615
29. Nevada NV	L	9,932,583	52,621,002			62,553,585	219,765
30. New Hampshire NH	L	4,067,363	19,615,988	150		23,683,501	486,689
31. New Jersey NJ	L	42,951,813	122,170,919	655		165,123,387	2,007,204
32. New Mexico NM	L	3,627,878	26,744,929			30,372,807	1,590,603
33. New York NY	N						
34. North Carolina NC	L	40,273,355	190,663,911	15		230,937,281	1,582,352
35. North Dakota ND	L	4,981,652	5,362,788			10,344,440	
36. Ohio OH	L	29,235,317	286,632,419	13		315,867,749	2,521,978
37. Oklahoma OK	L	13,316,596	50,069,586			63,386,181	333,402
38. Oregon OR	L	8,130,529	34,632,851	15		42,763,395	385,532
39. Pennsylvania PA	L	39,607,757	172,514,836	881		212,123,474	906,461
40. Rhode Island RI	L	3,237,279	20,541,545			23,778,824	
41. South Carolina SC	L	21,279,077	94,480,663	8		115,759,748	306,895
42. South Dakota SD	L	3,790,028	11,383,898	15		15,173,941	147,777
43. Tennessee TN	L	19,499,046	102,232,214	18		121,731,279	1,678,965
44. Texas TX	L	118,066,322	408,688,049	13		526,754,384	34,903,793
45. Utah UT	L	20,041,570	105,472,176			125,513,746	469,466
46. Vermont VT	L	1,098,927	2,906,866	258		4,006,051	
47. Virginia VA	L	31,083,459	134,604,842	7		165,688,308	243,762
48. Washington WA	L	25,874,921	135,053,720			160,928,641	1,831,781
49. West Virginia WV	L	12,088,514	9,228,831			21,317,345	
50. Wisconsin WI	L	16,732,967	96,418,071	22		113,151,060	1,939,912
51. Wyoming WY	L	1,268,243	8,289,936			9,558,179	220,000
52. American Samoa AS	N	1,151				1,151	
53. Guam GU	N	15,062				15,062	
54. Puerto Rico PR	L	58,745				58,745	
55. U.S. Virgin Islands VI	N	47,936	7,000			54,936	
56. Northern Mariana Islands MP	N	636				636	
57. Canada CAN	N	4,342				4,342	
58. Aggregate other alien OT	XXX	1,107,173	49,380			1,156,553	
59. Subtotal	XXX	1,183,193,961	5,235,395,973	3,502		6,418,593,437	76,900,988
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	609,345				609,345	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (direct business)	XXX	1,183,803,307	5,235,395,973	3,502		6,419,202,782	76,900,988
96. Plus reinsurance assumed	XXX	6,854,917	337,451			7,192,368	
97. Totals (all business)	XXX	1,190,658,224	5,235,733,425	3,502		6,426,395,150	76,900,988
98. Less reinsurance ceded	XXX	696,397,559	2,739,016,059	3,502		3,435,417,119	
99. Totals (all business) less reinsurance ceded	XXX	494,260,665	2,496,717,366	(c)		2,990,978,031	76,900,988
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,107,173	49,380			1,156,553	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	1,107,173	49,380			1,156,553	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts

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

(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	8,613,708	53,805,969			549,356	62,969,033
2. Alaska AK	902,731	4,264,162				5,166,893
3. Arizona AZ	29,273,438	180,145,226			1,771,979	211,190,643
4. Arkansas AR	6,757,266	28,792,158			329,303	35,878,727
5. California CA	138,709,622	703,273,025			2,860,195	844,842,843
6. Colorado CO	20,547,054	107,931,106			729,084	129,207,244
7. Connecticut CT	10,743,194	52,920,452			1,120,321	64,783,967
8. Delaware DE	87,895,517	12,323,386			392,923	100,611,826
9. District of Columbia DC	1,088,832	7,477,796			115,000	8,681,628
10. Florida FL	97,902,888	657,976,686			2,776,115	758,655,690
11. Georgia GA	50,040,670	119,987,371			1,335,530	171,363,571
12. Hawaii HI	7,797,830	29,640,760			104,937	37,543,527
13. Idaho ID	6,049,660	26,629,772			52,041	32,731,472
14. Illinois IL	39,324,358	180,875,237			1,787,750	221,987,346
15. Indiana IN	17,721,356	80,751,972			664,645	99,137,973
16. Iowa IA	16,188,870	61,243,027			468,312	77,900,209
17. Kansas KS	10,109,740	56,032,944			1,593,049	67,735,733
18. Kentucky KY	9,159,979	45,907,871			750,163	55,818,014
19. Louisiana LA	8,357,944	48,902,274			39,211	57,299,429
20. Maine ME	2,384,922	20,797,970			60,000	23,242,891
21. Maryland MD	20,761,701	145,189,838			1,112,835	167,064,373
22. Massachusetts MA	27,268,356	95,106,430			1,731,280	124,106,066
23. Michigan MI	34,203,383	172,593,885			1,324,927	208,122,195
24. Minnesota MN	29,626,940	67,107,354			1,759,517	98,493,811
25. Mississippi MS	5,032,629	21,013,335			70,000	26,115,963
26. Missouri MO	16,377,578	100,078,120			153,207	116,608,906
27. Montana MT	2,729,890	6,045,964			1,272,354	10,048,208
28. Nebraska NE	6,203,667	58,195,462			200,615	64,599,743
29. Nevada NV	9,932,583	52,621,002			219,765	62,773,351
30. New Hampshire NH	4,067,363	19,615,988			486,689	24,170,040
31. New Jersey NJ	42,951,813	122,170,919			2,007,204	167,129,936
32. New Mexico NM	3,627,878	26,744,929			1,590,603	31,963,410
33. New York NY						
34. North Carolina NC	40,273,355	190,663,911			1,582,352	232,519,618
35. North Dakota ND	4,981,652	5,362,788				10,344,440
36. Ohio OH	29,235,317	286,632,419			2,521,978	318,389,714
37. Oklahoma OK	13,316,596	50,069,586			333,402	63,719,584
38. Oregon OR	8,130,529	34,632,851			385,532	43,148,913
39. Pennsylvania PA	39,607,757	172,514,836			906,461	213,029,054
40. Rhode Island RI	3,237,279	20,541,545				23,778,824
41. South Carolina SC	21,279,077	94,480,663			306,895	116,066,635
42. South Dakota SD	3,790,028	11,383,898			147,777	15,321,703
43. Tennessee TN	19,499,046	102,232,214			1,678,965	123,410,225
44. Texas TX	118,066,322	408,688,049			34,903,793	561,658,164
45. Utah UT	20,041,570	105,472,176			469,466	125,983,212
46. Vermont VT	1,098,927	2,906,866				4,005,793
47. Virginia VA	31,083,459	134,604,842			243,762	165,932,063
48. Washington WA	25,874,921	135,053,720			1,831,781	162,760,422
49. West Virginia WV	12,088,514	9,228,831				21,317,345
50. Wisconsin WI	16,732,967	96,418,071			1,939,912	115,090,950
51. Wyoming WY	1,268,243	8,289,936			220,000	9,778,179
52. American Samoa AS	1,151					1,151
53. Guam GU	15,062					15,062
54. Puerto Rico PR	58,745					58,745
55. U.S. Virgin Islands VI	47,936	7,000				54,936
56. Northern Mariana Islands MP	636					636
57. Canada CAN	4,342					4,342
58. Aggregate other alien OT	1,107,173	49,380				1,156,553
59. Totals	1,183,193,961	5,235,395,973			76,900,988	6,495,490,923

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				

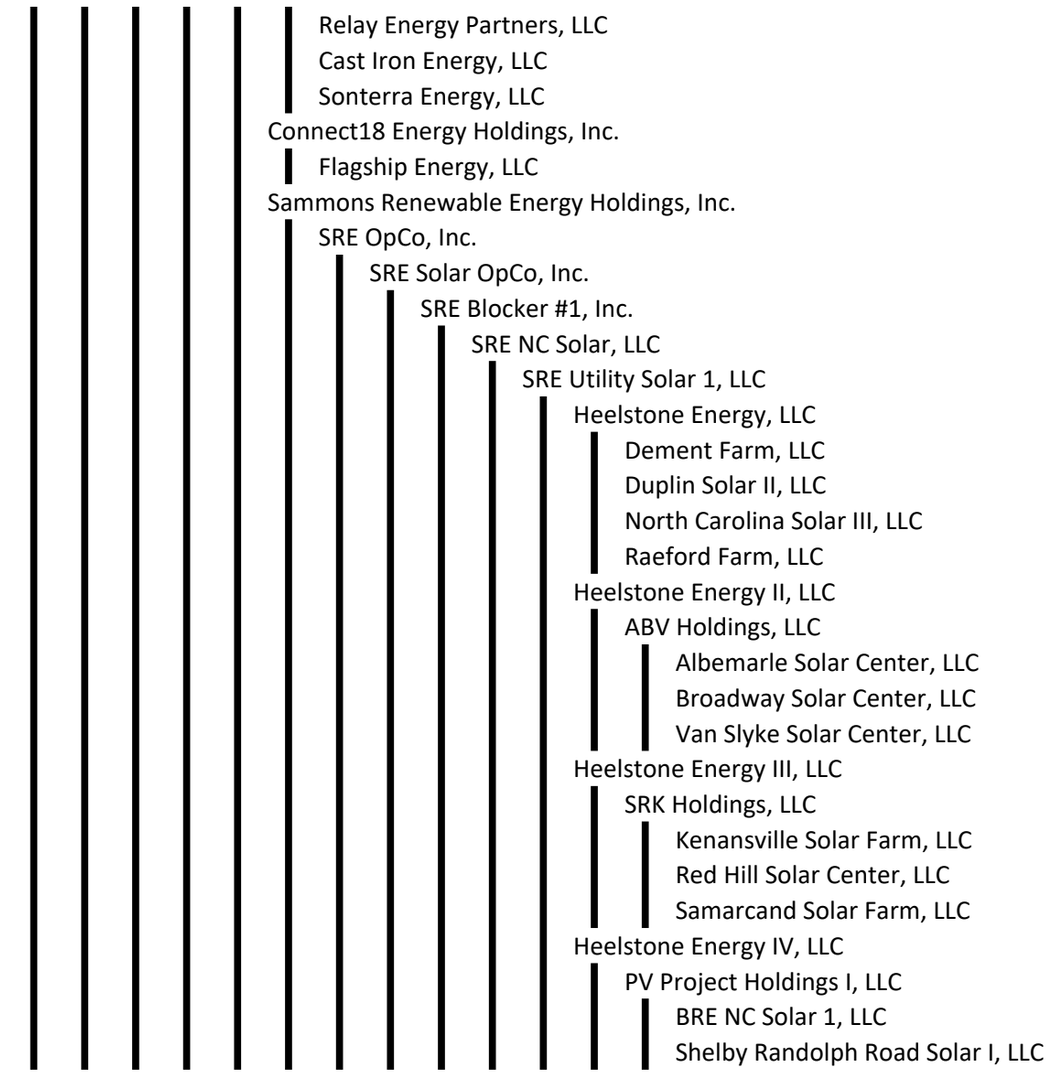
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

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

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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

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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				

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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				

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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

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	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

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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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	93-4307102				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?	NO
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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
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?	NO
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?	NO
	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.

11.Business not written.

12.Business not written.

13.Business not written.

16.Business not written.

17.Business not written.

18.Business not written.

20.Business not written.

22.Business not written.

24.Business not written.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

25.Business not written.

26.Business not written.

27.Business not written.

28.Business not written.

30.Business not written.

31.Relief not required.

32.Relief not required.

33.Relief not required.

35.Business not written.

38.Business not written.

39.Business not written.

41.Business not written.

44.Business not written.

47.Business not written.

Bar code:

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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OVERFLOW PAGE FOR WRITE-INS

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Agent non-qualified deferred compensation	4,670,173	4,105,765
2505. Miscellaneous liabilities	3,395,472	4,311,341
2506. Payable for central clearing swap	4	
2597. Summary of remaining write-ins for Line 25 from Page 3	8,065,648	8,417,106

L004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
08.304. Foreign exchange gain (loss)	(19,306)	(9,648)
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	(19,306)	(9,648)

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. Foreign exchange gain (loss)	(19,306)			(19,306)					
08.397. Summary of remaining write-ins for Line 8.3 from page 6	(19,306)			(19,306)					

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 14	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. government obligations	648,133,566	1.410	648,133,566		648,133,566	1.410
1.02 Other U.S. government obligations	1,180,508,468	2.568	1,180,508,468		1,180,508,468	2.568
1.03 Non-U.S. sovereign jurisdiction securities	1,113,249,216	2.422	1,113,249,216		1,113,249,216	2.422
1.04 Municipal bonds - general obligations (direct & guaranteed)	623,383,584	1.356	623,383,584		623,383,584	1.356
1.05 Municipal bonds - special revenue	1,694,535,625	3.686	1,694,535,625		1,694,535,625	3.686
1.06 Project finance bonds issued by operating entities	1,175,579,654	2.557	1,175,579,654		1,175,579,654	2.557
1.07 Corporate bonds	14,192,243,232	30.874	14,192,243,232		14,192,243,232	30.875
1.08 Mandatory convertible bonds						
1.09 Single entity backed obligations	731,213,829	1.591	731,213,829		731,213,829	1.591
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	284,900,200	0.620	284,900,200		284,900,200	0.620
1.13 Bank loans - issued	8,353,981	0.018	8,353,981		8,353,981	0.018
1.14 Bank loans - acquired	142,447,828	0.310	142,447,828		142,447,828	0.310
1.15 Mortgage loans that qualify as SVO-Identified credit tenant loans						
1.16 Certificates of deposit						
1.17 Other issuer credit obligations	86,578,451	0.188	86,578,451		86,578,451	0.188
1.18 Total issuer credit obligations	21,881,127,634	47.601	21,881,127,634		21,881,127,634	47.602
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities - self-liquidating	9,941,693,339	21.628	9,941,693,339		9,941,693,339	21.628
2.02 Financial asset-backed securities - not self-liquidating	728,828,958	1.586	728,828,958		728,828,958	1.586
2.03 Non-financial asset-backed securities	3,114,698,817	6.776	3,114,698,817		3,114,698,817	6.776
2.04 Total asset-backed securities	13,785,221,114	29.989	13,785,221,114		13,785,221,114	29.989
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (unaffiliated)	389,895,851	0.848	389,895,851		389,895,851	0.848
3.02 Parent, subsidiaries and affiliates						
3.03 Total preferred stocks	389,895,851	0.848	389,895,851		389,895,851	0.848
4. Common stocks (Schedule D, Part 2, Section 2):						
4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	41,037	0.000	41,037		41,037	0.000
4.02 Industrial and miscellaneous - other (unaffiliated)	83,447,221	0.182	86,323,568		86,323,568	0.188
4.03 Parent, subsidiaries and affiliates - publicly traded						
4.04 Parent, subsidiaries and affiliates - other	2,468,989,867	5.371	2,468,989,867		2,468,989,867	5.371
4.05 Mutual funds	27,729,503	0.060	24,853,156		24,853,156	0.054
4.06 Unit investment trusts						
4.07 Closed-end funds						
4.08 Exchange traded funds						
4.09 Total common stocks	2,580,207,628	5.613	2,580,207,628		2,580,207,628	5.613
5. Mortgage loans (Schedule B):						
5.01 Farm mortgages						
5.02 Residential mortgages						
5.03 Commercial mortgages	1,622,785,974	3.530	1,622,785,974		1,622,785,974	3.530
5.04 Mezzanine real estate loans						
5.05 Total valuation allowance	(20,972,766)	(0.046)	(20,972,766)		(20,972,766)	(0.046)
5.06 Total mortgage loans	1,601,813,208	3.485	1,601,813,208		1,601,813,208	3.485
6. Real estate (Schedule A):						
6.01 Properties occupied by company						
6.02 Properties held for production of income						
6.03 Properties held for sale						
6.04 Total real estate						
7. Cash, cash equivalents and short-term investments:						
7.01 Cash (Schedule E, Part 1)	328,660,026	0.715	328,660,026		328,660,026	0.715
7.02 Cash equivalents (Schedule E, Part 2)	1,374,924,400	2.991	1,374,924,400		1,374,924,400	2.991
7.03 Short-term investments (Schedule DA)	15,424,786	0.034	15,424,786		15,424,786	0.034
7.04 Total cash, cash equivalents and short-term investments	1,719,009,212	3.740	1,719,009,212		1,719,009,212	3.740
8. Contract loans	276,733,797	0.602	276,469,454		276,469,454	0.601
9. Derivatives (Schedule DB)	866,708,161	1.885	866,708,162		866,708,162	1.885
10. Other invested assets (Schedule BA)	2,836,174,603	6.170	2,836,174,612		2,836,174,612	6.170
11. Receivables for securities	30,642,056	0.067	30,642,056		30,642,056	0.067
12. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
13. Other invested assets (Page 2, Line 11)						
14. Total invested assets	45,967,533,264	100.000	45,967,268,930		45,967,268,930	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	9,960,620
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
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	1,376,133
5.	Deduct amounts received on disposals, Part 3, Column 15	11,336,753
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	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,930,627,983
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	118,492,757	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	60,706,537	179,199,294
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
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		(13,272,605)
7.	Deduct amounts received on disposals, Part 3, Column 15		442,855,242
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	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	30,822,529	
	10.2 Totals, Part 3, Column 10	90,932	30,913,461
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,622,785,969
12.	Total valuation allowance		(20,972,766)
13.	Subtotal (Line 11 plus Line 12)		1,601,813,203
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,601,813,203

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,435,297,716
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	546,373,849	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	340,384,761	886,758,610
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		870,895
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(29,545,110)	
	5.2 Totals, Part 3, Column 9	15,273,812	(14,271,298)
6.	Total gain (loss) on disposals, Part 3, Column 19		(11,450,268)
7.	Deduct amounts received on disposals, Part 3, Column 16		458,043,139
8.	Deduct amortization of premium, depreciation and proportional amortization		4,289,647
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	1,839,730	
	9.2 Totals, Part 3, Column 14		1,839,730
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	537,997	537,997
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,836,174,603
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,836,174,603

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	36,693,217,579	21,815,559,196	13,024,535,426	467,487,414	1,385,635,543
2. Cost of bonds and stocks acquired, Part 3, Column 6	9,146,065,430	4,823,989,947	3,105,341,201	204,675	1,216,529,607
3. Accrual of discount	88,732,373	52,838,646	35,893,727		XXX
4. Unrealized valuation increase/(decrease)	(15,091,264)	51,371		(4,876,389)	(10,266,246)
5. Total gain (loss) on disposals, Part 4, Column 18	(160,788,902)	(151,446,438)	(7,822,022)	(1,449,706)	(70,736)
6. Consideration for bonds and stocks disposed, Part 4, Column 6	7,070,089,995	4,620,553,171	2,366,446,140	71,470,144	11,620,540
7. Amortization of premium	22,171,826	17,387,754	4,784,072		XXX
8. Total foreign exchange change in book/adjusted carrying value	2,709,488	2,519,278	190,210		
9. Current year's other-than-temporary impairment recognized	27,052,464	25,365,241	1,687,223		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	921,800	921,800			XXX
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,636,452,219	21,881,127,634	13,785,221,107	389,895,850	2,580,207,628
12. Total nonadmitted amounts					
13. Statement value at end of current period (Line 11 minus Line 12)	38,636,452,219	21,881,127,634	13,785,221,107	389,895,850	2,580,207,628

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	4,207,956,696	3,745,006,847	4,045,406,899	4,691,291,680
	2.	Canada				
	3.	Other Countries	1,051,853,798	881,166,531	1,052,435,266	1,065,896,409
	4.	Total	5,259,810,494	4,626,173,378	5,097,842,165	5,757,188,089
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	12,440,127,487	11,664,858,393	12,425,699,323	12,766,427,230
	6.	Canada	563,783,276	533,900,985	563,127,333	576,424,518
	7.	Other Countries	3,617,406,377	3,449,387,558	3,624,447,241	3,609,984,524
	8.	Total	16,621,317,140	15,648,146,936	16,613,273,897	16,952,836,272
All Other Issuer Credit Obligations (affiliated)	9.	Total				
	10.	**Total Issuer Credit Obligations**	21,881,127,634	20,274,320,314	21,711,116,062	22,710,024,361
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	12,910,397,379	12,564,983,048	12,857,338,422	13,147,187,831
	12.	Canada				
	13.	Other Countries	874,823,735	871,097,461	871,600,200	883,240,685
	14.	Total	13,785,221,114	13,436,080,509	13,728,938,622	14,030,428,516
Asset-Backed Securities (affiliated)	15.	Total				
	16.	**Total Asset-Backed Securities**	13,785,221,114	13,436,080,509	13,728,938,622	14,030,428,516
	17.	**Total Bonds**	35,666,348,748	33,710,400,823	35,440,054,684	36,740,452,877
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	388,267,043	352,402,821	442,947,644	
	19.	Canada				
	20.	Other Countries	1,628,808	1,628,808	2,408,494	
	21.	Total	389,895,851	354,031,629	445,356,138	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	**Total Preferred Stocks**	389,895,851	354,031,629	445,356,138	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	111,217,621	111,217,621	111,985,974	
	25.	Canada				
	26.	Other Countries	139	139	3,132,713	
	27.	Total	111,217,760	111,217,760	115,118,687	
Parent, Subsidiaries and Affiliates	28.	Total	2,468,989,867	2,477,078,263	2,488,514,044	
	29.	**Total Common Stocks**	2,580,207,628	2,588,296,023	2,603,632,731	
	30.	**Total Stocks**	2,970,103,479	2,942,327,652	3,048,988,869	
	31.	**Total Bonds and Stocks**	38,636,452,227	36,652,728,475	38,489,043,553	

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	1,148,946,374	311,346,919	215,224,773	50,710,706	70,851,202	XXX	1,797,079,974	4.8	XXX	XXX	1,797,079,974	
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	1,148,946,374	311,346,919	215,224,773	50,710,706	70,851,202	XXX	1,797,079,974	4.8	XXX	XXX	1,797,079,974	
2. Other U.S. Government Securities												
2.1 NAIC 1	240,055,390	113,214,365	269,237,839	698,888,131	85,090,767	XXX	1,406,486,492	3.8	XXX	XXX	1,406,486,492	
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	240,055,390	113,214,365	269,237,839	698,888,131	85,090,767	XXX	1,406,486,492	3.8	XXX	XXX	1,406,486,492	
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	15,388,126	81,509,978	34,896,566	179,147,029	305,896,316	XXX	616,838,015	1.7	XXX	XXX	267,726,353	349,111,660
3.2 NAIC 2		5,530,552	41,313,494	27,233,469	359,829,260	XXX	433,906,775	1.2	XXX	XXX	352,383,543	81,523,232
3.3 NAIC 3		2,996,911	617,869	26,838,557	32,051,090	XXX	62,504,427	0.2	XXX	XXX	62,504,428	
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	15,388,126	90,037,441	76,827,929	233,219,055	697,776,666	XXX	1,113,249,217	3.0	XXX	XXX	682,614,324	430,634,892
4. Municipal Bonds - General Obligations												
4.1 NAIC 1	39,319,563	75,760,264	47,499,751	401,309,754	59,494,254	XXX	623,383,586	1.7	XXX	XXX	623,383,585	
4.2 NAIC 2						XXX			XXX	XXX		
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	39,319,563	75,760,264	47,499,751	401,309,754	59,494,254	XXX	623,383,586	1.7	XXX	XXX	623,383,585	
5. Municipal Bonds - Special Revenue												
5.1 NAIC 1	88,308,135	129,295,236	162,399,268	882,902,083	392,445,288	XXX	1,655,350,010	4.5	XXX	XXX	1,635,392,742	19,957,268
5.2 NAIC 2	612,978	3,989,572	13,155,160	6,607,377	8,820,529	XXX	33,185,616	0.1	XXX	XXX	15,365,087	17,820,529
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5			6,000,000			XXX	6,000,000	0.0	XXX	XXX	6,000,000	
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	88,921,113	133,284,808	181,554,428	889,509,460	401,265,817	XXX	1,694,535,626	4.6	XXX	XXX	1,656,757,829	37,777,797
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	11,035,183	54,335,305	90,015,612	227,387,512	285,420,412	XXX	668,194,024	1.8	XXX	XXX	20,691,747	647,502,277
6.2 NAIC 2	6,260,806	33,852,052	57,280,911	171,426,657	205,938,988	XXX	474,759,414	1.3	XXX	XXX	38,766,535	435,992,879
6.3 NAIC 3			1,596,440	5,632,256	25,397,519	XXX	32,626,215	0.1	XXX	XXX		32,626,214
6.4 NAIC 4						XXX			XXX	XXX		
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals	17,295,989	88,187,357	148,892,963	404,446,425	516,756,919	XXX	1,175,579,653	3.2	XXX	XXX	59,458,282	1,116,121,370

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	139,938,857	721,525,887	1,284,554,616	1,122,898,784	1,289,963,307	XXX	4,558,881,451	12.3	XXX	XXX	2,537,809,938	2,021,071,513
8.2 NAIC 2	153,174,889	761,366,653	3,012,393,007	1,873,542,625	3,481,099,766	XXX	9,281,576,940	25.0	XXX	XXX	6,954,348,162	2,327,228,780
8.3 NAIC 3	4,401,186	31,819,343	156,749,231	6,928,807	127,219,771	XXX	327,118,338	0.9	XXX	XXX	98,741,813	228,376,525
8.4 NAIC 4	1,493,749	16,403,830	6,471,003			XXX	24,368,582	0.1	XXX	XXX	7,250,000	17,118,582
8.5 NAIC 5		356,737			3,988,250	XXX	4,344,987	0.0	XXX	XXX	3,988,250	356,737
8.6 NAIC 6					930,453	XXX	930,453	0.0	XXX	XXX	930,453	
8.7 Totals	299,008,681	1,531,472,450	4,460,167,857	3,003,370,216	4,903,201,547	XXX	14,197,220,751	38.3	XXX	XXX	9,603,068,616	4,594,152,137
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	34,903,574	102,031,345	140,887,658	171,236,330	138,112,589	XXX	587,171,496	1.6	XXX	XXX	6,319,229	580,852,267
12.2 NAIC 2	7,823,234	43,185,681	15,952,701	12,789,768	54,786,014	XXX	134,537,398	0.4	XXX	XXX	34,346,637	100,190,761
12.3 NAIC 3	144,857	1,255,130				XXX	1,399,987	0.0	XXX	XXX	1,399,987	
12.4 NAIC 4	678,852	3,219,533	4,206,562			XXX	8,104,947	0.0	XXX	XXX		8,104,948
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	43,550,517	149,691,689	161,046,921	184,026,098	192,898,603	XXX	731,213,828	2.0	XXX	XXX	42,065,853	689,147,976

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		112,854,655	62,717,069	10,000,000	147,554	XXX	185,719,278	0.5	XXX	XXX	52,926,084	132,793,194
16.2 NAIC 2		13,511,806	65,169,116	15,000,000		XXX	93,680,922	0.3	XXX	XXX	46,680,922	47,000,000
16.3 NAIC 3		5,500,000				XXX	5,500,000	0.0	XXX	XXX		5,500,000
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals		131,866,461	127,886,185	25,000,000	147,554	XXX	284,900,200	0.8	XXX	XXX	99,607,006	185,293,194
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			XXX	8,353,981	0.0	XXX	XXX		8,353,981
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			XXX	8,353,981	0.0	XXX	XXX		8,353,981

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						XXX			XXX	XXX		
20.2 NAIC 2	9,135,502	42,703,336				XXX	51,838,838	0.1	XXX	XXX		51,838,838
20.3 NAIC 3	29,206,432	18,747,684				XXX	47,954,116	0.1	XXX	XXX	5,712,719	42,241,397
20.4 NAIC 4	7,913,330	15,883,123				XXX	23,796,453	0.1	XXX	XXX	15,883,123	7,913,330
20.5 NAIC 5	2,851,477	24,658,633				XXX	27,510,110	0.1	XXX	XXX	27,498,604	11,506
20.6 NAIC 6	1,795,544					XXX	1,795,544	0.0	XXX	XXX		1,795,544
20.7 Totals	50,902,285	101,992,776				XXX	152,895,061	0.4	XXX	XXX	49,094,446	103,800,615
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		31,000,000				XXX	31,000,000	0.1	XXX	XXX		31,000,000
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		36,667,441	49,911,009			XXX	86,578,450	0.2	XXX	XXX		86,578,450
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	4,865,921	26,730,535	29,895,046	45,698,109	13,832,210	XXX	121,021,821	0.3	XXX	XXX	121,021,821	
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	4,865,921	26,730,535	29,895,046	45,698,109	13,832,210	XXX	121,021,821	0.3	XXX	XXX	121,021,821	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	857,670	4,241,949	4,481,727	7,267,193	1,032,964	XXX	17,881,503	0.0	XXX	XXX	17,881,503	
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	19,535	90,980	149,148	472,944	538,994	XXX	1,271,601	0.0	XXX	XXX		1,271,601
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	877,205	4,332,929	4,630,875	7,740,137	1,571,958	XXX	19,153,104	0.1	XXX	XXX	17,881,503	1,271,601
30. Agency Residential Mortgage-Backed Securities - Not Guaranteed												
30.1 NAIC 1	48,764,401	196,176,989	344,347,021	820,574,889	269,349,938	XXX	1,679,213,238	4.5	XXX	XXX	1,672,213,238	7,000,000
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	48,764,401	196,176,989	344,347,021	820,574,889	269,349,938	XXX	1,679,213,238	4.5	XXX	XXX	1,672,213,238	7,000,000

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	83,657,917	903,800,632	1,064,589,578	503,025,703	126,758,073	XXX	2,681,831,903	7.2	XXX	XXX	2,537,349,498	144,482,405
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	83,657,917	903,800,632	1,064,589,578	503,025,703	126,758,073	XXX	2,681,831,903	7.2	XXX	XXX	2,537,349,498	144,482,405
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	118,363,347	302,037,277	138,174,530	395,722,991	458,452,553	XXX	1,412,750,698	3.8	XXX	XXX	554,544,900	858,205,799
32.2 NAIC 2	703,063	10,638,507	1,226,728	2,375,118	684,115	XXX	15,627,531	0.0	XXX	XXX		15,627,532
32.3 NAIC 3					1,403,097	XXX	1,403,097	0.0	XXX	XXX		1,403,097
32.4 NAIC 4						XXX			XXX	XXX		
32.5 NAIC 5						XXX			XXX	XXX		
32.6 NAIC 6						XXX			XXX	XXX		
32.7 Totals	119,066,410	312,675,784	139,401,258	398,098,109	460,539,765	XXX	1,429,781,326	3.9	XXX	XXX	554,544,900	875,236,428
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	71,164,144	193,659,887	1,092,753	10,037,630	32,144	XXX	275,986,558	0.7	XXX	XXX	104,383,888	171,602,669
34.2 NAIC 2		16,806,801	64,063,291			XXX	80,870,092	0.2	XXX	XXX	15,808,397	65,061,695
34.3 NAIC 3		301,101				XXX	301,101	0.0	XXX	XXX		301,101
34.4 NAIC 4						XXX			XXX	XXX		
34.5 NAIC 5						XXX			XXX	XXX		
34.6 NAIC 6						XXX			XXX	XXX		
34.7 Totals	71,164,144	210,767,789	65,156,044	10,037,630	32,144	XXX	357,157,751	1.0	XXX	XXX	120,192,285	236,965,465
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	78,423,305	1,353,600,539	847,256,592	296,726,081	17,036,371	XXX	2,593,042,888	7.0	XXX	XXX	99,000,000	2,494,042,888
36.2 NAIC 2	15,294,719	44,250,869	111,353,035	5,733,015	3,531,507	XXX	180,163,145	0.5	XXX	XXX		180,163,145
36.3 NAIC 3	293,236	1,621,118	59,980,835	2,195,027	2,144,000	XXX	66,234,216	0.2	XXX	XXX		66,234,216
36.4 NAIC 4	3,244,976	14,557,573	21,903,291	3,465,832	2,578,558	XXX	45,750,230	0.1	XXX	XXX		45,750,230
36.5 NAIC 5	60,520	1,119,906	2,382,462	2,210,247	1,469,075	XXX	7,242,210	0.0	XXX	XXX		7,242,210
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	97,316,756	1,415,150,005	1,042,876,215	310,330,202	26,759,511	XXX	2,892,432,689	7.8	XXX	XXX	99,000,000	2,793,432,689

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	33,944,058	199,691,362	77,180,435	232,560,743	106,033,135	XXX	649,409,733	1.8	XXX	XXX	12,780,060	636,629,673
38.2 NAIC 2	8,224,576	40,101,488	23,661,996	14,276,313	9,961,873	XXX	96,226,246	0.3	XXX	XXX	4,720,322	91,505,924
38.3 NAIC 3	447,867	4,044,797	4,255,649	2,876,872	2,817,819	XXX	14,443,004	0.0	XXX	XXX	6,698,707	7,744,297
38.4 NAIC 4					1,022,520	XXX	1,022,520	0.0	XXX	XXX	626,450	396,070
38.5 NAIC 5						XXX			XXX	XXX		
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	42,616,501	243,837,647	105,098,080	249,713,928	119,835,347	XXX	761,101,503	2.1	XXX	XXX	24,825,539	736,275,964
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	11,014,295	58,086,918	65,964,535	87,992,894		XXX	223,058,642	0.6	XXX	XXX		223,058,641
40.2 NAIC 2	575,228	37,234,827	116,089,833		88,197,511	XXX	242,097,399	0.7	XXX	XXX		242,097,399
40.3 NAIC 3			1,915,482			XXX	1,915,482	0.0	XXX	XXX		1,915,482
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals	11,589,523	95,321,745	183,969,850	87,992,894	88,197,511	XXX	467,071,523	1.3	XXX	XXX		467,071,522
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		80,246,664	26,068,728		9,711,565	XXX	116,026,957	0.3	XXX	XXX		116,026,958
42.2 NAIC 2		144,859,860				XXX	144,859,860	0.4	XXX	XXX		144,859,860
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		225,977,140	26,068,728		9,711,565	XXX	261,757,433	0.7	XXX	XXX		261,757,434

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	44,068,895	363,853	2,944,041	29,626,078	6,810,870	XXX	83,813,737	0.2	XXX	XXX	39,744,842	44,068,895
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	44,068,895	363,853	2,944,041	29,626,078	6,810,870	XXX	83,813,737	0.2	XXX	XXX	39,744,842	44,068,895
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	88,329,635	230,898,055	114,586,266	46,215,034	1,687,372	XXX	481,716,362	1.3	XXX	XXX		481,716,362
48.2 NAIC 2	16,909,783	44,397,792	1,400,755	8,293,342	29,390,735	XXX	100,392,407	0.3	XXX	XXX		100,392,406
48.3 NAIC 3		31,000,000		12,253,798		XXX	43,253,798	0.1	XXX	XXX		43,253,798
48.4 NAIC 4	4	930,802			200,552	XXX	1,131,358	0.0	XXX	XXX	4	1,131,354
48.5 NAIC 5			13,484,300			XXX	13,484,300	0.0	XXX	XXX		13,484,300
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals	105,239,422	307,226,649	129,471,321	66,762,174	31,278,659	XXX	639,978,225	1.7	XXX	XXX	4	639,978,220

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	89,550,470	359,861,331	245,920,064	313,012,024	303,423,619	XXX	1,311,767,508	3.5	XXX	XXX	21,773,568	1,289,993,940
50.2 NAIC 2	42,200,040	301,272,603	354,432,853	70,368,048	233,300,324	XXX	1,001,573,868	2.7	XXX	XXX		1,001,573,868
50.3 NAIC 3	22,786,058	18,987,533	7,207,989	6,129,625		XXX	55,111,205	0.1	XXX	XXX		55,111,205
50.4 NAIC 4	2,498,071	5,561,232				XXX	8,059,303	0.0	XXX	XXX		8,059,304
50.5 NAIC 5					14,394,975	XXX	14,394,975	0.0	XXX	XXX		14,394,975
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals	157,034,639	685,682,699	607,560,906	389,509,697	551,118,918	XXX	2,390,906,859	6.5	XXX	XXX	21,773,568	2,369,133,292
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) 2,390,899,260	5,616,937,386	5,328,199,458	6,532,939,698	3,941,582,503		23,810,558,305	64.3	XXX	XXX	13,528,509,462	10,282,048,840
52.2 NAIC 2	(d) 260,914,818	1,574,702,399	3,877,492,880	2,207,645,732	4,475,540,622		12,396,296,451	33.5	XXX	XXX	7,462,419,605	4,933,876,848
52.3 NAIC 3	(d) 57,279,636	117,144,233	232,323,495	62,854,942	191,033,296		660,635,602	1.8	XXX	XXX	175,057,654	485,577,948
52.4 NAIC 4	(d) 15,828,982	56,556,093	32,580,856	3,465,832	3,801,630		112,233,393	0.3	XXX	XXX	23,759,577	88,473,818
52.5 NAIC 5	(d) 2,931,532	26,226,256	22,015,910	2,683,191	20,391,294		(c) 74,248,183	0.2	XXX	XXX	37,486,854	36,761,329
52.6 NAIC 6	(d) 1,795,544				930,453		(c) 2,725,997	0.0	XXX	XXX	930,453	1,795,544
52.7 Totals	2,729,649,772	7,391,566,367	9,492,612,599	8,809,589,395	8,633,279,798		(b) 37,056,697,931	100.0	XXX	XXX	21,228,163,605	15,828,534,327
52.8 Line 52.7 as a % of Col. 7	7.4	19.9	25.6	23.8	23.3		100.0	XXX	XXX	XXX	57.3	42.7
53. Total Bonds Prior Year												
53.1 NAIC 1	2,268,531,333	5,166,043,877	4,859,547,919	6,483,917,104	3,653,106,765		XXX	XXX	22,431,146,998	62.2	20,034,961,329	2,396,185,668
53.2 NAIC 2	626,065,958	2,010,514,378	3,538,793,235	2,431,588,956	3,751,895,131		XXX	XXX	12,358,857,658	34.3	10,616,645,496	1,742,212,163
53.3 NAIC 3	46,622,516	255,676,195	265,913,059	43,954,875	209,989,663		XXX	XXX	822,156,308	2.3	699,401,214	122,755,095
53.4 NAIC 4	13,282,696	176,622,458	29,930,572	56,738,368	95,249,409		XXX	XXX	371,823,503	1.0	356,038,731	15,784,771
53.5 NAIC 5	5,188,683	46,901,330	2,917,430	13,938,053	16,173,188		XXX	XXX	(c) 85,118,684	0.2	85,078,603	40,080
53.6 NAIC 6			181,291		1,481,844		XXX	XXX	(c) 1,663,135	0.0	1,663,135	
53.7 Totals	2,959,691,186	7,655,758,238	8,697,283,506	9,030,137,356	7,727,896,000		XXX	XXX	(b) 36,070,766,286	100.0	31,793,788,508	4,276,977,777
53.8 Line 53.7 as a % of Col. 9	8.2	21.2	24.1	25.0	21.4		XXX	XXX	100.0	XXX	88.1	11.9
54. Total Publicly Traded Bonds												
54.1 NAIC 1	1,814,560,608	2,261,124,667	2,823,705,868	4,331,062,160	2,298,056,160		13,528,509,463	36.5	XXX	XXX	13,528,509,463	XXX
54.2 NAIC 2	67,810,579	512,246,787	2,215,430,779	1,316,452,564	3,350,478,896		7,462,419,605	20.1	XXX	XXX	7,462,419,605	XXX
54.3 NAIC 3	1,065,625	13,711,848	27,422,864	29,414,686	103,442,632		175,057,655	0.5	XXX	XXX	175,057,655	XXX
54.4 NAIC 4	4	21,133,123	2,000,000		626,450		23,759,577	0.1	XXX	XXX	23,759,577	XXX
54.5 NAIC 5	2,839,972	24,658,633	6,000,000		3,988,250		37,486,855	0.1	XXX	XXX	37,486,855	XXX
54.6 NAIC 6					930,453		930,453	0.0	XXX	XXX	930,453	XXX
54.7 Totals	1,886,276,788	2,832,875,058	5,074,559,511	5,676,929,410	5,757,522,841		21,228,163,608	57.3	XXX	XXX	21,228,163,608	XXX
54.8 Line 54.7 as a % of Col.7	8.9	13.3	23.9	26.7	27.1		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 12	5.1	7.6	13.7	15.3	15.5		57.3	XXX	XXX	XXX	57.3	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	576,338,652	3,355,812,720	2,504,493,589	2,201,877,536	1,643,526,343		10,282,048,840	27.7	XXX	XXX	XXX	10,282,048,840
55.2 NAIC 2	193,104,240	1,062,455,611	1,662,062,102	891,193,168	1,125,061,726		4,933,876,847	13.3	XXX	XXX	XXX	4,933,876,847
55.3 NAIC 3	56,214,011	103,432,386	204,900,632	33,440,256	87,590,665		485,577,950	1.3	XXX	XXX	XXX	485,577,950
55.4 NAIC 4	15,828,978	35,422,971	30,580,856	3,465,832	3,175,180		88,473,817	0.2	XXX	XXX	XXX	88,473,817
55.5 NAIC 5	91,560	1,567,622	16,015,911	2,683,191	16,403,044		36,761,328	0.1	XXX	XXX	XXX	36,761,328
55.6 NAIC 6	1,795,544						1,795,544	0.0	XXX	XXX	XXX	1,795,544
55.7 Totals	843,372,985	4,558,691,310	4,418,053,090	3,132,659,983	2,875,756,958		15,828,534,326	42.7	XXX	XXX	XXX	15,828,534,326
55.8 Line 55.7 as a % of Col.7	5.3	28.8	27.9	19.8	18.2		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	12.3	11.9	8.5	7.8		42.7	XXX	XXX	XXX	XXX	42.7

(a) Includes $ 9,418,808,084 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 235,542,999 current year of bonds with Z designations, and $ 219,530,362 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 $ 5,473,117 current year, $ 7,085,493 prior year of bonds with 5GI designations and $ 2,725,997 current year, $ 1,481,844 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$ 1,379,871,281 ; NAIC 2 $; NAIC 3 $ 10,447,235 ; NAIC 4 $; NAIC 5 $; NAIC 6 $ 30,670 .

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	11,458,179	11,458,179	
2. Cost of short-term investments acquired	270,207,420	270,207,420	
3. Accrual of discount	20,576	20,576	
4. Unrealized valuation increase/(decrease)	(24,922)	(24,922)	
5. Total gain (loss) on disposals	(7,732)	(7,732)	
6. Deduct consideration received on disposals	266,228,736	266,228,736	
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)	15,424,785	15,424,785	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	15,424,785	15,424,785	

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)			506,861,108
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		811,710,433	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		75,872,991	887,583,423
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19		843,867	843,867
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			726,966,039
6.	Considerations received/(paid) on terminations, Section 2, Column 15			730,056,369
7.	Amortization:			
	7.1 Section 1, Column 19		(418,412,470)	
	7.2 Section 2, Column 21		(352,409,452)	(770,821,923)
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		(103,895)	
	9.2 Section 2, Column 20		(1,191,917)	(1,295,813)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			620,080,333
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			620,080,333

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			6,203,226
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			11,468,186
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		54,575	
	3.14 Section 1, Column 18, prior year	(2,172,650)	2,227,225	2,227,225
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		54,575	
	3.24 Section 1, Column 19, prior year plus	(2,172,650)		
	3.25 SSAP No. 108 adjustments	2,227,225	2,227,225	
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)		7,892,425	
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)	7,892,425		
	4.23 SSAP No. 108 adjustments	7,892,425		
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			17,671,412
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			17,671,412

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	620,080,333	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	17,671,412	
3.	Total (Line 1 plus Line 2)		637,751,745
4.	Part D, Section 1, Column 6	866,708,161	
5.	Part D, Section 1, Column 7	(228,956,416)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,271,746,633	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,271,746,633
10.	Part D, Section 1, Column 9	2,052,755,604	
11.	Part D, Section 1, Column 10	(781,008,970)	
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	6,053,635	
15.	Part D, Section 1, Column 12	6,053,635	
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	1,219,213,483	1,219,213,483		
2. Cost of cash equivalents acquired	140,234,924,820	140,234,924,820		
3. Accrual of discount	63,047,543	63,047,543		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	(5,574)	(5,574)		
6. Deduct consideration received on disposals	140,142,255,873	140,142,255,873		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,374,924,399	1,374,924,399		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,374,924,399	1,374,924,399		

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

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				Expended for Additions, Permanent Improvements and Changes in	Book/Adjusted Carrying Value Less Encumbrances	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	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
Property Disposed																			
215 Castro, LLC	Mountain View	CA	04/14/2025	215 Castro LP			9,960,620						9,960,620	11,336,753		1,376,133	1,376,133		
0199999 - Property Disposed							9,960,620						9,960,620	11,336,753		1,376,133	1,376,133		
Property Transferred																			
0399999 Totals							9,960,620						9,960,620	11,336,753		1,376,133	1,376,133		

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														
3004		New Albany	OH		12/12/2024	6.466	30,000,000						2,228,508,618	11/30/2024
1195		Brighton	CO		12/17/2024	6.000	75,000,000						125,000,000	11/05/2024
1197		Scottsdale	AZ		12/19/2024	6.000	42,000,000						92,700,000	09/26/2024
3003	0	Chagrin Falls	OH		09/04/2024	6.990	9,283,513						967,036,141	02/28/2023
3010		Gainesville	VA		01/16/2025	8.120	792,434						57,500,000	10/20/2024
4013		Hagerstown	MD		06/26/2025	6.838	17,063,357						536,800,000	04/30/2025
1176		Olive Branch	MS		11/30/2022	5.500	26,442,650						42,000,000	10/01/2022
3015		Saugus	MA		09/26/2025	7.850	450,599						33,250,000	08/13/2025
3014		Saugus	MA		09/26/2025	6.350	3,504,662						33,250,000	08/13/2025
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	8,432,724						47,856,854	02/21/2019
3007		Gainesville	VA		01/16/2025	6.120	4,001,755						57,500,000	10/20/2024
3012		Gainesville	VA		01/16/2025	8.120	585,821						57,500,000	10/20/2024
4011		Islamorada	FL		04/28/2025	7.022	29,572,771						2,380,000,000	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	23,851,342						1,208,000,000	01/27/2025
1172		Independence	OH		09/30/2022	5.500	44,630,000						70,700,000	08/01/2022
3011		Gainesville	VA		01/16/2025	8.120	606,332						57,500,000	10/20/2024
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
3018		Salt Lake	UT		12/30/2025	5.784	8,000,000						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
908	CF	Oceanside	CA		09/26/2013	5.000	5,729,490						17,000,000	06/12/2013
1154	0	Jackson	WY		10/01/2019	4.500	19,200,000						32,101,357	08/27/2019
1156	0	Seattle	WA		12/23/2019	5.550	75,000,000						115,714,286	11/07/2019
1125	CF	Frisco	TX		10/05/2018	4.630	34,531,902						60,425,000	08/13/2018
1166	0	New York	NY		03/18/2022	4.750	153,070,587						429,420,000	02/23/2022
1130	CF	San Jose	CA		12/10/2018	7.000	18,685,940						30,782,030	09/28/2018
1053		Pickerington	OH		10/09/2015	6.100	8,025,236						17,200,000	07/27/2015
1122		Baltimore	MD		09/05/2018	4.520	10,207,565						17,103,226	08/27/2018
1121	CF	Westminster	CO		08/20/2018	4.490	13,226,039						21,467,844	07/16/2018
1191	CF	Taylorsville	UT		09/10/2024	6.250	56,563,636						99,000,000	08/06/2024
1077	CF	Washington	DC		01/14/2016	4.540	5,012,745						9,600,000	11/24/2015
3002	0	Allen	TX		07/15/2024	6.990	36,130,132						1,913,040,000	05/31/2024
1181	0	Laredo	TX		09/12/2023	6.000	33,660,000						56,100,000	09/11/2023
783		Washington	DC		03/22/2013	4.700	22,218,921						41,693,548	09/01/2014
1153		Wilmington	NC		09/24/2019	4.391	55,067,018						89,457,982	07/23/2019
1154U	0	Jackson	WY		05/25/2022	4.500	3,000,000						8,939,516	08/27/2019
1190		Newport Beach	CA		09/04/2024	6.250	92,350,000						170,000,000	08/03/2024
922	CF	Beverly Hills	CA		03/27/2014	4.860	16,277,995						35,000,000	03/19/2014
1115	CF	San Diego	CA		04/20/2018	4.420	13,829,852						24,134,078	03/09/2018
1008	CF	Oro Valley	AZ		12/30/2016	4.240	7,695,359						17,500,000	03/02/2015
1177		Las Vegas	NV		12/23/2022	9.636	34,000,000						1,535,483,871	05/01/2022
1120	CF	Rochester	NY		08/02/2018	4.560	18,075,568						35,593,220	06/28/2018
1081		Diamond Bar	CA		03/31/2016	4.550	11,086,009						23,300,000	11/17/2015
1136	CF	Bothell	WA		02/25/2019	4.300	12,770,124						21,538,462	01/25/2019
1106	0	Park City	UT		03/28/2024	6.500	43,281,449						49,947,091	11/17/2017
1126		Cleveland	OH		10/18/2018	5.100	4,446,026						8,366,743	08/02/2018
1112	CF	New York	NY		02/12/2018	4.810	21,616,470						40,000,000	01/02/2018
980	CF	Madison	WI		12/19/2014	4.400	16,906,127						29,400,000	11/21/2014
1146	CF	Macon	GA		08/16/2019	4.150	13,551,065						23,000,000	05/22/2019
1173	CF	San Jose	CA		10/14/2022	5.500	43,500,000						72,000,000	08/23/2022

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
778	CF	Las Vegas	NV		03/11/2013	5.250	13,310,392						31,860,000	11/30/2012
1141		Newtown Square	PA		06/25/2019	4.350	22,042,740						37,700,000	04/25/2019
1010	CF	Irvine	CA		05/11/2015	3.750	21,093,587						39,791,667	04/10/2015
1166B	0	New York	NY		03/18/2022	7.500	15,602,712						438,600,000	02/23/2022
1119	0	Pittsburgh	PA		08/30/2018	7.490	14,271,247						21,645,703	07/20/2018
3001		West Jordan	UT		03/07/2024	6.990	32,000,000						402,000,000	01/14/2024
1142		Sacramento	CA		06/26/2019	4.100	40,315,084						65,461,538	06/20/2019
1137		Campbell	CA		03/14/2019	4.480	19,389,874						33,050,413	02/17/2019
912	CF	Clifton	NJ		10/29/2013	6.600	21,738,929						59,000,000	09/10/2013
1111	CF	Baltimore	MD		01/31/2018	4.480	8,114,715						15,438,597	12/28/2017
1013	CF	Schererville	IN		06/03/2015	7.000	15,816,441						26,400,000	04/13/2015
1138		Coconut Grove	FL		04/11/2019	4.605	23,186,198						47,851,745	02/21/2019
1071	CF	Johns Island	SC		08/01/2019	4.232	52,703,065						105,000,000	05/10/2019
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							1,569,343,992						17,982,218,148	XXX
Mortgages in Good Standing - Mezzanine Loans														
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							1,569,343,992						17,982,218,148	XXX
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	7,611,269		(90,932)	10,410,171			30,786,792	08/31/2015
1165	0	Studio City	CA		02/25/2022	6.986	36,250,000						527,468,665	11/22/2021
1135		Los Angeles	CA		12/27/2018	4.600	9,580,713			20,412,358			40,767,206	11/30/2018
2199999 - Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other							53,441,982		(90,932)	30,822,529			599,022,663	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)							53,441,982		(90,932)	30,822,529			599,022,663	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							1,622,785,974		(90,932)	30,822,529			18,581,240,811	XXX

General Interrogatory:

1. Mortgages in good standing ..... $ ..... unpaid taxes..$ ..... 568,194 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..$ ..... 1,573,522 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								
3010	Gainesville	VA		01/16/2025	8.120	792,434		57,500,000
4013	Hagerstown	MD		06/26/2025	6.838	17,063,357		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
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
3012	Gainesville	VA		01/16/2025	8.120	585,821		57,500,000
4011	Islamorada	FL		04/28/2025	7.022	34,584,906	1,690,569	2,493,980,134
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	15,705,479	8,145,863	1,208,000,000
3011	Gainesville	VA		01/16/2025	8.120	606,332		57,500,000
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
3018	Salt Lake	UT		12/30/2025	5.784	8,000,000		1,005,000,000
3016	Manassas	VA		11/03/2025	6.290	17,752,674		77,500,000
908	Oceanside	CA		09/05/2025	5.000		423	1,239
1156	Seattle	WA		02/06/2025	5.550		171,146	264,054
3002	Allen	TX		01/30/2025	6.990		19,090,197	1,282,542,407
1177	Las Vegas	NV		09/11/2025	9.636		158,423	7,154,598
1106	Park City	UT		04/03/2025	6.500		8,219,917	9,835,688
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						118,492,757	60,250,157	10,018,906,941
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						118,492,757	60,250,157	10,018,906,941
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								
1135	Los Angeles	CA		01/01/2025	4.600		456,380	623,897
2199999 - Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other							456,380	623,897
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)							456,380	623,897
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						118,492,757	60,706,537	10,019,530,838

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																	
1020	Sacramento	CA		06/19/2015	07/01/2025	13,339,003							13,339,003	13,339,003			
1048	Kansas City	MO		09/15/2015	09/02/2025	14,320,490							14,320,490	14,320,490			
1052	Kennesaw	GA		09/30/2015	10/02/2025	9,582,372							9,582,372	9,582,372			
1108	Philadelphia	PA		01/09/2018	12/15/2025	23,369,478							23,369,478	23,124,746		(244,731)	(244,731)
1158	Inglewood	CA		07/08/2020	08/04/2025	60,000,000							60,000,000	60,000,000			
913	New York	NY		10/18/2013	05/30/2025	15,500,000							15,500,000	15,500,000			
986	Mason	OH		01/08/2015	01/15/2025	6,097,821							6,097,821	6,097,821			
1016	Dallas	TX		05/22/2015	09/02/2025	26,666,237							26,666,237	26,666,237			
1060	Panama City Beach	FL		10/20/2015	09/26/2025	16,555,463							16,555,463	16,555,463			
999	Bedford	NH		03/26/2015	02/04/2025	12,685,856							12,685,856	12,685,856			
1005	Omaha	NE		04/17/2015	02/14/2025	12,656,818							12,656,818	12,656,818			
1050	Omaha	NE		09/22/2015	10/02/2025	11,916,152							11,916,152	11,916,152			
1022	Dallas	TX		06/12/2015	06/18/2025	14,256,080							14,256,080	14,256,080			
993	San Diego	CA		03/02/2015	03/07/2025	29,219,162							29,219,162	29,219,162			
1030	Los Angeles	CA		08/03/2015	08/28/2025	10,562,422							10,562,422	10,562,422			
1064	Mountain View	CA		11/20/2015	11/26/2025	11,318,701							11,318,701	11,318,701			
1092	Chandler	AZ		02/09/2017	08/18/2025	30,269,045							30,269,045	30,269,045			
1000	Columbia	SC		03/31/2015	04/18/2025	22,433,973							22,433,973	22,433,973			
1032	Santa Monica	CA		12/30/2016	06/23/2025	11,620,578							11,620,578	11,620,578			
901	Stamford	CT		08/29/2013	07/25/2025	11,318,768							11,318,768	11,318,768			
994	Bloomington	IN		03/06/2015	04/15/2025	27,050,108							27,050,108	27,050,108			
998	New York	NY		04/07/2015	01/10/2025	13,027,874							13,027,874			(13,027,874)	(13,027,874)
0199999 - Mortgages closed by repayment						403,766,401							403,766,401	390,493,795		(13,272,605)	(13,272,605)
Mortgages with partial repayments																	
908	Oceanside	CA		09/26/2013		297,607							297,612	297,612			
1156	Seattle	WA		12/23/2019		171,146							171,146	171,146			
1020	Sacramento	CA		06/19/2015		219,397							219,397	219,397			
1125	Frisco	TX		10/05/2018		674,421							674,421	674,421			
1130	San Jose	CA		12/10/2018		358,637							358,637	358,637			
1048	Kansas City	MO		09/15/2015		286,074							286,074	286,074			
1052	Kennesaw	GA		09/30/2015		185,758							185,758	185,758			
1108	Philadelphia	PA		01/09/2018		301,225							301,225	301,225			
1053	Pickerington	OH		10/09/2015		382,223							382,223	382,223			
1122	Baltimore	MD		09/05/2018		203,984							203,984	203,984			
1121	Westminster	CO		08/20/2018		250,256							250,256	250,256			
1191	Taylorsville	UT		09/10/2024		3,436,364							3,436,364	3,436,364			
913	New York	NY		10/18/2013		500,000							500,000	500,000			
1077	Washington	DC		01/14/2016		114,593							114,593	114,593			
986	Mason	OH		01/08/2015		29,767							29,767	29,767			
3002	Allen	TX		07/15/2024		1,968,800							2,542,971	2,542,971			
1016	Dallas	TX		05/22/2015		815,839							815,839	815,839			
783	Washington	DC		03/22/2013		29,205							29,205	29,205			
1060	Panama City Beach	FL		10/20/2015		363,142							363,142	363,142			
1153	Wilmington	NC		09/24/2019		909,019							909,019	909,019			
1049	Boston	MA		09/30/2015		353,034		90,932	90,932				353,034	353,034			
922	Beverly Hills	CA		03/27/2014		515,479							515,479	515,479			
999	Bedford	NH		03/26/2015		28,076							28,076	28,076			
1005	Omaha	NE		04/17/2015		63,671							63,671	63,671			
1050	Omaha	NE		09/22/2015		274,838							274,838	274,838			
1022	Dallas	TX		06/12/2015		235,835							235,835	235,835			
1115	San Diego	CA		04/20/2018		276,982							276,982	276,982			
1008	Oro Valley	AZ		12/30/2016		379,305							379,305	379,305			
993	San Diego	CA		03/02/2015		140,448							140,448	140,448			
1120	Rochester	NY		08/02/2018		450,399							450,399	450,399			
1081	Diamond Bar	CA		03/31/2016		489,063							489,063	489,063			

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
1136	Bothell	WA		02/25/2019		275,803							275,803	275,803			
1138U	Coconut Grove	FL		11/15/2022		105,266							105,266	105,266			
1106	Park City	UT		12/27/2017		494,502							535,770	535,770			
1030	Los Angeles	CA		08/03/2015		188,080							188,080	188,080			
1126	Cleveland	OH		10/18/2018		94,182							94,182	94,182			
1064	Mountain View	CA		11/20/2015		321,129							321,129	321,129			
1112	New York	NY		02/12/2018		414,863							414,863	414,863			
1092	Chandler	AZ		02/09/2017		503,966							503,966	503,966			
980	Madison	WI		12/19/2014		476,568							476,568	476,568			
1000	Columbia	SC		03/31/2015		149,221							149,221	149,221			
1146	Macon	GA		08/16/2019		305,701							305,701	305,701			
778	Las Vegas	NV		03/11/2013		216,894							216,894	216,894			
1032	Santa Monica	CA		12/30/2016		177,364							177,364	177,364			
1141	Newtown Square	PA		06/25/2019		603,210							603,210	603,210			
1010	Irvine	CA		05/11/2015		586,359							586,359	586,359			
4011	Islamorada	FL		04/28/2025									6,702,703	6,702,703			
1119	Pittsburgh	PA		08/30/2018		29,111							29,111	29,111			
3005	New Albany	OH		12/12/2024		9,076,290							20,860,837	20,860,837			
1142	Sacramento	CA		06/26/2019		796,493							796,493	796,493			
1137	Campbell	CA		03/14/2019		354,075							354,075	354,075			
1111	Baltimore	MD		01/31/2018		294,893							294,893	294,893			
1013	Schererville	IN		06/03/2015		423,297							423,297	423,297			
901	Stamford	CT		08/29/2013		189,513							189,513	189,513			
1138	Coconut Grove	FL		04/11/2019		488,334							488,334	488,334			
1071	Johns Island	SC		12/17/2015		1,278,884							1,278,884	1,278,884			
994	Bloomington	IN		03/06/2015		182,058							182,058	182,058			
998	New York	NY		04/07/2015		528,110							528,110	528,110			
0299999 - Mortgages with partial repayments						33,258,753		90,932	90,932				52,361,447	52,361,447			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						437,025,154		90,932	90,932				456,127,848	442,855,242		(13,272,605)	(13,272,605)

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
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		40,000,000	33,237,735	33,237,735	(6,762,265)					1,081,227		
97188M-AA-9	WILSHIRE PA 2.000% 07/24/58		NEW YORK	NY	No Broker	1.E	07/07/2008		42,384,222	34,134,326	34,134,326	(8,249,896)					1,848,025		
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C 2.000% 0		NEW YORK	NY	No Broker	1.E	07/07/2008		45,000,000	35,917,857	35,917,857	(9,082,143)					900,000		
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%			CYM	No Broker	4.B FE	11/20/2018		4,546,610	9,362,100	4,546,610						81,059		
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%			CYM	No Broker	3.C FE	11/20/2018		2,290,349	5,593,184	2,290,349						38,042		
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated									134,221,181	118,245,202	110,126,877	(24,094,304)					3,948,353		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																			
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4			USA	No Broker	1.A	10/09/2003		90,782	100,636	100,636	(528)	(2)				5,130		
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4	CF		USA	No Broker	1.A	10/09/2003		226,465	251,049	251,049	(1,317)	(5)				12,798		
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4	CF		USA	No Broker	1.A	10/14/2003		1,527,018	1,633,431	1,556,953		(162)				94,485		
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA	CF		USA	No Broker	1.A	10/08/2003		984,970	1,129,423	1,055,464		3,082				55,130		
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG	CF		USA	No Broker	1.A	10/15/2003		1,168,195	1,368,025	1,281,705		6,701				75,246		
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0	CF		USA	No Broker	1.A	10/09/2003		583,096	667,111	667,111	(1,338)	(10)				37,712		
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5	CF		USA	No Broker	1.A	10/14/2003		1,220,978	1,346,606	1,326,851		(37)				67,568		
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6	CF		USA	No Broker	1.A	10/08/2003		505,857	518,467	510,738		(54)				31,087		
31393U-DW-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD	0		USA	No Broker	1.A	10/22/2003		81,694	83,762	82,970		168				4,312		
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA			USA	No Broker	1.A	10/22/2003		136,187	139,604	138,314		277				7,186		
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB	0		USA	No Broker	1.A	10/22/2003		87,992	85,573	85,573	(498)					5,171		
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG	0		USA	No Broker	1.A	10/22/2003		122,541	125,644	124,478		250				6,467		
3136AB-MR-1	FEDERAL HOME LOAN BANKS FNR 2012-148 CU			USA	No Broker	1.A	01/24/2013		447,204	334,121	334,121	(115,520)	448				413		
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA			BMU	No Broker	1.E	05/30/2008		35,000,000	29,002,439	29,002,439	(5,997,562)					2,375,676		
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO			MO	No Broker	1.G	12/30/2022		92,708,000	75,226,760	75,226,760	(17,787,188)	105,710				4,805,080		
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A 6.00	0		CAN	No Broker	3.B	10/15/2020		41,000,000	40,614,559	40,614,559	(385,441)					2,460,000		
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated									175,890,979	152,627,210	152,359,721	(24,289,392)	116,366				10,043,461		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																			
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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																			

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
000000-00-0	TAX CREDITS		VARIOUS		TRANSFER FROM SCHEDULE D		12/31/2017		299,499	299,499	299,499		(2,867,235)						
1299999 - NBDS - That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the SVO - Affiliated									299,499	299,499	299,499		(2,867,235)						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		45,269,283	45,269,283	45,269,283	2,268,193					1,776,818	12,771,520	25.640
	AEA MEZZANINE FUND III LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		08/16/2013		86,123	86,123	86,123	(25,304)						314,983	1.810
	AEA MEZZANINE FUND IV LP		STAMFORD	CT	AEA MEZZANINE MANAGEMENT		07/27/2018		3,932,351	3,932,351	3,932,351						486,382	1,843,812	1.720
	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1		WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022		28,567,263	28,567,263	28,567,263	(49,781)					816,883	4,587,758	22.640
	MB SPECIAL OPPORTUNITIES FUND, LP		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		10/02/2014		1,314,745	1,314,745	1,314,745	107,594					519,486		6.620
	MB SPECIAL OPPORTUNITIES FUND II		DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020		18,786,878	18,786,878	18,786,878	655,620					911,847	25,851,382	6.920
	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP		WILMINGTON	DE	MCOF-1 GP, LP		01/20/2022		39,504,723	39,504,723	39,504,723	2,270,834						5,775,000	33.330
	ORPHEUS HOLDINGS, LLC		WILMINGTON	DE	ORPHEUS HOLDINGS, LLC		12/01/2005		344,210	344,210	344,210	10,017							6.140
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									137,805,576	137,805,576	137,805,576	5,237,173					3,991,930	51,663,941	XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Unaffiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Preferred Stocks - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP		WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022		258,600,303	258,600,303	258,600,303	17,226,932					9,459,437		39.790
000000-00-0	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP		VARIOUS		GUGGENHEIM INVESTMENTS FOUNDATIONS		01/29/2025		14,100,870	14,100,870	14,100,870	1,504,421					294,412	2,414,609	16.850
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP		WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023		42,528,811	42,528,811	42,528,811	2,758,323					386,666	23,931,508	3.780
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP		WILMINGTON	DE	PINEBRIDGE		06/22/2020		136,626,320	136,626,320	136,626,320	8,548,552					17,901,182	47,515,590	35.250
000000-00-0	54 MADISON CAPITAL, LLC		NEW YORK	NY	MANCO GP		01/11/2016		237,150	237,150	237,150	(57,156)						5,290,460	14.980
000000-00-0	ACRI HOLDINGS II LLC		WILMINGTON	DE	CRATON HOLDCO		05/25/2022		12,389,660	12,389,660	12,389,660	2,246,844						122,580	12.890
000000-00-0	ACRI HOLDINGS LLC		VARIOUS		CRATON HOLDCO		03/19/2021		81,611,844	81,611,844	81,611,844	7,443,935						382,039	21.090
000000-00-0	BRONCO MEDIA HOLDINGS LLC		BURBANK	CA	SPRINGHILL ENTERTAINMENT		04/02/2020		3,272,854	3,272,854	3,272,854	(579,545)						1,210,169	26.690
000000-00-0	DC TRIDENT HOLDINGS I, LP		WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021		74,236,433	74,236,433	74,236,433	(8,100,670)							3.530
000000-00-0	G-ONE HOLDINGS LLC		VARIOUS		G-ONE		11/24/2021		4,213,707	4,213,707	4,213,707	(1,617,038)						516,649	22.760
000000-00-0	G-PUFF 2 LLC		VARIOUS		G-PUFF		12/23/2021		52,218,833	52,218,833	52,218,833	(12,722,219)							17.660
000000-00-0	G-PUFF LLC		VARIOUS		G-PUFF		07/16/2021		2,366,621	2,366,621	2,366,621	(1,670,912)						399,420	15.290
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P.		WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC		06/06/2014		8,797,130	8,797,130	8,797,130	(23,187)							6.420
000000-00-0	GUGGENHEIM ENERGY OPPORTUNITIES FUND LP		NEW YORK	NY	GPM LLC		07/01/2008		406,110	406,110	406,110	(93,640)						2,165,224	6.220

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		NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		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
000000-00-0	GIES HOLDCO LLC INTERESTS		VARIOUS		GIES HOLDCO LLC INTERESTS	.	10/22/2021		1,132,971	1,132,971	1,132,971	1,132,971							13.930
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC		WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC	.	03/30/2021		15,126,929	15,126,929	15,126,929	(11,751,292)						294,935	2.730
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P		WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	.	06/28/2018		25,265,514	25,265,514	25,265,514	(1,939,860)					4,047,552	2,935,642	42.910
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP		WILMINGTON	DE	MIF II GP, L.P.	.	02/05/2021		99,376,802	99,376,802	99,376,802	7,323,639					2,021,841	13,006,640	13.870
000000-00-0	MSA ACCELERATION PARTNERS, LP		WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP	.	01/19/2022		73,702,226	73,702,226	73,702,226	5,975,545					1,725,814	36,855,046	9.130
000000-00-0	OAKTREE OPPORTUNITIES FUND XI		CAYMAN ISLAND	CYM	OAKTREE	.	07/31/2020		61,464,748	61,464,748	61,464,748	(2,772,714)					6,615,886	15,000,000	1.200
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	.	01/22/2019		10,621,043	10,621,043	10,621,043	(2,735,468)					12,836,044	8,888,801	3.000
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P		CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	.	02/11/2022		44,276,765	44,276,765	44,276,765	(4,481,860)					24,327,439	37,738,804	2.840
000000-00-0	PT ARCTIC FUND I, LP		ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	.	11/09/2015		3,917,942	3,917,942	3,917,942	(1,735,110)						141,025	13.490
000000-00-0	REDBIRD SERIES 2019, LP		WILMINGTON	DE	REDBIRD SERIES 219 GENPAR LLC	.	05/04/2021		38,206,493	38,206,493	38,206,493	3,964,056						1,873,409	2.010
000000-00-0	SB TECH HOLDINGS I LLC		VARIOUS		SB TECH	.	03/14/2022		23,057,515	23,057,515	23,057,515	8,101,606						906,667	22.640
000000-00-0	SENTINEL JUNIOR CAPITAL II, LP		WILMINGTON	DE	SENTINEL JUNIOR CAPITAL II, LP	.	08/09/2023		2,090,183	2,090,183	2,090,183	271,460						4,601,400	0.820
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP		WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	.	07/14/2023		2,938,444	2,938,444	2,938,444	110,749					60,343	4,008,818	0.200
000000-00-0	TETON HOLDINGS I LLC		VARIOUS		TETON	.	01/07/2022		14,478,443	14,478,443	14,478,443	(13,042,695)						565,321	33.250
000000-00-0	TIIC 2, S.C.A. SICAR		LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD	.	04/24/2018		17,293,590	17,293,590	17,293,590	465,741				1,839,730	179,386	3,810,771	7.170
000000-00-0	WATTAGE FINANCE-NC, LLC		KINGS MOUNTAIN	NC	NTE ENERGY LLC	.	03/11/2016		10,102,224	10,102,224	10,102,224	221,023					676,144		17.510
000000-00-0	CAYMAN UNIVERSE HOLDINGS LLC		VARIOUS		UNIVERSE ISSUER LLC	.	09/25/2020		4,862,235	4,862,235	4,862,235	1,037,934					10,509,671		4.610
000000-00-0	DEXTRA CONTINUATION OPPORTUNITIES LP		WILMINGTON	DE	DEXTRA CONTINUATION OPPORTUNITIES LP	.	10/16/2025		18,683,326	18,683,326	18,683,326							50,000,000	49.510
000000-00-0	AQUARIAN I		WILMINGTON	DE	AQUARIAN I	.	07/01/2025		3,581,644	3,581,644	3,581,644	3,581,644							2.230
1999999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									1,161,785,681	1,161,785,681	1,161,785,681	8,592,011				1,839,730	91,041,817	264,575,527	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		32,646,387	32,646,387	32,646,387	946,309						231,518	11.580
000000-00-0	FITZCARRALDO FUNDING LLC		VARIOUS		FITZCARRALDO	.	08/17/2020		43,714,222	43,714,222	43,714,222	733,802					723,070	367,378	15.000
000000-00-0	MOLLY AIDA FUNDING LLC		VARIOUS		MOLLY AIDA	.	08/17/2020		44,695,215	44,695,215	44,695,215	932,502					219,640	419,522	15.000
000000-00-0	ORINOCO FUNDING LLC		VARIOUS		ORINOCO	.	10/13/2021		34,744,589	34,744,589	34,744,589	1,052,696						32,342	11.580
000000-00-0	GRE-ASPEN FUNDING, LLC		VARIOUS		GRE-ASPEN FUNDING, LLC	.	12/29/2022		38,603,207	38,603,207	38,603,207	78,922					414,206	245,559	21.740
000000-00-0	GRE-BIRCH FUNDING, LLC		VARIOUS		GRE-BIRCH FUNDING, LLC	.	12/29/2022		39,922,772	39,922,772	39,922,772	(1,194,609)					306,253	162,496	21.740
000000-00-0	GRE-PINE FUNDING, LLC		VARIOUS		GRE-PINE FUNDING, LLC	.	12/29/2022		36,363,649	36,363,649	36,363,649	3,156,933					493,902	633,569	21.740
000000-00-0	GRE-SAMARA FUNDING, LLC		VARIOUS		GRE-SAMARA FUNDING, LLC	.	12/29/2022		33,547,838	33,547,838	33,547,838	(434,962)						40,801	21.740
000000-00-0	GRE-SPRUCE FUNDING, LLC		VARIOUS		GRE-SPRUCE FUNDING, LLC	.	12/29/2022		35,030,560	35,030,560	35,030,560	7,816					286,475	35,705	21.740
000000-00-0	GRE-IVIRON FUNDING LLC		VARIOUS		GRE-IVIRON FUNDING LLC	.	12/29/2022		41,410,075	41,410,075	41,410,075	(843,668)						4,870,640	22.610

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
000000-00-0	GRE-MONARCH 22 FUNDING, LLC		WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC		12/28/2023		26,540,143	26,540,143	26,540,143	(68,874)						7,790,287	35.000
000000-00-0	HARBOR 22 FUNDING, LLC		WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023		47,984,465	47,984,465	47,984,465	4,737,147					1,188,642	42,907	26.190
000000-00-0	PROJECT 29 HOLDING COMPANY, LLC		CLEVELAND	OH	HEMINGWAY CEDAR CHURCH & STATE MGR LLC		08/27/2019		5,999,420	5,999,420	5,999,420								28.340
000000-00-0	TURTLE COVE TOPCO LP		WILMINGTON	DE	TURTLE COVE TOPCO LP		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		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									481,616,500	481,616,500	481,616,500	9,578,770					3,632,187	14,872,724	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		17,808,876	17,808,876	17,808,876	6,331,474					24,327,439	37,743,096	21.290
2399999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated									17,808,876	17,808,876	17,808,876	6,331,474					24,327,439	37,743,096	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		37,000,000	37,143,412	37,000,000						3,145,000		
86679@-AN-7	DELAWARE LIFE INSURANCE CO DELAWARE LIFE			DE	No Broker	2.B	12/01/2016		50,000,000	49,999,700	50,000,000						3,813,000		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL FARMER V5.454 1			CA	No Broker	2.A FE	12/01/2016		10,000,000	9,378,800	10,000,000						545,400		
309588-AC-5	FARMERS INSURANCE EXCHANGE FARMER 7.05 0			CA	No Broker	2.A FE	12/01/2016		14,750,741	14,873,932	14,338,845		(52,510)				1,001,100		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU MASSMU 3			MA	No Broker	1.D FE	12/01/2022		264,825	155,220	264,619		(69)				8,320		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSU MASSMU V5	0		MA	No Broker	1.D FE	05/03/2021		59,750,000	52,898,468	59,750,000						3,033,508		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO MUTOMA 6.95			NE	No Broker	1.G FE	12/01/2016		9,688,251	10,960,600	9,752,731		9,127				695,000		
55377P-AA-1	MUTUAL TRUST LIFE INSURANCE CO MTLICO 6			IL	No Broker	2.A FE	12/01/2016		8,090,152	7,884,960	8,022,595		(9,338)				500,000		
636792-AA-1	NATIONAL LIFE HOLDING CO LIFEVT 10.5 09/	0		VT	No Broker	1.G FE	12/01/2017		12,807,846	16,606,400	12,713,355		(15,931)				1,287,720		
636792-AB-9	NATIONAL LIFE HOLDING CO LIFEVT V5.25 07	0		VT	No Broker	1.G FE	03/01/2021		60,739,862	50,690,924	60,790,326		12,242				3,220,088		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO NATMUT 4	0		OH	No Broker	1.G FE	03/01/2021		83,806,997	65,759,820	83,828,709		3,894				3,654,000		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO NATMUT 9			OH	No Broker	1.G FE	12/01/2016		2,987,564	3,209,328	2,854,639		(19,199)				225,000		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3	0		WI	No Broker	1.D FE	03/15/2021		36,428,820	25,516,788	36,444,714		3,782				1,262,700		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3			WI	Internal Transfer	1.D FE	12/01/2017		2,993,619	2,329,800	2,994,820		150				115,500		
69448F-AA-9	PACIFIC MUTUAL HOLDING CO PACLIF V4.3 10			CA	No Broker	1.F FE	12/01/2017		4,995,803	4,014,900	4,996,630		92				215,000		
707567-AE-3	PENN MUTUAL LIFE INSURANCE PMUL 3.8 04/2			PA	No Broker	1.F FE	09/01/2021		25,288,076	16,723,298	25,286,584		(546)				959,310		
707567-AC-7	PENN MUTUAL LIFE INSURANCE PMUL 7.625 06	0		PA	No Broker	1.F FE	12/01/2017		9,704,712	11,722,567	9,777,696		11,396				769,820		

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
468502-AA-7	PRUDENTIAL PLC JXN 8.15 03/15/27 8.150			MI	No Broker	2.A FE	12/01/2016		9,098,634	8,739,282	8,538,845		(77,043)				687,860		
878091-BG-1	TIAA BOARD OF OVERSEERS TIAAGL 3.3 05/15	0		NY	No Broker	1.D FE	03/01/2021		22,327,135	15,314,220	22,330,229		505				737,550		
878091-BD-8	TIAA BOARD OF OVERSEERS TIAAGL 4.9 09/15			NY	No Broker	1.D FE	03/01/2021		2,175,241	1,851,504	2,157,621		(3,967)				99,960		
95765P-AE-9	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 3.7			OH	No Broker	1.F FE	12/01/2022		472,188	319,499	472,109		(30)				17,625		
95765P-AA-7	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 5.1	0		OH	No Broker	1.F FE	03/01/2021		6,234,251	5,650,688	6,235,965		302				321,875		
2799999 - Surplus Notes - Unaffiliated									469,604,717	411,744,110	468,551,032		(137,143)				26,315,336		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		1,000,110	942,283	999,889		(28)				179,386		
054536-AC-1	AXA SA AXASA V6.379 PERP 144A 6.379% 1	0	PARIS	FRA	No Broker	2.A	04/11/2007		6,715,486	7,915,414	6,800,119		7,576				676,144		
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP		TOKYO	JPN	No Broker	1.G FE	07/13/2016		21,000,000	20,894,580	21,000,000						10,509,671		
2999999 - Capital Notes - Unaffiliated									28,715,596	29,752,277	28,800,008		7,548				11,365,200		XXX
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE		VARIOUS		No Broker	5.B	12/26/2018		33,773,226	37,593,844	33,526,292		(54,172)						
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN GIES HOLDCO		VARIOUS		No Broker	5.B	05/31/2019		32,363,282	32,363,282	32,363,282								
BGH6PL-YA-0	HYPERSCALE FUNDING LLC COLLATERAL LOAN		VARIOUS		No Broker	5.B	07/08/2020		10,500,000	10,500,000	10,500,000								
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN HYPNOS HOL		VARIOUS		No Broker	5.B	10/22/2021		11,960,037	11,960,037	11,960,037						598,002		
3199999 - Collateral Loans - Unaffiliated									88,596,545	92,417,163	88,349,611		(54,172)				598,002		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		1,268,640	1,268,640	1,268,640	(1,146,487)					642,555		
000000-00-0	BABF HENRY AGGREGATOR LP		WILMINGTON	DE	BABF HENRY AGGREGATOR LP	.	03/28/2024		3,037,630	3,037,630	3,037,630	(490,399)					49,055		
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		813,213	813,213	813,213	(68,540)							
000000-00-0	MIST TOPCO LP2		WILMINGTON	DE	MIST TOPCO LP2	.	05/23/2024		990,887	990,887	990,887	(106,372)							
000000-00-0	STEAM MH FUNDING		WILMINGTON	DE	STEAM MH FUNDING	.			214,351	214,351	214,351								
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP		BOSTON	MA	FIDELITY EVERGREEN	.	07/19/2024		5,911,147	5,911,147	5,911,147	330,612					591,828	4,724,940	
000000-00-0	STRATUS		WILMINGTON	DE	STRATUS	.	07/25/2025		367,728	367,728	367,728								
000000-00-0	Greensky Equity Funding LP		ATLANTA	GA	Greensky Equity Funding LP	.	06/20/2025		724,404	724,404	724,404	(83,291)							

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									14,514,878	14,514,878	14,514,878	(1,560,729)					1,283,439	4,724,940	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			CYM	No Broker	.	12/19/2023		5,343,970	8,187,300	5,343,970								
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated									5,343,970	8,187,300	5,343,970								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																			
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2		WILMINGTON	DE	No Broker	6.	06/03/2021		20,116,330	12,389,647	12,389,647	(7,726,682)							
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								
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		NEW YORK	NY	DIRECT	6.	12/31/2024		59,424,075	65,336,771	59,424,075								
40168P-BQ-0	GUGGENHEIM PRIVATE DEBT FUND I 0.000		WILMINGTON	DE	No Broker	6.	05/09/2017		2	203,957	2						60,114		
40168P-BR-8	GUGGENHEIM PRIVATE DEBT FUND I 0.000		WILMINGTON	DE	No Broker	6.	06/09/2017		2	175,328	2						51,676		
40168P-BM-9	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		2	748,704	2						220,673		
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		577,526	256,594			(354,527)				29,062		
40168P-BP-2	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201		WILMINGTON	DE	No Broker	6.	12/01/2016		2	233,002			(1)				68,675		
590929-AD-7	MESA Trust 2025-1 MESA Trust 2025-1 R		VARIOUS	USA	Primary Investment	6.	11/21/2025		1,076,896	1,078,834	1,076,896								
46690*-AF-5	SLM CORP SLM 12/2055 Class R 0.000% 12		VARIOUS	USA	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	DIRECT	6.	03/18/2024		243,880	243,880	243,880						72,772		
87358A-AB-8	TACSEE 2 LIMITED CLASS A TACSEE 0.000%		DUBLIN	IRL	DIRECT	6.	12/10/2024		3,533,237	4,539,012	3,533,237								
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%			JEY	No Broker	6.	12/01/2022		1	135,307	1						2,959,803		
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated									99,793,592	100,162,675	91,489,381	(7,726,682)	(354,528)				3,462,775		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		40,452,263	40,452,263	40,452,263	(2,636,990)					9,268,217	5,024,291	17.550
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP		WILMINGTON	DE	GID PROGRAM US GP LLC	.	09/03/2024		22,505,269	22,505,269	22,505,269	1,419,017					1,650,340	21,336,657	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.		WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	.	09/30/2022		11,941,765	11,941,765	11,941,765	(395,459)					862,938	6,174,606	11.310
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									77,323,003	77,323,003	77,323,003	(1,613,431)					11,782,757	36,382,102	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									2,893,021,093	2,803,990,450	2,835,875,113	(29,545,110)	(421,929)			1,839,730	191,792,695	409,962,330	XXX
6999999 - Subtotals - Affiliated									299,499	299,499	299,499		(2,867,235)						XXX
7099999 Totals									2,893,320,593	2,804,289,950	2,836,174,613	(29,545,110)	(3,289,164)			1,839,730	191,792,695	409,962,330	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 7,515,963	1B	$	1C	$	1D	$ 123,942,003	1E	$ 132,292,357	1F	$ 46,768,984	1G	$ 267,166,409
1B	2A	$ 47,700,404	2B	$ 87,000,000	2C	$								
1C	3A	$	3B	$ 40,614,559	3C	$ 2,290,349								
1D	4A	$	4B	$ 4,546,610	4C	$								
1E	5A	$	5B	$ 88,349,611	5C	$								
1F	6	$ 91,489,381												

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	 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										
97188L-AA-1	WILSHIRE PA	NEW YORK	NY	TRANSFER FROM SCHEDULE D	08/12/2008		40,000,000			
97188M-AA-9	WILSHIRE PA	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/07/2008		42,384,222			
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/07/2008		45,000,000			
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated							127,384,222			XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
3136AB-MR-1	Fannie Mae FNR 2012-148 CU	VARIOUS	USA	TRANSFER FROM SCHEDULE D	01/24/2013		449,192			
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	VARIOUS	USA	TRANSFER FROM SCHEDULE D	03/31/2004		1,593,216			
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/08/2003		1,402,553			
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA	VARIOUS	USA	TRANSFER FROM SCHEDULE D	04/26/2004		168,445			
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/22/2003		101,041			
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/22/2003		151,593			
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/22/2003		102,398			
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/09/2003		437,539			
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/14/2003		1,980,224			
31394L-4S-8	Freddie Mac FHR 2684 S	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/09/2003		840,039			
31394L-DC-3	Freddie Mac FHR 2691 JS	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/14/2003		1,626,250			
31394L-GD-8	Freddie Mac FHR 2691 SW	VARIOUS	USA	TRANSFER FROM SCHEDULE D	10/08/2003		595,949			
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		20,000,000			
17290E-AD-4	CITIBANK C VO 07/29/44	NEW YORK	NY	TRANSFER FROM SCHEDULE D	07/25/2014		20,000,000			
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd	NEW YORK	NY	TRANSFER FROM SCHEDULE D	11/20/2018		4,126,850			
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd	NEW YORK	NY	TRANSFER FROM SCHEDULE D	11/20/2018		4,628,410			
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA		BMU	TRANSFER FROM SCHEDULE D	05/30/2008		35,000,000			
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		10,000,000			
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	TRANSFER FROM SCHEDULE D	07/25/2014		15,000,000			
75932T-AA-9	REIGN EXCHANGE LLC REIGN EXCHANGE LLC NO		MO	TRANSFER FROM SCHEDULE D	12/30/2022		92,908,238			
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A		CAN	TRANSFER FROM SCHEDULE D	10/15/2020		41,000,000			
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated							252,111,937			XXX
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
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			447,842		
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC	10/02/2014			880,838		
000000-00-0	Greensky Equity Funding LP	ATLANTA GA		Greensky Equity Funding LP	06/20/2025		196,637	15,553,280		
000000-00-0	GULF OF MEX ENGY INF	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022			4,544,696		
000000-00-0	MB SPECIAL OPPORTUNITIES FUND, LP	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	10/02/2014			51,050		
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	10/02/2020			1,733,583		
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							196,637	23,211,289		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: Common Stocks - Unaffiliated										
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP	12/19/2022			107,301,633		
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS	10/12/2021			523,142		

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	GUGGENHEIM INVESTMENTS FOUNDATIONS FUND-A, LP	VARIOUS		GUGGENHEIM INVESTMENTS FOUNDATIONS	01/29/2025		89,655	12,506,793		
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE	06/22/2020			15,714,274		
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018			989,911		
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP	06/16/2023			17,627,643		
000000-00-0	JH KILLINGTON COMMUNICATIONS, LLC	WILMINGTON	DE	JH KILLINGTON COMMUNICATIONS, LLC	03/30/2021			5,247		
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P.	02/05/2021			3,265,666		
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP	01/19/2022			13,548,037		
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022			3,109,453		
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	07/14/2023			627,783		
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD	04/24/2018			1,010,278		
000000-00-0	DEXTRA CONTINUATION OPPORTUNITIES LP	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							11,023,124	183,979,716		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			33,418,286		
000000-00-0	GRE-MONARCH 22 FUNDING, LLC	WILMINGTON	DE	GRE-MONARCH 22 FUNDING, LLC	12/28/2022			26,572,843		
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC	10/26/2023			19,932,126		
000000-00-0	TURTLE COVE TOPCO LP	WILMINGTON	DE	TURTLE COVE TOPCO LP	01/16/2025		5,537,740	749,856		
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							15,896,269	93,908,405		XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Affiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated										
Surplus Notes - Unaffiliated										
Surplus Notes - Affiliated										
Capital Notes - Unaffiliated										
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A	MUNICH	DEU	TRANSFER FROM SCHEDULE D	11/10/2020		9,998,631			
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A	MUNICH	DEU	TRANSFER FROM SCHEDULE D	09/01/2021		8,999,253			
054536-AC-1	AXA SA AXASA V6.379 PERP 144A	PARIS	FRA	TRANSFER FROM SCHEDULE D	04/11/2007		6,792,543			
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP	TOKYO	JPN	TRANSFER FROM SCHEDULE D	07/13/2016		21,000,000			
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4	TOKYO	JPN	TRANSFER FROM SCHEDULE D	02/27/2019		11,000,000			
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	SYDNEY	AUS	TRANSFER FROM SCHEDULE D	05/12/2020		10,073,507			
2999999 - Capital Notes - Unaffiliated							67,863,934			XXX
Capital Notes - Affiliated										
Collateral Loans - Unaffiliated										
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		DIRECT	12/26/2018			1,140,850		
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		DIRECT	12/28/2022			3,151,235		
3199999 - Collateral Loans - Unaffiliated								4,292,085		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										

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
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			128,979		
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP	BOSTON	MA	GENERAL PARTNER	07/19/2024			2,200,016		
000000-00-0	STRATUS	WILMINGTON	DE	STRATUS	07/25/2025		76,260	291,468		
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	BABF HENRY AGGREGATOR LP	03/28/2024			48,896		
4499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated							76,260	3,690,133		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated										
10970B-AG-5	Brinley Private Debt 2025-1 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		59,424,075			
590929-AD-7	MESA Trust 2025-1 MESA Trust 2025-1 R	VARIOUS	USA	Primary Investment	11/21/2025		1,076,896			
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							71,317,610	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			1,943,306		
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/30/2024			19,362,504		
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022			4,072,473		
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	27,298,134		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							546,373,849	340,384,761		XXX
6999999 – Subtotals - Affiliated										XXX
7099999 Totals							546,373,849	340,384,761		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-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	12,543							12,543	13,889		1,346	1,346	52
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	94,071							94,071	104,168		10,096	10,096	391
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	12,543							12,543	13,889		1,346	1,346	52
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	04/15/2025	15,577							15,577	17,248		1,671	1,671	129
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	04/15/2025	116,822							116,822	129,360		12,538	12,538	970
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	04/15/2025	15,577							15,577	17,248		1,671	1,671	129
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	07/15/2025	89,314							89,314	98,896		9,582	9,582	1,113
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	07/15/2025	669,831							669,831	741,722		71,891	71,891	8,344
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	07/15/2025	89,314							89,314	98,896		9,582	9,582	1,113
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	10/15/2025	75,887							75,887	84,029		8,142	8,142	1,260
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	10/15/2025	569,134							569,134	630,217		61,083	61,083	9,453
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	10/15/2025	75,887							75,887	84,029		8,142	8,142	1,260
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	11,686							11,686	13,889		2,203	2,203	52
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	58,428							58,428	69,445		11,017	11,017	260
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	01/15/2025	11,686							11,686	13,889		2,203	2,203	52
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500%		CYM	Paydown	11/20/2018	10/15/2025													
0199999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Assigned by the SVO - Unaffiliated							1,918,300							1,918,300	2,130,814		212,513	212,513	24,630
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		NY	CITIGROUP GLOBAL MARKETS INC	07/25/2014	04/01/2025	10,000,000							10,000,000	9,461,000		(539,000)	(539,000)	50,000
17290E-AD-4	CITIBANK C VO 07/29/44 0.000% 07/29/44		NY	CITIGROUP GLOBAL MARKETS INC	07/25/2014	04/01/2025	10,000,000							10,000,000	9,461,000		(539,000)	(539,000)	50,000
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	01/15/2025	4,767		(1)			(1)		4,767	4,767				19
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	01/15/2025	1,911							1,911	1,911				8
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	02/15/2025	4,362		(1)			(1)		4,361	4,361				36
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	02/15/2025	1,748							1,748	1,748				14
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	03/15/2025	4,904		(1)			(1)		4,903	4,903				61
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	03/15/2025	1,966							1,966	1,966				24
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	04/15/2025	3,873		(1)			(1)		3,873	3,873				64
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	04/15/2025	1,553							1,552	1,552				26
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	05/15/2025	14,829		(3)			(3)		14,826	14,826				309
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	05/15/2025	5,944		(1)			(1)		5,943	5,943				124

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
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	06/15/2025	3,917		(1)			(1)		3,916	3,916				98
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	06/15/2025	1,570							1,570	1,570				39
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	07/15/2025	3,935		(1)			(1)		3,934	3,934				115
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	07/15/2025	1,577							1,577	1,577				46
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	08/15/2025	4,006		(1)			(1)		4,005	4,005				134
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	08/15/2025	1,606							1,605	1,605				54
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	09/15/2025	3,652		(1)			(1)		3,651	3,651				138
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	09/15/2025	1,464							1,464	1,464				55
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	10/15/2025	3,961		(1)			(1)		3,960	3,960				166
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	10/15/2025	1,588							1,587	1,587				67
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	11/15/2025	3,556		(1)			(1)		3,555	3,555				165
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	11/15/2025	1,425							1,425	1,425				66
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	12/15/2025	4,203		(1)			(1)		4,202	4,202				213
31394K-KZ-6	FEDERAL HOME LOAN BANK FHR 2682 SH 5.4		USA	Paydown	10/09/2003	12/15/2025	1,685							1,684	1,684				85
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	01/15/2025	13,280		(12)			(12)		13,267	13,267				64
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	01/15/2025	31,182		(29)			(29)		31,152	31,152				151
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	02/18/2025	8,635		(8)			(8)		8,627	8,627				85
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	02/18/2025	20,276		(19)			(19)		20,257	20,257				200
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	03/15/2025	8,302		(8)			(8)		8,294	8,294				124
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	03/15/2025	19,494		(18)			(18)		19,476	19,476				291
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	04/15/2025	7,217		(7)			(7)		7,210	7,210				144
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	04/15/2025	16,946		(16)			(16)		16,930	16,930				338
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	05/15/2025	8,911		(8)			(8)		8,903	8,903				223
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	05/15/2025	20,924		(20)			(20)		20,904	20,904				523
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	06/15/2025	12,417		(12)			(12)		12,405	12,405				373
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	06/15/2025	29,156		(27)			(27)		29,129	29,129				877
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	07/15/2025	7,123		(7)			(7)		7,117	7,117				250
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	07/15/2025	16,726		(16)			(16)		16,710	16,710				588
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	08/15/2025	14,276		(13)			(13)		14,262	14,262				574
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	08/15/2025	33,520		(31)			(31)		33,489	33,489				1,348

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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
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	09/15/2025	9,085		(9)			(9)		9,077	9,077				411
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	09/15/2025	21,334		(20)			(20)		21,314	21,314				966
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	10/15/2025	16,059		(15)			(15)		16,044	16,044				808
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	10/15/2025	37,708		(35)			(35)		37,673	37,673				1,897
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	11/15/2025	14,279		(13)			(13)		14,266	14,266				792
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	11/15/2025	33,529		(31)			(31)		33,498	33,498				1,859
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	12/15/2025	6,789		(6)			(6)		6,782	6,782				412
31394K-L2-8	FEDERAL HOME LOAN BANK FHR 2682 SK 6.4		USA	Paydown	10/14/2003	12/15/2025	15,941		(15)			(15)		15,926	15,926				967
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	01/25/2025	14,289		414			414		14,703	14,703				59
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	01/25/2025	5,590		162			162		5,753	5,753				23
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	02/25/2025	18,405		534			534		18,939	18,939				156
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	02/25/2025	7,201		209			209		7,410	7,410				61
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	03/25/2025	24,929		723			723		25,652	25,652				320
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	03/25/2025	9,753		283			283		10,036	10,036				125
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	04/25/2025	24,088		699			699		24,787	24,787				414
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	04/25/2025	9,424		273			273		9,698	9,698				162
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	05/25/2025	30,473		884			884		31,357	31,357				656
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	05/25/2025	11,922		346			346		12,268	12,268				257
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	06/25/2025	14,849		431			431		15,280	15,280				385
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	06/25/2025	5,810		168			168		5,978	5,978				151
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	07/25/2025	11,442		332			332		11,774	11,774				347
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	07/25/2025	4,477		130			130		4,607	4,607				136
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	08/25/2025	36,014		1,044			1,044		37,058	37,058				1,247
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	08/25/2025	14,090		409			409		14,499	14,499				488
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	09/25/2025	24,438		709			709		25,147	25,147				953
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	09/25/2025	9,561		277			277		9,838	9,838				373
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	10/25/2025	11,815		343			343		12,158	12,158				512
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	10/25/2025	4,623		134			134		4,757	4,757				200
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	11/25/2025	12,899		374			374		13,273	13,273				617
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	11/25/2025	5,047		146			146		5,193	5,193				241

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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
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	12/25/2025	28,055		814			814		28,869	28,869				1,470
31393T-U6-1	FEDERAL HOME LOAN BANK FNR 2003-109 SA		USA	Paydown	10/08/2003	12/25/2025	10,976		318			318		11,295	11,295				575
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	01/01/2025	29,723		1,512			1,512		31,235	31,235				138
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	02/01/2025	46,015		2,340			2,340		48,355	48,355				433
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	03/01/2025	20,421		1,038			1,038		21,459	21,459				293
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	04/01/2025	26,747		1,360			1,360		28,107	28,107				516
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	05/01/2025	25,740		1,309			1,309		27,049	27,049				624
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	06/01/2025	27,318		1,389			1,389		28,707	28,707				797
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	07/01/2025	27,929		1,420			1,420		29,349	29,349				954
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	08/01/2025	26,487		1,347			1,347		27,833	27,833				1,036
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	09/01/2025	19,757		1,005			1,005		20,762	20,762				871
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	10/01/2025	23,415		1,191			1,191		24,606	24,606				1,147
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	11/01/2025	24,689		1,256			1,256		25,944	25,944				1,332
31393T-3S-3	FEDERAL HOME LOAN BANK FNR 2003-111 SG		USA	Paydown	10/15/2003	12/01/2025	19,970		1,016			1,016		20,986	20,986				1,179
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	01/15/2025	10,627		(2)			(2)		10,625	10,625				48
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	01/15/2025	4,031		(1)			(1)		4,030	4,030				18
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	02/15/2025	9,236		(1)			(1)		9,235	9,235				84
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	02/15/2025	3,503		(1)			(1)		3,503	3,503				32
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	03/15/2025	10,984		(2)			(2)		10,982	10,982				152
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	03/15/2025	4,166		(1)			(1)		4,166	4,166				58
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	04/15/2025	11,614		(2)			(2)		11,612	11,612				215
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	04/15/2025	4,405		(1)			(1)		4,405	4,405				82
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	05/15/2025	7,878		(1)			(1)		7,877	7,877				183
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	05/15/2025	2,988							2,988	2,988				69
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	06/15/2025	11,211		(2)			(2)		11,209	11,209				313
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	06/15/2025	4,252		(1)			(1)		4,252	4,252				119
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	07/15/2025	8,545		(1)			(1)		8,544	8,544				279
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	07/15/2025	3,241							3,241	3,241				106
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	08/15/2025	8,341		(1)			(1)		8,340	8,340				312
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	08/15/2025	3,164							3,164	3,164				118

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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
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	09/15/2025	17,985		(3)			(3)		17,982	17,982				757
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	09/15/2025	6,822		(1)			(1)		6,821	6,821				287
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	10/15/2025	11,126		(2)			(2)		11,125	11,125				520
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	10/15/2025	4,220		(1)			(1)		4,220	4,220				197
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	11/15/2025	8,018		(1)			(1)		8,017	8,017				413
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	11/15/2025	3,041							3,041	3,041				157
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	12/15/2025	8,830		(1)			(1)		8,829	8,829				498
31394L-4S-8	FEDERAL HOME LOAN BANKS FHR 2684 S 6.0		USA	Paydown	10/09/2003	12/15/2025	3,349							3,349	3,349				189
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	01/15/2025	7,302		(2)			(2)		7,299	7,299				29
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	01/15/2025	17,313		(5)			(5)		17,308	17,308				70
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	02/18/2025	6,101		(2)			(2)		6,099	6,099				50
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	02/18/2025	14,466		(4)			(4)		14,462	14,462				119
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	03/15/2025	7,964		(2)			(2)		7,962	7,962				99
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	03/15/2025	18,885		(5)			(5)		18,880	18,880				235
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	04/15/2025	6,122		(2)			(2)		6,120	6,120				102
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	04/15/2025	14,516		(4)			(4)		14,512	14,512				242
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	05/15/2025	8,759		(2)			(2)		8,757	8,757				183
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	05/15/2025	20,769		(6)			(6)		20,764	20,764				435
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	06/15/2025	6,956		(2)			(2)		6,954	6,954				175
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	06/15/2025	16,493		(5)			(5)		16,489	16,489				416
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	07/15/2025	12,281		(3)			(3)		12,277	12,277				362
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	07/15/2025	29,120		(8)			(8)		29,112	29,112				858
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	08/15/2025	7,855		(2)			(2)		7,853	7,853				265
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	08/15/2025	18,626		(5)			(5)		18,621	18,621				628
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	09/15/2025	5,370		(1)			(1)		5,368	5,368				204
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	09/15/2025	12,733		(4)			(4)		12,729	12,729				483
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	10/15/2025	6,649		(2)			(2)		6,647	6,647				280
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	10/15/2025	15,766		(4)			(4)		15,762	15,762				665
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	11/15/2025	6,809		(2)			(2)		6,807	6,807				317
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	11/15/2025	16,146		(4)			(4)		16,141	16,141				751

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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
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	12/15/2025	6,633		(2)			(2)		6,632	6,632				338
31394L-DC-3	FEDERAL HOME LOAN BANKS FHR 2691 JS 5		USA	Paydown	10/14/2003	12/15/2025	15,729		(4)			(4)		15,725	15,725				801
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	01/15/2025	5,044		(5)			(5)		5,039	5,039				24
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	01/15/2025	1,944		(2)			(2)		1,942	1,942				9
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	02/15/2025	5,114		(5)			(5)		5,109	5,109				51
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	02/15/2025	1,970		(2)			(2)		1,968	1,968				19
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	03/15/2025	5,098		(5)			(5)		5,093	5,093				76
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	03/15/2025	1,964		(2)			(2)		1,962	1,962				29
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	04/15/2025	4,626		(5)			(5)		4,621	4,621				93
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	04/15/2025	1,782		(2)			(2)		1,781	1,781				36
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	05/15/2025	4,846		(5)			(5)		4,841	4,841				122
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	05/15/2025	1,867		(2)			(2)		1,865	1,865				47
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	06/15/2025	4,814		(5)			(5)		4,809	4,809				145
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	06/15/2025	1,855		(2)			(2)		1,853	1,853				56
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	07/15/2025	5,510		(6)			(6)		5,504	5,504				194
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	07/15/2025	2,123		(2)			(2)		2,121	2,121				75
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	08/15/2025	5,707		(6)			(6)		5,701	5,701				230
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	08/15/2025	2,199		(2)			(2)		2,197	2,197				89
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	09/15/2025	5,148		(5)			(5)		5,143	5,143				234
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	09/15/2025	1,984		(2)			(2)		1,982	1,982				90
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	10/15/2025	5,818		(6)			(6)		5,812	5,812				294
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	10/15/2025	2,242		(2)			(2)		2,240	2,240				113
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	11/15/2025	4,640		(5)			(5)		4,635	4,635				258
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	11/15/2025	1,788		(2)			(2)		1,786	1,786				99
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	12/15/2025	5,105		(5)			(5)		5,100	5,100				311
31394L-GD-8	FEDERAL HOME LOAN BANKS FHR 2691 SW 6		USA	Paydown	10/08/2003	12/15/2025	1,967		(2)			(2)		1,965	1,965				120
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	01/25/2025	738		14			14		752	752				3
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	01/25/2025	246		5			5		251	251				1
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	02/25/2025	1,204		23			23		1,227	1,227				10
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	02/25/2025	401		8			8		409	409				3
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	03/25/2025	734		14			14		748	748				9

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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
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	03/25/2025	245		5			5		249	249				3
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	04/25/2025	3,353		65			65		3,417	3,417				57
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	04/25/2025	1,118		22			22		1,139	1,139				19
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	05/25/2025	717		14			14		731	731				15
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	05/25/2025	239		5			5		244	244				5
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	06/25/2025	1,354		26			26		1,381	1,381				35
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	06/25/2025	451		9			9		460	460				12
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	07/25/2025	2,062		40			40		2,102	2,102				62
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	07/25/2025	687		13			13		701	701				21
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	08/25/2025	711		14			14		725	725				24
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	08/25/2025	237		5			5		242	242				8
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	09/25/2025	707		14			14		721	721				27
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	09/25/2025	236		5			5		240	240				9
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	10/25/2025	713		14			14		727	727				31
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	10/25/2025	238		5			5		242	242				10
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	11/25/2025	740		14			14		754	754				35
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	11/25/2025	247		5			5		251	251				12
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	12/25/2025	647		13			13		660	660				34
31393U-DM-2	FEDERAL HOME LOAN BANKS FNR 2003-119 QD		USA	Paydown	10/22/2003	12/25/2025	216		4			4		220	220				11
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	01/25/2025	1,640		31			31		1,671	1,671				7
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	02/25/2025	2,676		51			51		2,727	2,727				23
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	03/25/2025	1,631		31			31		1,662	1,662				21
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	04/25/2025	7,452		142			142		7,594	7,594				127
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	05/25/2025	1,594		30			30		1,624	1,624				34
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	06/25/2025	3,010		58			58		3,068	3,068				77
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	07/25/2025	4,583		88			88		4,670	4,670				138
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	08/25/2025	1,581		30			30		1,611	1,611				54
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	09/25/2025	1,573		30			30		1,603	1,603				61
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	10/25/2025	1,586		30			30		1,616	1,616				68
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	11/25/2025	1,644		31			31		1,676	1,676				78
31393U-DL-4	FEDERAL HOME LOAN BANKS FNR 2003-119 SA		USA	Paydown	10/22/2003	12/25/2025	1,438		27			27		1,466	1,466				75

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	01/25/2025	1,717							1,717	1,717				8
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	01/25/2025	616							616	616				3
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	02/25/2025	1,073							1,073	1,073				10
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	02/25/2025	385							385	385				4
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	03/25/2025	894							894	894				13
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	03/25/2025	321							321	321				5
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	04/25/2025	762							762	762				15
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	04/25/2025	273							273	273				5
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	05/25/2025	754							754	754				19
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	05/25/2025	270							270	270				7
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	06/25/2025	954							954	954				28
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	06/25/2025	342							342	342				10
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	07/25/2025	1,074							1,074	1,074				37
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	07/25/2025	385							385	385				13
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	08/25/2025	1,211							1,211	1,211				48
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	08/25/2025	434							434	434				17
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	09/25/2025	974							974	974				44
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	09/25/2025	349							349	349				16
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	10/25/2025	1,064							1,064	1,064				53
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	10/25/2025	382							382	382				19
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	11/25/2025	754							754	754				41
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	11/25/2025	271							271	271				15
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	12/25/2025	786							786	786				47
31393U-DQ-3	FEDERAL HOME LOAN BANKS FNR 2003-119 SB		USA	Paydown	10/22/2003	12/25/2025	282							282	282				17
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	01/25/2025	1,082		21			21		1,103	1,103				4
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	01/25/2025	394		8			8		401	401				2
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	02/25/2025	1,766		34			34		1,800	1,800				15
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	02/25/2025	642		12			12		655	655				5
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	03/25/2025	1,077		21			21		1,097	1,097				14
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	03/25/2025	391		8			8		399	399				5
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	04/25/2025	4,918		94			94		5,012	5,012				84

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	04/25/2025	1,788		34			34		1,823	1,823				31
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	05/25/2025	1,052		20			20		1,072	1,072				23
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	05/25/2025	382		7			7		390	390				8
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	06/25/2025	1,987		38			38		2,025	2,025				51
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	06/25/2025	722		14			14		736	736				19
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	07/25/2025	3,025		58			58		3,082	3,082				91
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	07/25/2025	1,100		21			21		1,121	1,121				33
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	08/25/2025	1,043		20			20		1,063	1,063				36
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	08/25/2025	379		7			7		387	387				13
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	09/25/2025	1,038		20			20		1,058	1,058				40
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	09/25/2025	377		7			7		385	385				15
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	10/25/2025	1,047		20			20		1,067	1,067				45
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	10/25/2025	381		7			7		388	388				16
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	11/25/2025	1,085		21			21		1,106	1,106				52
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	11/25/2025	395		8			8		402	402				19
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	12/25/2025	949		18			18		967	967				49
31393U-DN-0	FEDERAL HOME LOAN BANKS FNR 2003-119 UG		USA	Paydown	10/22/2003	12/25/2025	345		7			7		352	352				18
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44 0.000%		CAN	BANK OF MONTREAL	07/25/2014	04/02/2025	10,000,000							10,000,000	8,770,000		(1,230,000)	(1,230,000)	50,000
06367V-TZ-8	BANK OF MONTREAL BMO 0 07/29/44 0.000%		CAN	BANK OF MONTREAL	07/25/2014	04/02/2025	10,000,000							10,000,000	8,770,000		(1,230,000)	(1,230,000)	50,000
63307C-AF-8	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	15,000,000							15,000,000	12,859,716		(2,140,284)	(2,140,284)	75,000
63307C-AE-1	NATIONAL BANK OF CANADA NTL BANK OF CANA		CAN	NATIONAL BANK OF CANADA FINANC	07/25/2014	04/01/2025	10,000,000							10,000,000	8,573,144		(1,426,856)	(1,426,856)	50,000
0399999 - NBDS - That Do Not Reflect a Creditor Rel. in Substance - NAIC Designation Not Assigned by the SVO - Unaffiliated							66,823,928		27,194			27,194		66,851,123	59,745,983		(7,105,140)	(7,105,140)	379,167
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Reflect a Creditor Relationship in Substance - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Debt Securities That Do Not Qualify as Bonds - Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018		4,722,425							1,237,916	1,237,916				
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES	07/18/2022		38,821,822							14,749,473	14,749,473				

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
000000-00-0	Greensky Equity Funding LP			Greensky Equity Funding LP	06/20/2025									14,942,223	14,942,223				
000000-00-0	GUGGENHEIM PTNRS OPPORTUNISTIC INVESTMENT GRADE SECURITIES FUND	WILMINGTON	DE	GPIM LLC	10/15/2008	12/31/2025								(1,060,925)	(1,060,925)		(1,060,925)	(1,060,925)	
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							43,544,247							29,868,687	29,868,687		(1,060,925)	(1,060,925)	
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation 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	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC	06/28/2018		26,761,735							546,272	546,272				
000000-00-0	OAKTREE OPPORTUNITIES FUND XI	CAYMAN ISLAND	CYM	OAKTREE	07/31/2020		87,776,335							23,538,873	23,538,873				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019		34,690,487							21,333,976	21,333,976				
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND VI, L.P.	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND VI GP	02/11/2022		50,341,622							4,692,450	4,692,450				
000000-00-0	PT ARCTIC FUND I, LP	ANCHORAGE	AK	PT ARCTIC FUND I GP, LLC	11/09/2015		13,216,832							7,563,780	7,563,780				
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII	07/14/2023		2,317,132							117,220	117,220				
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016		10,155,158							273,957	273,957				
000000-00-0	WATTAGE FINANCE-OH, LLC	MIDDLETOWN	OH	NTE ENERGY LLC	10/05/2015		10,675,310	14,981,314				14,981,314		25,656,624	25,656,624				10,509,671
000000-00-0	HYPNOS HOLDCO LLC INTEREST FUNDED	VARIOUS		HYPNOS	10/22/2025	12/31/2025	1,023,036	(208,711)				(208,711)		814,326	814,326				
1999999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							236,957,647	14,772,603				14,772,603		84,537,479	84,537,479				10,509,671
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		31,991,363							291,285	291,285				
000000-00-0	ORINOCO FUNDING LLC	VARIOUS		ORINOCO	10/13/2021		33,837,881							145,987	145,987				
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC	12/29/2022		41,272,526							155,144	155,144				
000000-00-0	GRE-SAMARA FUNDING, LLC	VARIOUS		GRE-SAMARA FUNDING, LLC	12/29/2022		34,111,834							129,033	129,033				
000000-00-0	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	12/29/2022		35,068,882							46,138	46,138				
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							176,282,485							10,709,806	10,709,806				
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		52,416,842							40,939,439	40,939,439				
2399999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated							52,416,842							40,939,439	40,939,439				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Notes - Unaffiliated																			
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	2,000,000							2,000,000	1,692,614		(307,386)	(307,386)	86,765
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	650,000							650,000	550,099		(99,901)	(99,901)	28,199
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	150,000							150,000	126,946		(23,054)	(23,054)	6,507
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	50,000							50,000	42,315		(7,685)	(7,685)	2,169
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	100,000							100,000	84,631		(15,369)	(15,369)	4,338
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	100,000							100,000	84,631		(15,369)	(15,369)	4,338
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	2,903,897		(171)			(171)		2,903,725	2,454,290		(449,435)	(449,435)	125,809
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	70,287		(13)			(13)		70,274	59,241		(11,033)	(11,033)	3,037

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
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	351,436		(63)			(63)		351,372	296,207		(55,165)	(55,165)	15,184
309601-AE-2	FARMERS EXCHANGE CAPITAL FARMER V4.747 1		CA	@CRO	03/01/2021	09/23/2025	632,584		(114)			(114)		632,470	533,173		(99,297)	(99,297)	27,331
30958Q-AA-9	FARMERS EXCHANGE CAPITAL FARMER V5.454 1		CA	JPMORGAN SECURITIES INC	12/01/2016	09/26/2025	3,000,000							3,000,000	2,799,180		(200,820)	(200,820)	159,984
30958Q-AA-9	FARMERS EXCHANGE CAPITAL FARMER V5.454 1		CA	JPMORGAN SECURITIES INC	12/01/2016	09/26/2025	1,000,000							1,000,000	933,060		(66,940)	(66,940)	53,328
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				520,972
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3		WI	JPMORGAN SECURITIES INC	03/15/2021	09/26/2025	4,970,294		523			523		4,970,817	3,546,450		(1,424,367)	(1,424,367)	128,896
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR NWMLIC 3		WI	JPMORGAN SECURITIES INC	12/01/2017	09/26/2025	10,980,459		406			406		10,980,865	8,507,400		(2,473,465)	(2,473,465)	422,324
694475-AA-2	PACIFIC MUTUAL HOLDING CO PACLIF 9.25 06		CA	JPMORGAN SECURITIES INC	12/01/2017	09/26/2025	1,409,562		(14,535)			(14,535)		1,395,027	1,359,440		(35,587)	(35,587)	72,972
95765P-AA-7	WESTERN & SOUTHERN MUTUAL HOLD WSFIN 5.1		OH	JPMORGAN SECURITIES INC	03/01/2021	09/26/2025	17,193,835		891			891		17,194,726	15,859,305		(1,335,421)	(1,335,421)	1,070,985
2799999 - Surplus Notes - Unaffiliated							65,562,354		(13,076)			(13,076)		65,549,276	58,928,982		(6,620,294)	(6,620,294)	2,733,138
Surplus Notes - Affiliated																			
Capital Notes - Unaffiliated																			
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A 3.200%		DEU	UBS SECURITIES LLC	09/01/2021	09/24/2025	1,999,834		(41)			(41)		1,999,793	1,880,000		(119,793)	(119,793)	89,778
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A 3.200%		DEU	UBS SECURITIES LLC	09/01/2021	09/24/2025	5,999,502		(122)			(122)		5,999,380	5,640,000		(359,380)	(359,380)	269,333
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%		DEU	IMPERIAL CAPTIAL	11/10/2020	09/24/2025	999,863		48			48		999,911	994,000		(5,911)	(5,911)	49,097
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%		DEU	IMPERIAL CAPTIAL	11/10/2020	09/24/2025	999,863		48			48		999,911	994,000		(5,911)	(5,911)	49,097
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%		DEU	Call 100.0000	11/10/2020	11/17/2025	6,999,041		492			492		6,999,533	7,000,000		467	467	379,069
018820-AA-8	ALLIANZ SE ALVGR V3.5 PERP 144A 3.500%		DEU	Call 100.0000	11/10/2020	11/17/2025	999,863		70			70		999,933	1,000,000		67	67	54,153
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		JPN	SMBC NIKKO CAPITAL MARKETS LIM	02/27/2019	09/25/2025	818,000							818,000	824,135		6,135	6,135	42,741
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		JPN	SMBC NIKKO CAPITAL MARKETS LIM	02/27/2019	09/25/2025	2,182,000							2,182,000	2,198,365		16,365	16,365	114,010
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		JPN	SMBC NIKKO CAPITAL MARKETS LIM	02/27/2019	09/29/2025	2,182,000							2,182,000	2,198,365		16,365	16,365	115,210
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4		JPN	SMBC NIKKO CAPITAL MARKETS LIM	02/27/2019	09/29/2025	5,818,000							5,818,000	5,861,635		43,635	43,635	307,190
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	4,071,104		(3,104)			(3,104)		4,068,000	4,068,000				119,498
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	1,000,000							1,000,000	1,000,000				29,375
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	1,000,000							1,000,000	1,000,000				29,375
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER		AUS	Corp Action	05/05/2020	05/12/2025	4,002,403		(2,403)			(2,403)		4,000,000	4,000,000				117,500
2999999 - Capital Notes - Unaffiliated							39,071,473		(5,012)			(5,012)		39,066,461	38,658,500		(407,961)	(407,961)	1,765,426
Capital Notes - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	05/13/2021	01/01/2025	85,887							85,887	85,887				2,716
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	06/29/2021	06/05/2025	844,218							844,218	844,218				
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	05/13/2021	06/05/2025	506,531							506,531	506,531				15,979
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	12/26/2018	06/05/2025	8,189,311		(76,372)			(76,372)		8,112,939	8,112,939				

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
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	08/17/2022	06/05/2025	1,013,062							1,013,062	1,013,062				
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	08/17/2022	09/18/2025	647,517							647,517	647,517				80,235
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	12/26/2018	09/19/2025	5,233,841		(48,307)			(48,307)		5,185,534	5,185,534				642,549
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	06/29/2021	09/19/2025	539,598							539,598	539,598				66,862
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	05/13/2021	09/19/2025	323,759							323,759	323,759				50,225
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	12/26/2018	12/04/2025	3,924,028		(35,710)			(35,710)		3,888,318	3,888,318				632,266
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	05/13/2021	12/04/2025	242,767							242,767	242,767				46,947
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	06/29/2021	12/04/2025	404,612							404,612	404,612				65,793
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		Redemption 100.0000	08/17/2022	12/04/2025	485,534							485,534	485,534				78,951
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		Corp Action	12/28/2022	02/28/2025	18,646,118							18,646,118	18,646,118				977,032
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		Corp Action	12/28/2022	02/28/2025	4,210,414							4,210,414	4,210,414				220,620
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		Corp Action	12/28/2022	02/28/2025	4,210,414							4,210,414	4,210,414				220,620
3199999 - Collateral Loans - Unaffiliated							49,507,611		(160,389)			(160,389)		49,347,222	49,347,222				3,100,795
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		1,268,640										1,146,487	1,146,487	
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	BABF HENRY AGGREGATOR LP	03/28/2024		2,988,733										490,399	490,399	
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	MIST TOPCO LP	03/27/2024		813,213										68,540	68,540	
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	MIST TOPCO LP2	05/23/2024		990,887										106,372	106,372	
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							6,227,579										1,808,050	1,808,050	
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	WILMINGTON	DE	Redemption 100.0000	06/03/2021	02/01/2025	1,966,284							1,966,284	1,966,284				419,680
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	WILMINGTON	DE	Redemption 100.0000	06/03/2021	04/29/2025	1,527,484							1,527,484	1,527,484				385,331
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	WILMINGTON	DE	Redemption 100.0000	06/03/2021	04/30/2025	895							895	895				
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	WILMINGTON	DE	Redemption 100.0000	06/03/2021	07/29/2025	413,020							413,020	413,020				537,947
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	NEW YORK	NY	DIRECT	12/31/2024	03/01/2025	21,350,000							21,350,000	21,350,000				

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
BGH9JH-BR-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	NEW YORK	NY	DIRECT	12/31/2024	03/01/2025	45,277,000							45,277,000	45,277,000				
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	01/12/2025	309		194			194		504	504				4
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	07/28/2025	342		215			215		558	558				28
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	07/28/2025	33,855		21,295			21,295		55,151	55,151				2,773
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	04/16/2025	38	99		108		(9)		29	419		389	389	12,544
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.0000	12/01/2016	05/15/2025	6,950	18,001		19,623		(1,622)		5,328	76,024		70,696	70,696	1,099
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025	115,900	300,197		327,239		(27,042)		88,858	92,601		3,742	3,742	
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025									1		1	1	13,859
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	Redemption 100.1689	12/01/2016	05/15/2025	705	3,709		3,873		(164)		541	21,958		21,417	21,417	2,091
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	WILMINGTON	DE	DIRECT	12/01/2016	05/22/2025	34,079	179,203		187,154		(7,951)		26,128	28,777		2,649	2,649	3,947
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20	NEW YORK	NY	Redemption 100.0000	03/18/2024	05/21/2025	1,318							1,318	1,318				393
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	27,659							27,659	27,659				30,295
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	01/06/2025	22,652		41,060			41,060		63,712	63,712				6,164
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	01/06/2025	61,384		103,514			103,514		164,898	164,898				16,781
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	01/27/2025	9,499		17,219			17,219		26,718	26,718				
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	01/27/2025	25,860		43,608			43,608		69,468	69,468				
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	02/15/2025	16,342		29,622			29,622		45,964	45,964				4,740
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	02/15/2025	44,202		74,539			74,539		118,741	118,741				13,089
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	03/21/2025	7,323		13,275			13,275		20,599	20,599				4,016
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	03/21/2025	19,647		33,132			33,132		52,779	52,779				11,219
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	04/21/2025	4,467		8,097			8,097		12,564	12,564				3,691
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	04/21/2025	11,866		20,010			20,010		31,876	31,876				10,388
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	05/27/2025	6,325		11,466			11,466		17,791	17,791				3,493
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	05/27/2025	16,921		28,534			28,534		45,455	45,455				9,885
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	06/26/2025	8,542		15,484			15,484		24,026	24,026				3,213
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	06/26/2025	22,950		38,702			38,702		61,653	61,653				9,169
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	07/15/2025	4,265		7,730			7,730		11,995	11,995				2,835
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	07/15/2025	11,301		19,058			19,058		30,359	30,359				8,198
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	08/25/2025	4,920		8,918			8,918		13,838	13,838				2,646
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	08/25/2025	13,080		22,058			22,058		35,139	35,139				7,720
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	09/19/2025	8,576		15,546			15,546		24,122	24,122				2,428

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
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	09/19/2025	23,029		38,834			38,834		61,863	61,863				7,166
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	11/13/2025	4,766		8,638			8,638		13,404	13,404				4,096
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 100.0000	12/01/2022	11/13/2025	12,327		20,788			20,788		33,115	33,115				12,384
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 14.1165	12/01/2022	12/05/2025	293,652		(177,057)			(177,057)		116,595	116,595				
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%		JEY	Redemption 16.6925	12/01/2022	12/05/2025	802,737		(442,777)			(442,777)		359,961	359,961				
45032M-AH-1	ISAIL LLC 0.000% 12/29/27		ARE	Paydown	12/01/2016	12/29/2024	1,528							1,528	9,901		8,373	8,373	318,226
45032M-AH-1	ISAIL LLC 0.000% 12/29/27		ARE	Paydown	12/01/2016	12/29/2024	509							509	3,300		2,791	2,791	
40053R-AC-6	DRUG ROYALTY II LP 1 GRX 2015-1E 0.000	DOVER	DE	DIRECT	12/01/2016	01/01/2025													846,736
92870V-AG-0	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL C	WILMINGTON	DE	DIRECT	12/01/2016	01/01/2025													26,718
92870V-AH-8	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL D	WILMINGTON	DE	DIRECT	12/01/2016	01/01/2025													538
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							72,214,508	501,209	21,702	537,997		(15,086)		72,199,429	72,309,489		110,058	110,058	2,745,530
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		45,383,480							6,874,523	6,874,523		2,636,990	2,636,990	
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC	09/03/2024		6,103,012							2,960,247	2,960,247		(1,419,017)	(1,419,017)	
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III	09/30/2022		8,901,260							1,031,968	1,031,968		395,459	395,459	
5499999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated							60,387,751							10,866,738	10,866,738		1,613,431	1,613,431	
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6899999 – Subtotals - Unaffiliated							870,914,724	15,273,812	(129,581)	537,997		14,606,234		471,853,960	458,043,139		(11,450,268)	(11,450,268)	21,258,357
6999999 – Subtotals - Affiliated																			
7099999 Totals							870,914,724	15,273,812	(129,581)	537,997		14,606,234		471,853,960	458,043,139		(11,450,268)	(11,450,268)	21,258,357

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)																			
911759-ML-9	HOUSING URBAN DEVELOPMNT HUD 3.35 08/01/		1.A	1,520,000	1,520,000	1,482,532	1,520,000					3.350	3.350	FA	21,217	50,920	05/18/2015	08/01/2029	1,545,460
911759-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3		1.A	710,000	710,000	690,894	710,000					3.500	3.500	FA	10,354	24,850	05/18/2015	08/01/2030	722,425
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/		1.A	890,000	890,000	856,839	890,000					3.550	3.550	FA	13,165	31,595	05/18/2015	08/01/2031	905,798
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3		1.A	450,000	450,000	426,596	450,000					3.600	3.600	FA	6,750	16,200	05/18/2015	08/01/2032	458,100
911759-MQ-8	HOUSING URBAN DEVELOPMNT HUD 3.65 08/01/		1.A	639,000	639,000	601,650	639,000					3.650	3.650	FA	9,718	23,324	05/18/2015	08/01/2033	650,662
911759-NC-8	HOUSING URBAN DEVELOPMNT HUD 3.185 08/01	CF	1.A	2,000,000	2,000,000	1,939,740	2,000,000					3.185	3.185	FA	26,542	63,700	03/20/2019	08/01/2029	2,031,850
911759-NE-4	HOUSING URBAN DEVELOPMNT HUD 3.285 08/01	CF	1.A	2,750,000	2,750,000	2,611,978	2,750,000					3.285	3.285	FA	37,641	90,338	03/20/2019	08/01/2031	2,795,169
911759-NF-1	HOUSING URBAN DEVELOPMNT HUD 3.335 08/01	CF	1.A	3,750,000	3,750,000	3,498,938	3,750,000					3.335	3.335	FA	52,109	125,063	03/20/2019	08/01/2032	3,812,531
911759-NG-9	HOUSING URBAN DEVELOPMNT HUD 3.385 08/01	CF	1.A	5,000,000	5,000,000	4,622,100	5,000,000					3.385	3.385	FA	70,521	169,250	03/20/2019	08/01/2033	5,084,625
912803-EH-2	US TREASURY STRIP PRINC SP 0 05/15/44	RA	1.A	21,273,300	45,000,000	18,295,290	24,026,910		806,764				3.445	N/A			06/03/2022	05/15/2044	45,000,000
912803-ER-0	US TREASURY STRIP PRINC SP 0 02/15/46	RA	1.A	20,120,850	45,000,000	16,651,845	22,711,362		758,816				3.427	N/A			06/03/2022	02/15/2046	45,000,000
912803-FZ-1	US TREASURY STRIP PRINC SPX 0 05/15/41	RA	1.A	23,638,950	45,000,000	21,843,900	26,683,796		891,916				3.429	N/A			06/03/2022	05/15/2041	45,000,000
912810-RX-8	US TREASURY N/B T 3 05/15/47	SD	1.A	93,579	90,000	67,585	92,839		(96)			3.000	2.803	MN	351	2,700	06/02/2017	05/15/2047	91,350
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	48,002,216	50,000,000	48,162,000	48,027,061		24,846			4.625	4.880	FA	873,471	1,156,250	04/11/2025	02/15/2055	51,156,250
912828-ZQ-6	US TREASURY N/B T 0.625 05/15/30	SD	1.A	124,712	125,000	109,693	124,870		29			0.625	0.649	MN	1,167	9,702	06/30/2020	05/15/2030	125,391
91282C-DW-8	US Treasury Note Bond N N N		1.A	1,022,602	1,150,000	1,089,625	1,067,740		24,497			1.750	4.253	JJ	8,422	20,125	02/15/2024	01/31/2029	1,160,063
91282C-FM-8	US Treasury Note Bond T 4 1/8 09/30/27	SD	1.A	198,484	200,000	202,140	199,433		306			4.125	4.295	MS	8,284	4,125	10/20/2022	09/30/2027	204,125
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-MB-4	US Treasury Note Bond N N N	RA	1.A	249,514,375	252,000,000	254,441,880	250,328,038		805,849			4.000	4.358	JD	470,769	10,080,000	12/30/2024	12/15/2027	257,040,000
91282C-MM-0	US TREASURY N/B T	0	1.A	201,843,750	200,000,000	207,601,600	201,745,773		(97,977)			4.625	4.507	FA	3,493,802	4,624,886	04/11/2025	02/15/2035	204,625,000
91282C-MU-2	US TREASURY N/B	M	1.A	49,617,188	50,000,000	50,636,700	49,669,918		52,730			4.000	4.168	MS	513,812	1,000,000	04/11/2025	03/31/2030	50,005,479
91282C-PD-7	US Treasury Note Bond T 3.625 10/31/2030	SD	1.A	766,892	770,000	766,751	766,965		73			3.625	3.715	AO	4,781		11/18/2025	10/31/2030	783,956
0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				638,866,723	712,064,000	641,628,259	648,133,566		3,283,313			XXX	XXX	XXX	5,639,124	17,674,878	XXX	XXX	723,219,029
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
3128X0-AZ-2	FEDERAL HOME LOAN BANKS FHLMC 0 01/02/34	RA	1.B FE	7,462,240	13,250,000	9,417,981	9,901,885		353,732				3.671	MAT			10/22/2018	01/02/2034	13,250,000
3130A0-AT-7	FEDERAL HOME LOAN BANKS FHLB 4 10/24/29	RA	1.A	7,986,000	8,000,000	8,086,576	7,995,816		996			4.000	4.015	AO	59,556	320,000	10/18/2013	10/24/2029	8,160,000
3130A5-YV-5	FEDERAL HOME LOAN BANKS FHLB 3.5 07/20/3	0	1.A	999,500	1,000,000	971,818	999,772		30			3.500	3.504	JJ	15,653	35,000	07/15/2015	07/20/2032	1,017,500
3130AD-6L-1	FEDERAL HOME LOAN BANKS FHLB 2.9 12/27/3	CF	1.A	3,651,040	4,000,000	3,682,388	3,806,695		23,836			2.900	3.691	JD	1,289	116,000	09/12/2018	12/27/2032	4,058,000
3130AE-4Q-0	FEDERAL HOME LOAN BANKS FHLB 3.375 03/12		1.A	3,862,520	4,000,000	3,559,116	3,904,368		6,140			3.375	3.619	MS	40,875	135,000	04/26/2018	03/12/2038	4,067,500
3130AE-CN-8	FEDERAL HOME LOAN BANKS FHLB 3.75 06/11/		1.A	7,013,300	7,000,000	6,445,257	7,009,284		(577)			3.750	3.737	JD	14,583	262,500	05/17/2018	06/11/2038	7,131,250
3130AE-CR-9	FEDERAL HOME LOAN BANKS FHLB 4.08 05/25/	RA	1.A	40,000,000	40,000,000	39,079,200	40,000,000					4.080	4.080	MN	163,200	1,632,000	05/22/2018	05/25/2033	40,816,000

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
3130AE-DV-9	FEDERAL HOME LOAN BANKS FHLB 4.15 06/01/		1.A	13,443,275	13,450,000	12,565,703	13,445,204		290			4.150	4.154	JD	46,515	558,175	05/23/2018	06/01/2038	13,729,088
3130AE-DX-5	FEDERAL HOME LOAN BANKS FHLB 4 06/06/33		1.A	13,000,000	13,000,000	12,656,280	13,000,000					4.000	4.000	JD	36,111	520,000	05/24/2018	06/06/2033	13,260,000
3130AE-JQ-4	FEDERAL HOME LOAN BANKS FHLB 3.93 07/11/	M	1.A	13,000,000	13,000,000	12,603,318	13,000,000					3.930	3.930	JJ	241,258	510,900	06/25/2018	07/11/2033	13,255,450
3130AE-PQ-7	FEDERAL HOME LOAN BANKS FHLB 3.94 08/08/	RA	1.A	3,000,000	3,000,000	2,907,693	3,000,000					3.940	3.940	FA	46,952	118,200	07/25/2018	08/08/2033	3,059,100
3130AE-Y4-6	FEDERAL HOME LOAN BANKS FHLB 3.95 09/28/	0	1.A	6,463,730	6,500,000	6,295,887	6,478,621		2,314			3.950	4.000	MS	66,327	256,750	09/24/2018	09/28/2033	6,628,375
3130AE-YE-4	FEDERAL HOME LOAN BANKS FHLB 4.03 09/27/	0	1.A	7,392,600	7,400,000	7,059,304	7,395,162		398			4.030	4.038	MS	77,869	298,220	09/18/2018	09/27/2035	7,549,110
3130AF-4W-4	FEDERAL HOME LOAN BANK FHLB 4.1 10/24/33	RA	1.A	15,000,000	15,000,000	14,607,885	15,000,000					4.100	4.100	AO	114,458	615,000	10/09/2018	10/24/2033	15,307,500
3130AF-4X-2	FEDERAL HOME LOAN BANK FHLB 4.25 10/19/3		1.A	3,000,000	3,000,000	2,810,577	3,000,000					4.250	4.250	AO	25,500	127,500	10/09/2018	10/19/2038	3,063,750
3130AF-AT-4	FEDERAL HOME LOAN BANK FHLB 4.09 11/02/3		1.A	3,605,000	3,605,000	3,508,173	3,605,000					4.090	4.090	MN	24,165	147,445	10/18/2018	11/02/2033	3,678,722
3130AF-AU-1	FEDERAL HOME LOAN BANK FHLB 4.25 11/02/3		1.A	5,000,000	5,000,000	4,682,215	5,000,000					4.250	4.250	MN	34,826	212,500	10/18/2018	11/02/2038	5,106,250
3130AF-G2-7	FEDERAL HOME LOAN BANK FHLB 4.25 11/29/3		1.A	2,000,000	2,000,000	1,871,642	2,000,000					4.250	4.250	MN	7,556	85,000	11/14/2018	11/29/2038	2,042,500
3130AF-GQ-4	FEDERAL HOME LOAN BANK FHLB 4 11/28/33		1.A	4,000,000	4,000,000	3,878,912	4,000,000					4.000	3.995	MN	14,667	160,000	11/27/2018	11/28/2033	4,080,000
3130AF-LC-9	FEDERAL HOME LOAN BANK FHLB 4 12/21/33	0	1.A	9,500,000	9,500,000	9,205,472	9,500,000					4.000	3.985	JD	10,556	380,000	12/14/2018	12/21/2033	9,690,000
3130AF-M2-0	FEDERAL HOME LOAN BANK FHLB 4.1 12/28/38	RA	1.A	2,750,000	2,750,000	2,541,872	2,750,000					4.100	4.100	JD	940	112,750	12/20/2018	12/28/2038	2,806,375
3130AJ-B2-4	FEDERAL HOME LOAN BANK FHLB 2.59 03/19/4	CF	1.A	5,500,000	5,500,000	4,214,854	5,500,000					2.590	2.590	MS	40,361	142,450	07/28/2021	03/19/2040	5,571,225
3130AJ-YK-9	FEDERAL HOME LOAN BANK FHLB 1.55 08/24/3	CF	1.B FE	2,573,213	3,750,000	2,897,258	2,803,197		75,349			1.550	4.860	FA	20,505	58,125	10/13/2022	08/24/2035	3,779,063
3130AK-3D-6	FEDERAL HOME LOAN BANK FHLB 1.9 09/04/37	0	1.B FE	2,780,360	4,000,000	3,013,292	2,937,884		65,999			1.900	4.917	MS	24,700	76,000	07/05/2023	09/04/2037	4,038,000
3130AK-7K-6	FEDERAL HOME LOAN BANK FHLB 2.08 09/25/4	RA	1.B FE	3,719,925	4,500,000	2,690,001	3,812,294		24,887			2.080	3.123	MS	24,960	93,600	02/15/2022	09/25/2045	4,546,800
3130AK-CU-8	FEDERAL HOME LOAN BANK FHLB 1.7 10/30/35	0	1.B FE	1,350,750	1,500,000	1,168,241	1,387,962		9,903			1.700	2.564	AO	4,321	25,500	02/08/2022	10/30/2035	1,512,750
3130AK-YK-6	FEDERAL HOME LOAN BANK FHLB 1.87 11/10/3	0	1.B FE	5,384,000	8,000,000	6,178,544	5,818,087		146,468			1.870	5.187	MN	21,193	149,600	11/10/2022	11/10/2036	8,074,800
3130AL-5M-2	FEDERAL HOME LOAN BANK FHLB 2 02/25/36 0	RA	1.B FE	1,684,758	1,850,000	1,474,770	1,724,073		10,607			2.000	2.774	FA	12,950	37,000	02/23/2022	02/25/2036	1,868,500
3130AL-5W-0	FEDERAL HOME LOAN BANK FHLB 2 02/25/36 0	RA	1.B FE	4,690,002	5,150,000	4,105,441	4,799,448		29,527			2.000	2.774	FA	36,050	103,000	02/23/2022	02/25/2036	5,201,500
3130AL-CS-1	FEDERAL HOME LOAN BANK FHLB 2 02/25/36 0	M	1.B FE	4,519,850	5,000,000	3,985,865	4,634,141		30,709			2.000	2.835	FA	35,000	100,000	02/16/2022	02/25/2036	5,050,000
3130AN-H7-8	FEDERAL HOME LOAN BANK FHLB 2.45 08/16/4		1.B FE	1,500,000	1,500,000	1,089,513	1,500,000					2.450	2.450	FA	13,781	36,750	08/13/2021	08/16/2041	1,518,375
3130AN-JN-1	FEDERAL HOME LOAN BANK FHLB 2.54 08/16/4		1.B FE	1,498,500	1,500,000	969,113	1,498,699		47			2.540	2.545	FA	14,288	38,100	08/03/2021	08/16/2046	1,519,050
3130AQ-MZ-3	FEDERAL HOME LOAN BANK FHLB 2.84 01/27/4		1.B FE	4,997,500	5,000,000	3,777,565	4,997,886		102			2.840	2.843	JJ	60,744	142,000	01/13/2022	01/27/2042	5,071,000
3130AQ-NF-6	FEDERAL HOME LOAN BANK FHLB 2.6 01/21/37		1.B FE	1,888,665	2,490,000	2,059,148	1,989,948		33,210			2.600	4.985	JJ	28,773	64,740	10/13/2022	01/21/2037	2,522,370
3130AQ-T8-6	FEDERAL HOME LOAN BANK FHLB 2.9 02/18/37	RA	1.B FE	1,999,000	2,000,000	1,702,562	1,999,218		59			2.900	2.904	FA	21,428	58,000	01/31/2022	02/18/2037	2,029,000

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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
3130AQ-VP-5	FEDERAL HOME LOAN BANK FHLB 3 02/24/37	0	1.B FE	5,000,000	5,000,000	4,293,880	5,000,000					3.000	3.000	FA	52,917	150,000	02/04/2022	02/24/2037	5,075,000
3130AQ-ZH-9	FEDERAL HOME LOAN BANK FHLB 3.22 02/25/3	0	1.B FE	2,000,000	2,000,000	1,754,408	2,000,000					3.220	3.220	FA	22,540	64,400	02/14/2022	02/25/2037	2,032,200
3130AR-F8-9	FEDERAL HOME LOAN BANK FHLB 3.94 03/28/4	0	1.B FE	998,750	1,000,000	872,200	998,917		47			3.940	3.949	MS	10,178	39,400	03/17/2022	03/28/2042	1,019,700
3130AR-G2-1	FEDERAL HOME LOAN BANK FHLB 3.8 03/30/37	0	1.B FE	1,077,188	1,125,000	1,037,775	1,086,405		2,639			3.800	4.186	MS	10,806	42,750	04/27/2022	03/30/2037	1,146,375
3130AR-GX-3	FEDERAL HOME LOAN BANK FHLB 4 04/07/42	M	1.B FE	2,250,000	2,250,000	1,986,428	2,250,000					4.000	4.000	AO	21,000	90,000	04/01/2022	04/07/2042	2,295,000
3130AS-5N-5	FEDERAL HOME LOAN BANK FHLB 5.00 10/37 -	0	1.B FE	1,000,000	1,000,000	990,939	1,000,000					5.000	5.000	MN	4,861	50,000	05/16/2022	05/26/2037	1,025,000
3130AS-F9-5	FEDERAL HOME LOAN BANK FHLB 5 06/30/42	CF	1.B FE	9,990,000	10,000,000	9,655,080	9,990,986		345			5.000	5.008	JD	1,389	500,000	06/10/2022	06/30/2042	10,250,000
3133EA-4E-5	FEDERAL FARM CREDIT BANKS FUND FFCB 3.25	RA	1.A	4,680,125	5,000,000	4,564,475	4,820,569		14,991			3.250	3.691	AO	36,111	162,500	10/10/2014	10/11/2035	5,081,250
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
3133EF-HG-5	FEDERAL FARM CREDIT BANKS FUND FFCB 3.61	RA	1.A	2,950,750	2,900,000	2,660,341	2,934,511		(2,337)			3.610	3.486	AO	24,428	104,690	03/01/2018	10/07/2037	2,952,345
3133EF-XK-8	FEDERAL FARM CREDIT BANKS FUND FFCB 3.5		1.A	3,995,440	4,000,000	3,555,300	3,996,972		180			3.500	3.507	FA	57,944	140,000	01/26/2016	02/02/2039	4,070,000
3133EG-H2-4	FEDERAL FARM CREDIT BANKS FUND FFCB 2.83	M	1.A	11,935,300	13,000,000	11,205,649	12,325,061		50,016			2.830	3.401	JD	12,263	367,900	02/22/2017	12/19/2036	13,183,950
3133EH-BB-8	FEDERAL FARM CREDIT BANKS FUND FFCB 3.45	RA	1.A	2,500,000	2,500,000	2,242,283	2,500,000					3.450	3.450	MS	28,510	86,250	02/23/2017	03/02/2038	2,543,125
3133EH-L9-2	FEDERAL FARM CREDIT BANKS FUND FFCB 3.19		1.A	2,000,000	2,000,000	1,782,736	2,000,000					3.190	3.190	JJ	27,469	63,800	10/20/2017	01/26/2037	2,031,900
3133EH-NZ-2	FEDERAL FARM CREDIT BANKS FUND FFCB 3.08	RA	1.A	8,383,590	9,000,000	8,144,622	8,611,833		33,798			3.080	3.622	JD	7,700	277,200	06/04/2018	06/21/2035	9,138,600
3133EJ-3E-7	FEDERAL FARM CREDIT BANK FFCB 3.98 12/19	0	1.A	10,000,000	10,000,000	9,681,800	10,000,000					3.980	3.980	JD	13,267	398,000	12/11/2018	12/19/2033	10,199,000
3133EJ-A5-8	FEDERAL FARM CREDIT BANK FFCB 4.08 09/20	M	1.A	7,200,000	7,200,000	6,667,920	7,200,000					4.080	4.080	MS	82,416	293,760	09/12/2018	09/20/2038	7,346,880
3133EJ-AM-1	FEDERAL FARM CREDIT BANK FFCB 3.38 01/26	M	1.A	5,500,000	5,500,000	4,528,794	5,500,000					3.380	3.380	JJ	80,040	185,900	01/19/2018	01/26/2043	5,592,950
3133EJ-BG-3	FEDERAL FARM CREDIT BANK FFCB 3.71 02/02	CF	1.B FE	5,000,000	5,000,000	4,121,360	5,000,000					3.710	3.710	FA	76,776	185,500	01/24/2018	02/02/2043	5,092,750
3133EJ-C2-3	FEDERAL FARM CREDIT BANK FFCB 4 09/26/33	M	1.A	15,992,000	16,000,000	15,536,480	15,995,287		511			4.000	4.004	MS	168,889	640,000	09/19/2018	09/26/2033	16,320,000
3133EJ-C8-0	FEDERAL FARM CREDIT BANK FFCB 4.15 09/27	CF	1.A	4,996,250	5,000,000	4,653,050	4,997,289		159			4.150	4.156	MS	54,181	207,500	09/28/2018	09/27/2038	5,103,750
3133EJ-EQ-8	FEDERAL FARM CREDIT BANK FFCB 3.53 03/02	CF	1.A	3,895,047	3,900,000	3,679,104	3,896,967		276			3.530	3.540	MS	45,508	137,670	02/23/2018	03/02/2035	3,968,835
3133EJ-ER-6	FEDERAL FARM CREDIT BANK FFCB 3.57 03/02	RA	1.A	7,100,000	7,100,000	6,446,949	7,100,000					3.570	3.570	MS	83,786	253,470	02/23/2018	03/02/2038	7,226,735
3133EJ-ES-4	FEDERAL FARM CREDIT BANK FFCB 3.67 03/05	RA	1.A	6,492,119	6,450,000	5,582,946	6,482,134		(1,438)			3.670	3.629	MS	76,275	236,715	02/26/2018	03/05/2042	6,568,358
3133EJ-HY-8	FEDERAL FARM CREDIT BANK FFCB 3.43 09/28		1.A	5,991,480	6,000,000	5,568,414	5,994,642		456			3.430	3.441	MS	53,165	205,800	03/22/2018	09/28/2035	6,102,900
3133EJ-PJ-2	FEDERAL FARM CREDIT BANK FFCB 3.67 05/16	M	1.A	6,000,000	6,000,000	5,979,450	6,000,000					3.670	3.670	MN	27,525	220,200	06/07/2018	05/16/2028	6,110,100
3133EJ-PP-8	FEDERAL FARM CREDIT BANK FFCB 3.56 05/17	M	1.A	9,989,030	10,000,000	9,669,450	9,993,881		713			3.560	3.570	MN	43,511	356,000	05/10/2018	05/17/2033	10,178,000
3133EJ-RM-3	FEDERAL FARM CREDIT BANK FFCB 3.65 06/12	M	1.A	9,885,150	9,900,000	9,861,647	9,895,853		1,591			3.650	3.668	JD	19,071	361,350	06/06/2018	06/12/2028	10,080,675

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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
3133EJ-SF-7	FEDERAL FARM CREDIT BANK FFCB 3.99 06/20	M	1.A	18,747,500	18,750,000	18,239,363	18,748,571		161			3.990	3.991	JD	22,859	748,125	06/14/2018	06/20/2033	19,124,063
3133EJ-V2-2	FEDERAL FARM CREDIT BANK FFCB 4.07 11/21	CF	1.A	4,000,000	4,000,000	3,887,288	4,000,000					4.070	4.070	MN	18,089	162,800	11/14/2018	11/21/2033	4,081,400
3133EJ-VS-5	FEDERAL FARM CREDIT BANK FFCB 4.14 08/02		1.A	2,000,000	2,000,000	1,862,650	2,000,000					4.140	4.140	FA	34,270	82,800	07/24/2018	08/02/2038	2,041,400
3133EJ-XQ-7	FEDERAL FARM CREDIT BANK FFCB 4.04 08/23	CF	1.A	3,998,000	4,000,000	3,694,816	3,998,576		85			4.040	4.044	FA	57,458	161,600	08/28/2018	08/23/2038	4,080,800
3133EK-4S-2	FEDERAL FARM CREDIT BANK FFCB 2.58 10/30		1.B FE	1,521,000	2,000,000	1,730,360	1,619,360		33,035			2.580	5.308	AO	8,743	51,600	11/08/2022	10/30/2034	2,025,800
3133EK-F6-8	FEDERAL FARM CREDIT BANK FFCB 2.6 09/06/	CF	1.A	3,233,145	4,650,000	3,608,000	3,413,431		59,959			2.600	5.369	MS	38,621	120,900	10/26/2022	09/06/2039	4,710,450
3133EK-HS-8	FEDERAL FARM CREDIT BANK FFCB 3.65 04/22	M	1.A	4,747,625	4,750,000	4,194,782	4,748,238		101			3.650	3.654	AO	33,230	173,375	04/15/2019	04/22/2039	4,836,688
3133EK-NK-8	FEDERAL FARM CREDIT BANK FFCB 3.49 06/03	M	1.A	11,482,750	11,500,000	9,971,915	11,487,166		738			3.490	3.500	JD	31,216	401,350	05/22/2019	06/03/2039	11,700,675
3133EK-T5-5	FEDERAL FARM CREDIT BANK FFCB 2.53 09/25		1.B FE	1,515,020	2,000,000	1,726,534	1,615,746		33,813			2.530	5.308	MS	13,493	50,600	11/08/2022	09/25/2034	2,025,300
3133EK-VA-1	FEDERAL FARM CREDIT BANK FFCB 2.99 07/18	M	1.A	18,977,200	19,000,000	17,079,974	18,985,778		1,440			2.990	3.000	JJ	257,223	568,100	07/11/2019	07/18/2034	19,284,050
3133EL-3Q-5	FEDERAL FARM CREDIT BANK FFCB 1.95 08/13	M	1.B FE	32,175,215	32,365,000	22,414,737	32,218,595		8,554			1.950	1.986	FA	241,928	631,118	01/21/2021	08/13/2040	32,680,559
3133EL-5B-6	FEDERAL FARM CREDIT BANK FFCB 2 08/27/40	M	1.B FE	11,970,000	12,000,000	8,365,020	11,976,879		1,344			2.000	2.015	FA	82,667	240,000	08/31/2020	08/27/2040	12,120,000
3133EL-6C-3	FEDERAL FARM CREDIT BANK FFCB 1.73 09/10	M	1.B FE	9,738,410	11,000,000	8,627,542	10,051,256		84,359			1.730	2.750	MS	58,676	190,300	02/23/2022	09/10/2035	11,095,150
3133EL-B8-6	FEDERAL FARM CREDIT BANK FFCB 1.4 05/28/	M	1.B FE	7,137,572	8,825,000	7,965,436	7,754,841		215,178			1.400	4.461	MN	11,325	123,550	12/30/2022	05/28/2030	8,886,775
3133EL-E9-1	FEDERAL FARM CREDIT BANK FFCB 1.8 06/04/	M	1.A	2,202,750	2,500,000	1,989,858	2,276,839		20,330			1.800	2.889	JD	3,375	45,000	03/16/2022	06/04/2035	2,522,500
3133EL-KF-0	FEDERAL FARM CREDIT BANK FFCB 2.76 02/03	RA	1.B FE	2,409,952	2,090,000	1,411,431	2,365,277		(8,745)			2.760	2.063	FA	23,715	57,684	09/08/2020	02/03/2050	2,118,842
3133EL-SV-7	FEDERAL FARM CREDIT BANK FFCB 2.23 03/12	RA	1.A	2,193,337	3,055,000	2,542,958	2,362,579		56,861			2.230	5.388	MS	20,627	68,127	11/08/2022	03/12/2035	3,089,063
3133EL-Y6-5	FEDERAL FARM CREDIT BANK FFCB 1.65 07/23	RA	1.B FE	6,589,000	10,000,000	7,818,900	7,232,374		216,260			1.650	5.393	JJ	72,417	165,000	11/08/2022	07/23/2035	10,082,500
3133EL-Z9-8	FEDERAL FARM CREDIT BANK FFCB 1.99 07/30	O	1.A	4,044,000	6,000,000	4,185,780	4,270,431		80,695			1.990	4.753	JJ	50,082	119,400	01/24/2023	07/30/2040	6,059,700
3133EM-2B-7	FEDERAL FARM CREDIT BANK FFCB 2.45 08/09	M	1.B FE	18,231,750	18,250,000	13,262,074	18,235,034		778			2.450	2.456	FA	176,366	447,125	08/03/2021	08/09/2041	18,473,563
3133EM-2H-4	FEDERAL FARM CREDIT BANK FFCB 2.22 08/12	M	1.B FE	13,346,810	16,000,000	12,881,728	13,816,229		153,772			2.220	3.725	FA	137,147	355,200	11/01/2022	08/12/2036	16,177,600
3133EM-3L-4	FEDERAL FARM CREDIT BANK FFCB 2.35 08/24	M	1.B FE	7,491,125	7,500,000	4,655,985	7,492,331		285			2.350	2.356	FA	62,177	176,250	09/10/2021	08/24/2046	7,588,125
3133EM-4H-2	FEDERAL FARM CREDIT BANK FFCB 2.2 09/02/		1.B FE	14,528,175	14,550,000	11,672,723	14,533,756		1,336			2.200	2.212	MS	105,811	320,100	08/26/2021	09/02/2036	14,710,050
3133EM-5J-7	FEDERAL FARM CREDIT BANK FFCB 2.4 09/16/	M	1.B FE	19,985,000	20,000,000	14,369,480	19,987,644		640			2.400	2.405	MS	140,000	480,000	09/09/2021	09/16/2041	20,240,000
3133EM-A4-4	FEDERAL FARM CREDIT BANK FFCB 2.49 05/19	O	1.B FE	2,125,877	2,795,000	2,325,884	2,221,755		41,106			2.490	5.053	MN	8,119	69,596	08/02/2023	05/19/2036	2,829,798
3133EM-AP-7	FEDERAL FARM CREDIT BANK FFCB 1.99 09/24	O	1.B FE	4,529,211	6,050,000	4,201,586	4,688,742		61,219			1.990	3.922	MS	32,440	120,395	08/03/2023	09/24/2040	6,110,198
3133EM-CV-2	FEDERAL FARM CREDIT BANK FFCB 2 10/15/40	CF	1.B FE	3,339,313	3,600,000	2,499,793	3,391,451		11,555			2.000	2.470	AO	15,200	72,000	04/09/2021	10/15/2040	3,636,000
3133EM-GU-0	FEDERAL FARM CREDIT BANK FFCB 2.1 11/19/		1.B FE	332,928	360,000	252,843	337,607		1,217			2.100	2.607	MN	882	7,560	01/04/2022	11/19/2040	363,780

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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-JE-3	FEDERAL FARM CREDIT BANK FFCB 2.08 11/30		1.B FE	295,040	320,000	224,418	299,345		1,120			2.080	2.605	MN	573	6,656	01/04/2022	11/30/2040	323,328
3133EM-L5-9	FEDERAL FARM CREDIT BANK FFCB 2.7 06/21/	RA	1.B FE	10,000,000	10,000,000	7,545,440	10,000,000					2.700	2.700	JD	7,500	270,000	10/20/2021	06/21/2041	10,135,000
3133EM-LL-4	FEDERAL FARM CREDIT BANK FFCB 2.07 12/21	M	1.B FE	5,470,102	5,791,000	4,038,985	5,532,648		14,078			2.070	2.426	JD	3,330	119,874	05/11/2021	12/21/2040	5,850,937
3133EM-NM-0	FEDERAL FARM CREDIT BANK FFCB 1.84 01/25	RA	1.B FE	1,824,200	2,000,000	1,573,530	1,867,069		11,418			1.840	2.594	JJ	15,947	36,800	02/08/2022	01/25/2036	2,018,400
3133EM-NS-7	FEDERAL FARM CREDIT BANK FFCB 2.1 01/28/	M	1.B FE	7,820,932	8,020,000	5,609,437	7,858,521		8,746			2.100	2.257	JJ	71,579	168,420	01/04/2022	01/28/2041	8,104,210
3133EM-R9-5	FEDERAL FARM CREDIT BANK FFCB 2.31 07/14	M	1.B FE	31,882,520	32,850,000	26,725,413	32,057,500		56,912			2.310	2.551	JJ	352,015	758,835	10/06/2022	07/14/2036	33,229,418
3133EM-VU-3	FEDERAL FARM CREDIT BANK FFCB 2.5 04/14/	RA	1.B FE	3,193,274	3,220,000	2,687,776	3,199,820		1,694			2.500	2.570	AO	17,218	80,500	01/10/2022	04/14/2036	3,260,250
3133EM-VZ-2	FEDERAL FARM CREDIT BANK FFCB 2.52 04/13	CF	1.B FE	1,474,260	1,500,000	1,018,652	1,477,891		817			2.520	2.614	AO	8,190	37,800	05/13/2021	04/13/2046	1,518,900
3133EM-Y4-8	FEDERAL FARM CREDIT BANK FFCB 2.65 08/03		1.B FE	7,000,000	7,000,000	4,622,884	7,000,000					2.650	2.650	FA	76,261	185,500	07/28/2021	08/03/2046	7,092,750
3133EN-A3-4	FEDERAL FARM CREDIT BANK FFCB 5.12 07/14		1.B FE	7,000,000	7,000,000	6,804,252	7,000,000					5.120	5.120	JJ	166,258	358,400	07/06/2022	07/14/2042	7,179,200
3133EN-AM-2	FEDERAL FARM CREDIT BANK FFCB 2.34 10/14	M	1.B FE	7,175,200	10,000,000	8,111,790	7,652,802		158,691			2.340	5.213	AO	50,050	234,000	10/26/2022	10/14/2036	10,117,000
3133EN-CF-5	FEDERAL FARM CREDIT BANK FFCB 2.55 10/26	RA	1.B FE	1,323,040	2,000,000	1,290,434	1,374,424		16,826			2.550	4.981	AO	9,208	51,000	10/11/2022	10/26/2046	2,025,500
3133EN-ED-8	FEDERAL FARM CREDIT BANK FFCB 2.58 11/17	0	1.B FE	3,996,000	4,000,000	3,322,668	3,996,950		240			2.580	2.588	MN	12,613	103,200	11/12/2021	11/17/2036	4,051,600
3133EN-EE-6	FEDERAL FARM CREDIT BANK FFCB 2.48 11/17	M	1.B FE	10,899,570	11,000,000	9,043,551	10,922,985		6,071			2.480	2.554	MN	33,342	272,800	01/10/2022	11/17/2036	11,136,400
3133EN-FS-4	FEDERAL FARM CREDIT BANK FFCB 2.78 12/01	RA	1.B FE	2,000,000	2,000,000	1,691,006	2,000,000					2.780	2.780	JD	4,633	55,600	12/03/2021	12/01/2036	2,027,800
3133EN-HK-9	FEDERAL FARM CREDIT BANK FFCB 2.74 12/15		1.B FE	3,765,700	5,000,000	4,207,580	3,970,666		68,095			2.740	5.233	JD	6,089	137,000	10/26/2022	12/15/2036	5,068,500
3133EN-JN-1	FEDERAL FARM CREDIT BANK FFCB 2.59 12/30	0	1.B FE	4,409,300	5,000,000	3,668,370	4,473,675		21,076			2.590	3.384	JD	360	129,500	10/11/2022	12/30/2041	5,064,750
3133EN-JY-7	FEDERAL FARM CREDIT BANK FFCB 2.68 01/05	M	1.B FE	24,981,250	25,000,000	20,865,875	24,985,528		1,116			2.680	2.686	JJ	327,556	670,000	12/28/2021	01/05/2037	25,335,000
3133EN-KF-6	FEDERAL FARM CREDIT BANK FFCB 2.69 01/11	RA	1.B FE	14,981,250	15,000,000	12,799,905	14,985,876		1,211			2.690	2.701	JJ	190,542	403,500	01/04/2022	01/11/2036	15,201,750
3133EN-LH-1	FEDERAL FARM CREDIT BANK FFCB 2.82 01/24	M	1.B FE	11,485,625	11,500,000	8,664,629	11,487,855		590			2.820	2.828	JJ	141,431	324,300	01/12/2022	01/24/2042	11,662,150
3133EN-MU-1	FEDERAL FARM CREDIT BANK FFCB 2.75 02/02	RA	1.B FE	2,370,090	3,000,000	2,517,642	2,477,640		34,993			2.750	4.793	FA	34,146	82,500	10/06/2022	02/02/2037	3,041,250
3133EN-MV-9	FEDERAL FARM CREDIT BANK FFCB 2.93 02/03	M	1.B FE	15,980,000	16,000,000	12,240,096	15,983,052		814			2.930	2.938	FA	192,729	468,800	01/27/2022	02/03/2042	16,234,400
3133EN-PF-1	FEDERAL FARM CREDIT BANK FFCB 3.44 02/24	M	1.B FE	26,966,250	27,000,000	22,118,076	26,971,093		1,319			3.440	3.449	FA	327,660	928,800	02/14/2022	02/24/2042	27,464,400
3133EN-SR-2	FEDERAL FARM CREDIT BANK FFCB 3.7 03/24/	RA	1.B FE	20,224,688	20,250,000	17,174,167	20,228,153		966			3.700	3.709	MS	201,881	749,250	03/17/2022	03/24/2042	20,624,625
3133EN-TF-7	FEDERAL FARM CREDIT BANK FFCB 4 04/04/42	M	1.B FE	6,599,600	7,000,000	6,179,516	6,650,047		14,437			4.000	4.435	AO	67,667	280,000	04/19/2022	04/04/2042	7,140,000
3133EP-AY-1	FEDERAL FARM CREDIT BANK FFCB 4.94 02/17	0	1.B FE	11,200,000	11,200,000	11,014,102	11,200,000					4.940	4.940	FA	205,943	553,280	02/09/2023	02/17/2038	11,476,640
3134A4-NS-9	FEDERAL HOME LOAN BANK FRESTP 0 01/15/31		1.A	812,288	1,250,000	1,027,426	1,051,553		35,465				3.460	N/A			06/21/2018	01/15/2031	1,250,000
3134GS-AT-2	FEDERAL HOME LOAN BANKS FHLMC 2.7 12/28/	M	1.A	37,820,000	40,000,000	32,780,000	38,537,988		99,501			2.700	3.067	JD	214,038	874,962	12/14/2017	12/28/2037	40,540,000

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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
3134GV-5K-0	FEDERAL HOME LOAN BANKS FHLMC 2.22 07/13	M	1.A	30,000,000	30,000,000	21,633,870	30,000,000					2.220	2.217	JJ	310,800	666,000	07/01/2020	07/13/2040	30,333,000
3134GV-6J-2	FEDERAL HOME LOAN BANKS FHLMC 2.15 07/13	RA	1.B FE	32,926,850	33,250,000	23,760,616	32,980,697		14,502			2.150	2.210	JJ	333,608	714,875	02/15/2022	07/13/2040	33,607,438
3134GW-6D-3	FEDERAL HOME LOAN BANKS FHLMC 2 10/29/40	CF	1.B FE	2,991,625	3,250,000	2,254,330	3,043,151		11,380			2.000	2.517	AO	11,194	65,000	04/01/2021	10/29/2040	3,282,500
3134GW-QH-2	FEDERAL HOME LOAN BANKS FHLMC 1.54 08/17	0	1.B FE	3,533,150	5,000,000	3,861,365	3,814,436		95,856			1.540	4.619	FA	28,661	77,000	12/02/2022	08/17/2035	5,038,500
3134GW-S9-8	FEDERAL HOME LOAN BANKS FHLMC 2.25 09/15	CF	1.B FE	1,183,125	1,250,000	706,015	1,190,394		1,724			2.250	2.510	MS	8,281	28,125	08/10/2021	09/15/2050	1,264,063
3134GW-TJ-5	FEDERAL HOME LOAN BANKS FHLMC 1 1/4 06/2	M	1.B FE	7,982,000	10,000,000	8,942,540	8,711,894		254,354			1.250	4.452	MS	33,333	125,000	12/30/2022	06/25/2030	10,031,250
31358C-5P-7	FEDERAL HOME LOAN BANKS FNMASC 0 02/06/3	RA	1.A	1,306,499	2,465,000	1,572,512	1,766,510		57,340				3.327	N/A			11/09/2016	02/06/2036	2,465,000
31358C-5R-3	FEDERAL HOME LOAN BANKS FNMASC 0 02/06/3	RA	1.A	1,258,112	2,468,000	1,492,841	1,705,670		55,851				3.357	N/A			11/09/2016	02/06/2037	2,468,000
31358D-JP-0	FEDERAL HOME LOAN BANKS FNMAP 0 07/15/37		1.A	4,720,690	8,000,000	4,721,800	5,701,118		162,360				2.916	N/A			12/08/2020	07/15/2037	8,000,000
31359M-EA-7	FEDERAL HOME LOAN BANK FNMA 6.16 08/07/2		1.A	745,910	700,000	744,249	710,932		(3,812)			6.160	5.507	FA	17,248	43,120	10/01/2013	08/07/2028	721,560
31359Y-QK-6	FEDERAL HOME LOAN BANK FNMASC 0 07/15/32		1.A	1,872,240	3,000,000	2,296,143	2,417,488		78,511				3.329	N/A			04/03/2018	07/15/2032	3,000,000
3135GA-CR-0	FEDERAL HOME LOAN BANKS FNMA 1.9 01/25/3	M	1.B FE	8,752,680	12,000,000	9,499,728	9,345,512		202,329			1.900	4.681	JJ	98,800	228,000	12/05/2022	01/25/2036	12,114,000
3136F1-EQ-9	FEDERAL HOME LOAN BANK FNMA 0 03/17/31		1.B FE	4,165,125	7,250,000	5,904,154	6,017,431		211,372				3.608	N/A			09/16/2015	03/17/2031	7,250,000
3136G4-2Q-5	FEDERAL HOME LOAN BANKS FNMA 1 5/8 08/24	0	1.A	2,586,188	3,750,000	2,916,859	2,765,982		77,257			1.625	5.104	FA	21,497	60,938	08/03/2023	08/24/2035	3,780,469
31422B-6Y-1	FARMER MAC FAMCA 2.25 02/08/46	CF	1.A	1,000,000	1,000,000	616,442	1,000,000					2.250	2.250	FA	8,938	22,500	01/15/2021	02/08/2046	1,011,250
31422B-SZ-4	FARMER MAC FAMCA 3.2 01/21/50	CF	1.A	4,500,000	4,500,000	3,128,184	4,500,000					3.200	3.198	JJ	64,000	144,000	01/14/2020	01/21/2050	4,572,000
880591-DZ-2	FEDERAL HOME LOAN BANKS TVA 5.375 04/01/		1.A	1,988,640	2,000,000	2,022,000	1,990,216		126			5.375	5.408	AO	26,875	107,500	03/29/2006	04/01/2056	2,053,750
880591-EH-1	FEDERAL HOME LOAN BANKS TVA 5.25 09/15/3	CF	1.A	29,000,206	22,660,000	24,017,583	26,922,614		(238,715)			5.250	3.509	MS	350,286	1,189,650	04/26/2018	09/15/2039	23,254,825
880591-EP-3	FEDERAL HOME LOAN BANKS TVA 3 1/2 12/15/	M	1.A	13,303,144	15,000,000	12,461,430	13,500,059		58,783			3.500	4.339	JD	23,333	525,000	06/30/2022	12/15/2042	15,262,500
880591-ES-7	FEDERAL HOME LOAN BANKS TVA 4.25 09/15/6	M	1.A	35,655,893	34,000,000	27,956,942	35,579,985		(22,671)			4.250	3.996	MS	425,472	1,445,000	05/19/2021	09/15/2065	34,722,500
880591-EY-4	FEDERAL HOME LOAN BANKS TVA 4 1/4 09/15/	M	1.A	10,513,440	11,000,000	9,399,610	10,516,963		3,397			4.250	4.627	MS	137,653	467,500	10/05/2022	09/15/2052	11,233,750
88059E-4X-9	FEDERAL HOME LOAN BANKS TVAS 0 09/15/26	0	1.A	448,618	592,000	576,763	577,364		20,126				3.580	N/A			11/20/2018	09/15/2026	592,000
88059E-4Z-4	FEDERAL HOME LOAN BANKS TVAS 0 09/15/27	0	1.A	428,845	592,000	556,196	556,205		19,972				3.690	N/A			11/20/2018	09/15/2027	592,000
88059E-5B-6	FEDERAL HOME LOAN BANKS TVAS 0 09/15/28	0	1.A	411,736	592,000	534,706	535,621		19,451				3.733	N/A			11/20/2018	09/15/2028	592,000
88059E-5D-2	FEDERAL HOME LOAN BANKS TVAS 0 09/15/29	0	1.A	1,090,478	1,612,000	1,396,077	1,418,139		48,185				3.487	N/A			11/20/2018	09/15/2029	1,612,000
88059E-5F-7	FEDERAL HOME LOAN BANKS TVAS 0 09/15/30	0	1.A	380,538	592,000	491,357	496,493		18,221				3.774	N/A			11/20/2018	09/15/2030	592,000
88059E-5H-3	FEDERAL HOME LOAN BANKS TVAS 0 09/15/31	0	1.A	365,560	592,000	469,637	477,661		17,633				3.797	N/A			11/20/2018	09/15/2031	592,000
88059E-5K-6	FEDERAL HOME LOAN BANKS TVAS 0 09/15/32	0	1.A	351,411	592,000	446,492	459,614		17,026				3.811	N/A			11/20/2018	09/15/2032	592,000
88059E-5L-4	FEDERAL HOME LOAN BANKS TVAS 0 03/15/33		1.A	607,186	1,020,000	745,352	796,487		26,877				3.462	N/A			02/02/2018	03/15/2033	1,020,000

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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
88059E-5M-2	FEDERAL HOME LOAN BANKS TVAS 0 09/15/33	0	1.A	337,618	592,000	421,368	442,060		16,442				3.826	N/A			11/20/2018	09/15/2033	592,000
88059E-5N-0	FEDERAL HOME LOAN BANKS TVAS 0 03/15/34		1.A	1,162,561	1,971,000	1,365,686	1,490,694		49,884				3.433	N/A			05/01/2019	03/15/2034	1,971,000
88059E-5P-5	FEDERAL HOME LOAN BANKS TVAS 0 09/15/34	0	1.A	324,298	592,000	399,416	425,068		15,871				3.842	N/A			11/20/2018	09/15/2034	592,000
88059E-5R-1	FEDERAL HOME LOAN BANKS TVAS 0 09/15/35	0	1.A	1,148,886	2,112,000	1,354,223	1,494,319		52,301				3.595	N/A			05/13/2019	09/15/2035	2,112,000
88059E-5T-7	FEDERAL HOME LOAN BANKS TVAS 0 09/15/36	0	1.A	296,770	592,000	360,330	390,948		14,863				3.914	N/A			11/20/2018	09/15/2036	592,000
88059E-5U-4	FEDERAL HOME LOAN BANKS TVAS 0 03/15/37		1.A	520,445	1,020,000	602,769	687,515		23,782				3.552	N/A			02/02/2018	03/15/2037	1,020,000
88059E-5W-0	FEDERAL HOME LOAN BANKS TVAS 0 03/15/38	CF	1.A	502,993	1,020,000	572,385	664,135		22,941				3.546	N/A			02/02/2018	03/15/2038	1,020,000
88059E-E2-6	FEDERAL HOME LOAN BANKS TVAS 0 10/01/42	0	1.A	1,294,841	3,369,000	1,423,460	1,460,936		71,088				5.051	N/A			07/28/2023	10/01/2042	3,369,000
88059E-E3-4	FEDERAL HOME LOAN BANKS TVAS 0 04/01/43	0	1.A	1,313,919	3,505,000	1,436,055	1,482,462		72,136				5.051	N/A			07/28/2023	04/01/2043	3,505,000
88059E-E5-9	FEDERAL HOME LOAN BANKS TVAS 0 04/01/44	0	1.A	2,359,107	6,615,000	2,559,932	2,661,721		129,518				5.051	N/A			07/28/2023	04/01/2044	6,615,000
88059E-E7-5	FEDERAL HOME LOAN BANKS TVAS 0 04/01/45	0	1.A	2,246,712	6,622,000	2,419,076	2,534,905		123,346				5.051	N/A			07/28/2023	04/01/2045	6,622,000
88059E-E8-3	FEDERAL HOME LOAN BANKS TVAS 0 10/01/45	0	1.A	1,151,271	3,479,000	1,238,093	1,298,949		63,206				5.051	N/A			07/28/2023	10/01/2045	3,479,000
88059E-E9-1	FEDERAL HOME LOAN BANKS TVAS 0 04/01/46	0	1.A	2,136,026	6,618,000	2,289,854	2,410,029		117,273				5.051	N/A			07/28/2023	04/01/2046	6,618,000
88059E-M3-5	FEDERAL HOME LOAN BANKS TVAS 0 07/15/43	0	1.A	709,829	1,921,000	774,065	800,881		38,970				5.051	N/A			07/28/2023	07/15/2043	1,921,000
88059E-M4-3	FEDERAL HOME LOAN BANKS TVAS 0 01/15/44	0	1.A	577,016	1,601,000	626,412	651,032		31,678				5.051	N/A			07/28/2023	01/15/2044	1,601,000
88059E-M8-4	FEDERAL HOME LOAN BANKS TVAS 0 01/15/46	0	1.A	633,442	1,942,000	680,745	714,697		34,777				5.051	N/A			07/28/2023	01/15/2046	1,942,000
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-BG-5	FEDERAL HOME LOAN BANKS TVASP 0 05/01/30	CF	1.A	3,088,710	4,500,000	3,796,911	3,888,569		128,864				3.399	N/A			02/28/2019	05/01/2030	4,500,000
88059F-BP-5	FEDERAL HOME LOAN BANKS TVASP 0 04/01/56	M	1.A	6,269,218	27,229,000	5,258,818	7,311,883		302,131				4.272	N/A			03/03/2023	04/01/2056	27,229,000
88059F-BR-1	FEDERAL HOME LOAN BANKS TVASP 0 06/15/38	M	1.A	2,732,200	4,000,000	2,215,540	3,045,701		65,925				2.200	N/A			01/13/2021	06/15/2038	4,000,000
88059F-BS-9	FEDERAL HOME LOAN BANKS TVASP 0 09/15/39	0	1.A	22,506,084	44,415,000	22,906,814	28,057,390		921,954				3.370	N/A			02/04/2021	09/15/2039	44,415,000
88059F-BW-0	FEDERAL HOME LOAN BANKS TVASP 0 12/15/42	CF	1.A	3,911,100	9,611,000	4,011,458	5,087,370		187,334				3.787	N/A			12/28/2018	12/15/2042	9,611,000
88059F-CG-4	FEDERAL HOME LOAN BANKS TVASP 0 09/15/65	CF	1.A	2,761,738	17,787,000	2,038,710	3,162,275		126,484				4.135	N/A			03/31/2023	09/15/2065	17,787,000
0029999999 - Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				1,152,506,712	1,306,351,000	1,027,263,353	1,180,508,468		6,414,980			XXX	XXX	XXX	8,944,029	34,043,400	XXX	XXX	1,323,443,973
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities																			
168863-DS-4	REPUBLIC OF CHILE CHILE 3.1 05/07/41		1.F FE	6,702,421	6,777,000	5,214,563	6,715,688		3,042			3.100	3.175	MN	31,513	210,087	07/22/2021	05/07/2041	6,882,044
168863-DY-1	REPUBLIC OF CHILE CHILE 4.34 03/07/42	0	1.F FE	999,200	1,000,000	888,400	999,305		29			4.340	4.346	MS	13,743	43,400	03/02/2022	03/07/2042	1,021,700
45906M-2G-5	INTERNATIONAL BANK FOR RECONST IBRD 2.14		1.A FE	9,000,000	9,000,000	6,168,870	9,000,000					2.140	2.140	FEB	174,945	192,600	01/22/2021	02/04/2041	9,192,600
M0152V-AS-2	ABU DHABI NATIONAL ENERG	0	1.D FE	12,340,400	17,840,000	12,817,946	12,383,719		43,319			3.400	5.696	AO	104,463	303,280	07/29/2025	04/29/2051	18,143,280
P3143N-BW-3	CODELCO INC	0	2.A FE	10,003,350	9,800,000	10,537,548	10,002,543		(807)			6.780	6.618	JJ	310,072		07/29/2025	01/13/2055	10,132,220
V0055B-BD-6	AFRICA FINANCE CORP	0	1.G FE	10,046,275	9,900,000	10,144,035	10,041,489		(4,786)			5.550	5.126	AO	126,679	135,975	11/20/2025	10/08/2029	10,174,725

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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
Y68856-BF-2	PETRONAS CAPITAL LTD	0	1.G FE	12,251,163	12,300,000	12,931,605	12,252,673		1,510			5.848	5.876	AO	175,830	359,652	07/29/2025	04/03/2055	12,659,652
00388W-AK-7	EMIRATE OF ABU DHABI UNITED AR TAQAUH 3	0	1.D FE	21,700,000	21,700,000	15,545,880	21,700,000					3.400	3.400	AO	127,066	737,800	04/20/2021	04/29/2051	22,068,900
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y		1.C FE	16,016,251	16,850,000	16,298,500	16,028,732		11,371			5.250	5.592	AO	218,699	884,625	02/07/2025	10/02/2054	17,292,313
00787C-AE-2	AEROPUERTO INTL TOCUMEN AITOCU 5.125 08/		2.C FE	32,029,438	30,560,000	24,767,046	31,909,840		(30,107)			5.125	4.810	FA	609,078	1,566,200	11/15/2021	08/11/2061	1,097,009
02124T-AA-1	QATAR AIRWAYS ALTSTR TL SR USD	0	1.C PL	88,828,836	89,384,809	83,702,617	89,070,303		54,043			2.950	3.093	FMAN	344,256	2,636,852	04/09/2021	05/14/2031	4,323,748
02315J-AA-2	AMAZON CONSERVATION DAC ACDAC	0	1.D FE	17,800,000	17,800,000	18,410,540	17,800,000					6.034	6.034	JAJO	223,761	895,043	12/10/2024	01/16/2042	18,068,513
05330G-AA-2	PANAMA REPUBLIC OF AUTOPA 4.95 07/29/35	0	2.A FE	1,473,480	1,500,000	1,446,945	1,484,379		1,343			4.950	5.096	JJ	31,350	74,250	09/24/2015	07/29/2035	384,281
085209-AD-6	GOVERNMENT OF BERMUDA BERMUD 3.717 01/25		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
085209-AH-7	GOVERNMENT OF BERMUDA BERMUD 3.375 08/20		1.E FE	2,991,570	3,000,000	2,077,500	2,992,527		192			3.375	3.390	FA	36,844	101,250	08/17/2020	08/20/2050	3,050,625
085209-AJ-3	GOVERNMENT OF BERMUDA BERMUD 5 07/15/32	0	1.E FE	5,960,880	6,000,000	6,057,000	5,971,140		3,636			5.000	5.087	JJ	138,333	300,000	07/11/2022	07/15/2032	6,150,000
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375		1.B FE	491,600	491,600	489,973	491,600					4.375	4.374	MN	3,107	21,508	11/06/2012	11/09/2027	100,471
195325-BR-5	REPUBLIC OF COLOMBIA COLOM 5.625 02/26/4		3.B FE	7,901,100	6,260,000	5,058,080	7,650,305		(54,089)			5.625	3.875	FA	122,266	352,125	02/04/2021	02/26/2044	6,436,063
195325-DQ-5	REPUBLIC OF COLOMBIA COLOM 5.2 05/15/49		3.B FE	11,436,920	9,380,000	6,887,265	11,208,182		(48,869)			5.200	3.903	MN	62,325	487,760	02/05/2021	05/15/2049	9,623,880
195325-DX-0	REPUBLIC OF COLOMBIA COLOM 3.875 02/15/6		3.B FE	2,470,000	2,500,000	1,433,750	2,471,780		368			3.875	3.935	FA	36,597	96,875	02/05/2021	02/15/2061	2,548,438
21987B-BA-5	REPUBLIC OF CHILE CDEL 3.7 01/30/50 144A		2.A FE	426,696	385,000	273,369	421,727		(1,041)			3.700	3.125	JJ	5,975	14,245	11/24/2020	01/30/2050	392,123
21987B-BD-9	REPUBLIC OF CHILE CDEL 3.15 01/15/51 144		2.A FE	199,108	200,000	130,016	199,210		20			3.150	3.173	JJ	2,905	6,300	12/07/2020	01/15/2051	203,150
23330J-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7		2.B FE	480,131	435,000	375,775	475,334		(1,026)			4.700	4.079	MS	5,168	20,445	11/24/2020	09/30/2049	445,223
268317-AC-8	FRANCE EDF 6.95 01/26/39 144A		2.A FE	7,513,046	7,600,000	8,467,540	7,540,811		2,682			6.950	7.042	JJ	227,419	528,200	03/31/2009	01/26/2039	7,864,100
268317-AK-0	FRANCE EDF 4.875 01/22/44 144A		2.A FE	490,494	385,000	344,656	473,492		(3,576)			4.875	3.191	JJ	8,290	18,769	12/16/2020	01/22/2044	394,384
268317-AZ-7	ELECTRICITE DE FRANCE SA SERIES 144A	0	2.A FE	24,974,000	25,000,000	26,571,500	24,977,402		2,050			5.950	5.964	AO	285,104	1,487,500	04/15/2024	04/22/2034	25,743,750
279158-AE-9	REPUBLIC OF COLOMBIA ECOPET 7.375 09/18/		3.B FE	1,503,800	1,340,000	1,224,345	1,482,305		(4,849)			7.375	6.327	MS	28,275	98,825	02/10/2021	09/18/2043	1,389,413
279158-AJ-8	REPUBLIC OF COLOMBIA ECOPET 5.875 05/28/		3.B FE	18,009,775	15,540,000	11,559,344	17,705,947		(66,788)			5.875	4.766	MN	83,689	912,975	02/09/2021	05/28/2045	15,996,488
279158-AN-9	REPUBLIC OF COLOMBIA ECOPET 6.875 04/29/		3.B FE	1,309,040	1,280,000	1,298,296	1,294,114		(3,024)			6.875	6.556	AO	15,156	88,000	05/19/2020	04/29/2030	1,324,000
28504D-AC-7	ELECTRICITE DE FRANCE SA 144A N Y Y	0	2.A FE	9,989,700	10,000,000	10,834,200	9,991,806		848			6.250	6.264	MN	65,972	625,000	05/17/2023	05/23/2033	10,312,500
29135L-AJ-9	EMIRATE OF ABU DHABI ADGB 3.875 04/16/50	0	1.C FE	18,025,500	18,750,000	15,056,625	18,104,918		15,271			3.875	4.100	AO	151,367	726,563	04/08/2020	04/16/2050	19,113,281
29135L-AR-1	EMIRATE OF ABU DHABI ADGB 3 09/15/51 144	0	1.C FE	21,000,000	21,000,000	14,282,520	21,000,000					3.000	3.000	MS	185,500	630,000	09/08/2021	09/15/2051	21,315,000
29446M-AC-6	EQUINOR ASA EQNR 3 1/4 11/18/49	0	1.D FE	3,855,700	5,000,000	3,485,200	3,903,172		24,136			3.250	4.804	MN	19,410	162,500	12/27/2023	11/18/2049	5,081,250
31424E-AC-6	UNITED ARAB EMIRATES GOVT UAE 2.875 10/1		1.D FE	24,003,788	24,750,000	18,909,248	24,125,112		30,308			2.875	3.078	AO	142,313	711,563	10/06/2021	10/19/2041	25,105,781
40053X-AA-7	BOGOTA DISTRITO CAPITAL GEBCB 4.875 05/1		2.C FE	1,085,253	1,032,000	1,017,397	1,058,877		(6,026)			4.875	4.168	MN	6,429	50,310	04/14/2021	05/15/2030	1,057,155
455780-CU-8	REPUBLIC OF INDONESIA INDON 4.45 04/15/7		2.B FE	9,781,643	8,540,000	6,907,323	9,722,610		(12,209)			4.450	3.780	AO	80,229	380,030	05/10/2022	04/15/2070	8,730,015

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
45905U-R7-1	INTERNATIONAL BANK FOR RECONST IBRD 2.7	RA	1.A FE	55,135,500	59,000,000	47,866,110	56,401,680		175,917			2.700	3.144	JD	13,275	1,593,000	12/12/2017	12/28/2037	59,796,500
46513J-B5-9	STATE OF ISRAEL ISRAEL 4.5 04/03/20		1.F FE	2,000,000	2,000,000	1,490,840	2,000,000					4.500	4.500	AO	22,000	90,000	03/31/2020	04/03/2120	2,045,000
55276V-AK-8	MDC-GMTN COOPERATIEF UA MUBAUH 3.7 11/07		1.C FE	498,375	450,000	343,670	492,694		(1,227)			3.700	3.125	MN	2,498	16,650	01/22/2021	11/07/2049	458,325
62878U-2B-7	NBN CO LTD NBNAUS 2 5/8 05/05/31	0	1.D FE	19,028,846	23,902,000	21,954,943	20,220,139		568,265			2.625	6.041	MN	97,600	627,428	11/01/2023	05/05/2031	24,215,714
69370R-AJ-6	REPUBLIC OF INDONESIA PERTIJ 4.15 02/25/	0	2.B FE	47,709,819	50,675,000	37,610,478	47,668,553		2,736			4.150	4.457	FA	736,054	1,819,153	07/31/2025	02/25/2060	51,726,506
698299-BH-6	REPUBLIC OF PANAMA PANAMA 4.5 04/16/50	0	2.C FE	4,495,320	4,000,000	3,084,400	4,445,558		(11,799)			4.500	3.776	AO	37,500	180,000	06/23/2021	04/16/2050	1,363,333
698299-BL-7	REPUBLIC OF PANAMA PANAMA 3.87 07/23/60		2.C FE	3,311,730	3,000,000	1,983,300	3,290,994		(4,492)			3.870	3.388	JJ	50,955	116,100	01/20/2021	07/23/2060	3,058,050
698299-BR-4	REPUBLIC OF PANAMA PANAMA 3.298 01/19/33	0	2.C FE	1,000,000	1,000,000	876,600	1,000,000					3.298	3.298	JJ	14,841	32,980	01/11/2022	01/19/2033	1,016,490
706451-BG-5	UNITED MEXICAN STATES PEMEX 6.625 06/15/		3.A FE	572,905	780,000	740,160	617,869		9,872			6.625	10.084	JD	2,297	51,675	05/11/2020	06/15/2035	805,838
715638-DS-8	REPUBLIC OF PERU PERU 3.3 03/11/41	0	2.B FE	1,926,320	2,000,000	1,544,200	1,939,611		2,952			3.300	3.559	MS	20,167	66,000	03/03/2021	03/11/2041	2,033,000
715638-DW-9	REPUBLIC OF PERU PERU 3.6 01/15/72		2.B FE	8,538,000	9,000,000	5,695,200	8,552,545		3,496			3.600	3.830	JJ	149,400	324,000	11/24/2021	01/15/2072	9,162,000
715638-EC-2	REPUBLIC OF PERU	0	2.B FE	4,899,825	5,100,000	5,046,144	4,901,126		1,301			5.875	6.167	FA	119,018	149,813	07/29/2025	08/08/2054	5,249,813
71568Q-AB-3	PERUSAHAAN LISTRIK NEGAR PLNIJ 5.25 10/2		2.B FE	7,839,038	6,815,000	6,346,196	7,686,895		(35,178)			5.250	4.182	AO	66,588	357,788	07/15/2021	10/24/2042	6,993,894
71568Q-AD-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 5.25 05/1		2.B FE	7,796,063	6,710,000	6,124,217	7,676,604		(27,490)			5.250	4.220	MN	45,013	352,275	11/15/2021	05/15/2047	6,886,138
71568Q-AF-4	PERUSAHAAN LISTRIK NEGAR PLNIJ 6.15 05/2		2.B FE	910,350	680,000	690,438	884,650		(5,507)			6.150	4.086	MN	4,647	41,820	12/07/2020	05/21/2048	700,910
71568Q-AK-3	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.875 07/		2.B FE	14,105,937	12,700,000	10,894,412	13,966,070		(31,421)			4.875	4.201	JJ	282,046	619,125	10/08/2021	07/17/2049	13,009,563
71568Q-AM-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.375 02/	0	2.B FE	13,313,350	16,170,000	12,851,269	13,317,426		19,714			4.375	5.694	FA	286,905	427,656	07/29/2025	02/05/2050	16,523,719
71654Q-CP-5	PETROLEOS MEXICANOS PEMEX 6.5 01/23/29		3.A FE	276,000	400,000	406,400	341,306		14,949			6.500	12.410	JJ	11,411	26,000	04/28/2020	01/23/2029	413,000
71654Q-DC-3	UNITED MEXICAN STATES PEMEX 6.84 01/23/3		3.A FE	1,254,920	1,480,000	1,502,942	1,361,491		23,099			6.840	9.251	JJ	44,430	101,232	05/20/2020	01/23/2030	1,530,616
71654Q-DD-1	PETROLEOS MEXICANOS PEMEX 7.69 01/23/50		3.A FE	13,286,156	13,800,000	12,368,744	13,305,466		6,453			7.690	8.027	JJ	465,758	1,061,220	12/27/2023	01/23/2050	14,330,610
716743-AR-0	FEDERATION OF MALAYSIA PETMK 4.55 04/21/		1.G FE	403,450	320,000	281,901	393,864		(2,055)			4.550	3.163	AO	2,831	14,560	01/11/2021	04/21/2050	327,280
718286-CP-0	REPUBLIC OF THE PHILIPPINES PHILIP 3.2 0	0	2.B FE	7,436,175	7,500,000	5,390,100	7,444,192		1,889			3.200	3.250	JJ	116,667	240,000	06/28/2021	07/06/2046	7,620,000
74446W-AC-0	KINGDOM OF THAILAND PTTTB 3.7 07/16/70 R	0	2.A FE	25,123,601	29,860,000	20,516,693	25,118,800		7,271			3.700	4.483	JJ	506,376	684,315	07/31/2025	07/16/2070	30,412,410
74730D-AD-5	QATAR QPETRO 3.3 07/12/51 144A	0	1.C FE	52,042,000	52,000,000	36,361,520	52,038,061		(986)			3.300	3.296	JJ	805,567	1,716,000	11/29/2021	07/12/2051	52,858,000
74730D-AE-3	QATAR QPETRO 3.125 07/12/41 144A	0	1.C FE	39,254,614	39,400,000	30,339,970	39,279,714		5,924			3.125	3.150	JJ	578,003	1,231,250	06/30/2021	07/12/2041	40,015,625
77586R-AK-6	GOVERNMENT OF ROMANIA ROMANI 3 02/27/27	0	2.C FE	993,910	1,000,000	984,400	998,536		1,226			3.000	3.130	FA	10,333	30,000	01/19/2022	02/27/2027	1,015,000
77586R-AL-4	GOVERNMENT OF ROMANIA ROMANI 3.625 03/27	0	2.C FE	1,987,400	2,000,000	1,827,820	1,991,817		1,146			3.625	3.699	MS	18,931	72,500	01/19/2022	03/27/2032	2,036,250
804133-AB-2	KINGDOM OF SAUDI ARABIA SECO 5.06 04/08/		1.E FE	503,820	405,000	395,940	487,507		(3,435)			5.060	3.481	AO	4,725	20,493	11/24/2020	04/08/2043	415,247
80413T-AW-9	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6		1.E FE	12,912,335	12,960,000	8,253,187	12,915,353		643			3.450	3.467	FA	185,058	447,120	02/08/2021	02/02/2061	13,183,560

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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
91086Q-AZ-1	UNITED MEXICAN STATES MEX 5.75 10/12/10		2.B FE	23,549,581	19,000,000	15,929,220	23,530,978		(4,343)			5.750	4.624	AO	239,743	1,092,500	10/21/2021	10/12/2110	19,546,250
91087B-AN-0	UNITED MEXICAN STATES MEX 3.771 05/24/61	0	2.B FE	26,860,600	35,200,000	21,665,600	26,943,604		36,109			3.771	5.161	MN	136,426	1,006,857	07/29/2025	05/24/2061	35,863,696
91087B-AP-5	UNITED MEXICAN STATES MEX 3.75 04/19/71		2.B FE	2,858,100	3,100,000	1,824,257	2,865,374		1,754			3.750	4.120	AO	23,250	116,250	08/26/2021	04/19/2071	3,158,125
000000-00-0	REPUBLIC OF CHILE CHILE 3.5 04/15/53	0	1.F FE	6,000,000	6,000,000	4,283,100	6,000,000					3.500	3.500	AO	44,333	210,000	03/30/2021	04/15/2053	6,105,000
G463PS-AK-0	PEOPLE'S REPUBLIC OF CHINA HRINTH 4.95 1		3.B FE	5,022,290	6,500,000	5,961,280	5,065,662		43,372			4.950	6.808	MN		321,750	03/29/2021	11/07/2047	6,660,875
G781A6-AB-9	KINGDOM OF SAUDI ARABIA SECO 5.06 04/08/		1.E FE	9,850,050	8,400,000	8,199,576	9,637,357		(50,446)			5.060	3.872	AO	97,995	425,040	04/01/2022	04/08/2043	8,612,520
G781A6-AD-5	KINGDOM OF SAUDI ARABIA SECO 5.5 04/08/4		1.E FE	15,138,787	11,954,000	12,088,961	14,700,666		(103,142)			5.500	3.751	AO	151,583	657,470	01/19/2022	04/08/2044	12,282,735
MOR60A-AA-9	ABU DHABI DEVELOPMENT HO	0	1.C FE	12,284,800	13,180,000	12,748,619	12,291,293		6,493			5.250	5.731	AO	171,065	345,975	07/29/2025	10/02/2054	13,525,975
M28505-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 5.6		2.B FE	29,762,026	24,430,000	24,006,425	29,218,057		(125,224)			5.625	4.261	MS	366,450	1,233,563	11/17/2025	09/25/2048	25,117,094
M28505-AF-8	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7	0	2.B FE	20,902,443	21,776,000	18,811,154	20,795,686		(9,933)			4.700	4.974	MS	258,711	741,472	07/29/2025	09/30/2049	22,287,736
M4289D-JB-8	ABU DHABI DEVELOPMENT HOLDING TAQAUH 4 1		1.D FE	3,055,250	2,600,000	2,101,918	3,005,258		(11,458)			4.000	3.071	AO	25,422	104,000	08/19/2021	10/03/2049	2,652,000
M6320U-BA-6	KINGDOM OF SAUDI ARABIA KSA 4.5 04/22/60		1.E FE	7,685,377	7,340,000	5,865,995	7,677,299		(4,302)			4.500	4.244	AO	63,308	330,300	12/27/2023	04/22/2060	7,505,150
M6320U-BC-2	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6	0	1.E FE	22,538,236	31,920,000	20,291,225	22,586,357		36,342			3.450	5.231	FA	455,791	690,173	07/29/2025	02/02/2061	32,470,620
M6846H-AK-9	MDC-GMTN COOPERATIEF UA MUBAUH 3.7 11/07		1.C FE	19,267,845	17,606,000	13,445,790	19,081,478		(41,045)			3.700	3.194	MN	97,713	651,422	07/15/2021	11/07/2049	17,931,711
M6846H-AL-7	MDC-GMTN COOPERATIEF UA MUBAUH 3.95 05/2	0	1.C FE	22,392,018	24,960,000	19,856,928	22,302,529		2,360			3.950	4.612	MN	109,547	665,970	07/29/2025	05/21/2050	25,452,960
M8237R-AP-9	SAUDI ARABIAN OIL CO	0	1.E FE	18,708,938	20,000,000	19,374,600	18,712,772		3,834			5.875	6.322	JJ	535,278	193,875	11/24/2025	07/17/2064	20,587,500
M8489S-AN-7	STATE OF QATAR QATAR 4.4 04/16/50 REGS		1.C FE	4,001,680	3,240,000	2,864,363	3,919,087		(18,434)			4.400	3.156	AO	29,700	142,560	06/18/2021	04/16/2050	3,311,280
P3143N-AQ-7	REPUBLIC OF CHILE CDEL 4 1/4 07/17/42		2.A FE	4,267,800	4,800,000	3,970,080	4,327,536		17,772			4.250	5.141	JJ	92,933	204,000	06/07/2022	07/17/2042	4,902,000
P3143N-AZ-7	REPUBLIC OF CHILE CDEL 4.5 08/01/47 REGS		2.A FE	3,446,000	2,960,000	2,422,760	3,388,641		(13,523)			4.500	3.521	FA	55,500	133,200	06/24/2021	08/01/2047	3,026,600
P3143N-BB-9	REPUBLIC OF CHILE CDEL 4.375 02/05/49 RE		2.B FE	2,303,000	2,000,000	1,582,780	2,270,060		(7,743)			4.375	3.504	FA	35,486	87,500	06/25/2021	02/05/2049	2,043,750
P3143N-BF-0	REPUBLIC OF CHILE CDEL 3.7 01/30/50 REGS		2.B FE	14,872,900	14,200,000	10,102,164	14,801,856		(16,542)			3.700	3.435	JJ	220,376	525,400	09/16/2021	01/30/2050	14,462,700
X0645A-DC-3	BANK GOSPODARSTWA KRAJOW BGOSK 6.25 07/0	0	1.G FE	14,114,215	14,060,000	14,598,363	14,114,532		317			6.250	6.220	JJ	419,847		08/20/2025	07/09/2054	14,499,375
Y7082R-HK-8	REPUBLIC OF INDIA POWFIN 5.25 08/10/28 E		2.C FE	2,014,312	1,820,000	1,859,476	1,886,393		(23,796)			5.250	3.768	FA	37,424	95,550	02/13/2020	08/10/2028	1,867,775
Y7082R-KB-4	REPUBLIC OF INDIA POWFIN 3.35 05/16/31 G		2.C FE	586,164	600,000	562,914	591,697		1,375			3.350	3.636	MN	2,513	20,100	10/06/2021	05/16/2031	610,050
Y7140W-AG-3	REPUBLIC OF INDONESIA IDASAL 5.8 05/15/5	0	2.C FE	31,164,435	26,850,000	26,197,277	30,742,300		(94,127)			5.800	4.757	MN	198,988	1,405,630	07/29/2025	05/15/2050	27,628,650
Y7150M-AE-7	KINGDOM OF THAILAND PTTEPT 3.903 12/06/5	0	2.A FE	22,494,841	22,700,000	17,009,913	22,454,635		(6,008)			3.903	3.934	JD	61,526	840,121	07/15/2025	12/06/2059	23,142,991
Y7S650-LE-7	REPUBLIC OF INDIA RECLIN 4.625 03/22/28		2.C FE	990,915	930,000	935,152	948,548		(7,862)			4.625	3.683	MS	11,828	43,013	02/11/2020	03/22/2028	951,506
0039999999 - Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities				1,113,778,080	1,132,513,409	939,869,501	1,113,249,216		292,036			XXX	XXX	XXX	12,944,400	40,877,371	XXX	XXX	1,035,338,600
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)																			
010878-BA-3	ALAMEDA CALIF CA ALA 3.82 08/01/2038	M	1.A FE	7,623,344	7,650,000	7,069,289	7,631,918		1,331			3.820	3.847	FA	121,763	292,230	07/24/2018	08/01/2038	1,678,053

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010878-BT-2	ALAMEDA CALIF 010878BT2	0	1.A FE	7,000,000	7,000,000	6,596,380	7,000,000					4.545	4.544	FA	132,563	318,150	08/10/2022	08/01/2042	1,910,769
033636-CL-3	ANDERSON CNTY KANS UNI SCH DIS KS ADRSCD		1.E FE	2,000,000	2,000,000	2,005,520	2,000,000					6.214	6.214	MS	41,427	124,280	12/01/2010	09/01/2029	2,062,140
03667P-GG-1	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	1,925,000	1,925,000	1,580,233	1,925,000					2.768	2.768	FA	22,202	53,284	02/14/2020	08/01/2037	1,951,642
03667P-HU-9	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	2,000,000	2,000,000	1,562,920	2,000,000					2.769	2.769	FA	23,075	55,380	08/11/2021	08/01/2039	2,027,690
03667P-HV-7	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR		1.C FE	1,000,000	1,000,000	772,540	1,000,000					2.869	2.869	FA	11,954	28,690	08/11/2021	08/01/2040	1,014,345
047681-QU-8	ATLANTA & FULTON CNTY GA REC A GA ATLFAC	0	1.B FE	26,937,660	26,990,000	26,613,220	26,950,054		1,847			5.100	5.114	JD	114,708	1,410,228	12/26/2023	12/01/2047	2,152,348
073900-VA-7	BEAUFORT CNTY S C SCH DIST SC BEASCD 1.0		1.B FE	3,000,000	3,000,000	3,013,380	3,000,000					1.050	1.050	MS	9,275	31,500	11/13/2009	03/15/2026	3,015,750
084154-G8-0	BERKELEY CALIF UNI SCH DIST CA BERSCD 2	0	1.B FE	9,000,000	9,000,000	6,629,580	9,000,000					2.798	2.798	FA	104,925	251,820	09/22/2021	08/01/2045	938,699
088023-KZ-8	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD		1.B FE	2,323,700	4,425,000	3,140,113	3,179,228		107,815				3.480	N/A			11/03/2016	08/01/2035	4,425,000
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD		1.B FE	1,192,859	2,365,000	1,593,584	1,636,429		55,963				3.510	N/A			11/03/2016	08/01/2036	2,365,000
088023-LB-0	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD		1.B FE	3,159,275	6,525,000	4,174,043	4,346,134		149,823				3.539	N/A			11/03/2016	08/01/2037	6,525,000
088023-LC-8	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD		1.B FE	2,640,683	5,685,000	3,452,728	3,642,299		126,617				3.570	N/A			11/03/2016	08/01/2038	5,685,000
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD		1.B FE	1,552,120	4,000,000	2,246,800	2,250,525		93,300				4.279	N/A			03/17/2017	08/01/2039	4,000,000
088023-QC-3	BEVERLY HILLS CALIF UNI SCH DI CA BEVSCD	0	1.B FE	3,924,040	4,000,000	3,440,040	3,934,241		2,987			3.850	3.992	FA	64,167	154,000	03/25/2022	08/01/2042	1,473,029
088281-Q6-0	BEXAR CNTY TEX 088281Q60	0	1.A FE	1,351,600	2,000,000	1,507,500	1,447,094		31,007			2.118	5.153	JD	1,883	42,360	09/27/2022	06/15/2038	2,021,180
088365-LE-9	BEXAR CNTY TEX HOSP DIST 088365LE9		1.B FE	5,243,650	5,000,000	5,079,300	5,102,488		(45,486)			5.000	3.980	FA	94,444	250,000	09/09/2022	02/15/2047	1,129,909
13063A-5G-5	CALIFORNIA CA CAS 7.55 04/01/2039		1.C FE	1,081,108	700,000	849,506	953,640		(14,274)			7.550	4.000	AO	13,213	52,850	03/26/2015	04/01/2039	726,425
144393-MA-0	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD		1.D FE	491,611	485,000	491,693	489,887		(268)			4.000	3.904	FA	8,083	19,400	11/13/2018	08/01/2039	494,700
144393-MC-6	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD		1.D FE	1,428,556	1,415,000	1,423,801	1,425,461		(479)			4.000	3.936	FA	23,583	56,600	11/13/2018	08/01/2041	1,443,300
144393-MD-4	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD		1.D FE	1,804,266	1,790,000	1,794,654	1,801,206		(471)			4.000	3.948	FA	29,833	71,600	11/13/2018	08/01/2042	1,825,800
144393-ME-2	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD		1.D FE	2,361,790	2,345,000	2,342,819	2,358,400		(519)			4.000	3.955	FA	39,083	93,800	11/13/2018	08/01/2043	2,391,900
157411-SC-4	CHAFFEY CALIF JT UN HIGH SCH D CA CHFSCD	0	1.D FE	1,019,690	1,750,000	1,153,040	1,233,063		36,713				3.046	N/A			09/18/2019	08/01/2037	1,750,000
167486-ZQ-5	CHICAGO IL CHI 6.31 01/01/2044		1.E FE	2,523,600	2,000,000	2,035,602	2,397,545		(18,045)			6.314	4.489	JJ	63,140	126,280	11/02/2017	01/01/2044	495,064
178882-MW-3	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	811,503	1,415,000	892,964	978,081		31,028				3.250	N/A			03/12/2020	06/15/2037	1,415,000
178882-MX-1	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,320,411	2,395,000	1,434,366	1,595,099		51,211				3.290	N/A			03/12/2020	06/15/2038	2,395,000
178882-MY-9	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,014,146	1,915,000	1,087,452	1,227,925		39,892				3.330	N/A			03/12/2020	06/15/2039	1,915,000
178882-NA-0	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	574,620	1,000,000	497,310	669,070		17,173				2.617	N/A			02/20/2020	06/15/2041	1,000,000
178882-NC-6	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	821,563	1,535,000	671,332	961,078		25,437				2.700	N/A			02/20/2020	06/15/2043	1,535,000
178882-NE-2	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	950,896	1,885,000	729,061	1,113,345		29,726				2.725	N/A			03/05/2020	06/15/2045	1,885,000

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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
178882-NF-9	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,181,475	2,500,000	914,100	1,395,687		39,210				2.870	N/A			02/13/2020	06/15/2046	2,500,000
178882-NG-7	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	1,142,100	2,500,000	866,300	1,350,903		38,204				2.889	N/A			02/13/2020	06/15/2047	2,500,000
178882-NH-5	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD		1.B FE	2,175,900	4,750,000	1,561,045	2,555,073		69,575				2.780	N/A			03/05/2020	06/15/2048	4,750,000
178882-NJ-1	CLARK CNTY WASH SCH DIST NO 03 OR CLASCD	0	1.B FE	979,804	2,400,000	746,280	1,170,655		35,241				3.080	N/A			03/12/2020	06/15/2049	2,400,000
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR	0	1.B FE	3,561,840	8,000,000	3,735,040	4,264,902		148,623				3.581	N/A			05/10/2022	08/01/2043	8,000,000
190335-MA-4	COAST CMNTY COLLEGE DIST CALIF CA CSTHGR	0	1.B FE	900,000	900,000	754,902	900,000					2.881	2.881	FA	10,804	25,929	01/14/2022	08/01/2037	912,965
204736-FH-0	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	456,135	750,000	490,830	550,579		16,098				2.990	N/A			08/08/2019	06/01/2036	750,000
204736-FK-3	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		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-FN-7	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	774,015	1,500,000	730,170	938,693		28,111				3.064	N/A			08/14/2019	06/01/2041	1,500,000
204736-FP-2	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	964,640	2,000,000	911,400	1,181,965		37,268				3.230	N/A			08/08/2019	06/01/2042	2,000,000
204736-FQ-0	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	476,950	1,000,000	426,820	581,124		17,831				3.141	N/A			08/15/2019	06/01/2043	1,000,000
204736-FR-8	COMPTON UNIFIED SCHOOL DISTRIC CA COMSCD		1.D FE	896,000	2,000,000	800,600	1,100,529		35,124				3.270	N/A			08/08/2019	06/01/2044	2,000,000
226201-CZ-2	CRESTLINE OHIO EXMP VLG SCH DI OH CRESCD		1.B FE	3,000,000	3,000,000	3,060,630	3,000,000					1.630	1.630	JD	4,075	48,900	11/13/2009	09/15/2026	3,014,127
232723-HP-4	CYPRESS CALIF SCH DIST CA CYPSCD 0 08/01	0	1.D FE	1,611,840	6,000,000	1,892,760	2,424,709		115,684				4.949	N/A			08/21/2017	08/01/2048	122,022
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD		1.A FE	1,005,330	1,000,000	988,980	1,004,089		(186)			4.000	3.964	FA	15,111	40,000	11/15/2018	02/15/2043	270,164
235218-L6-9	CITY OF DALLAS TX TX DAL 0 02/15/2026		1.D FE	1,001,220	3,000,000	2,986,260	2,977,080		178,777				6.299	N/A			06/03/2008	02/15/2026	3,000,000
235218-L7-7	CITY OF DALLAS TX TX DAL 0 02/15/2027		1.D FE	935,910	3,000,000	2,874,240	2,797,361		169,008				6.330	N/A			06/03/2008	02/15/2027	3,000,000
235218-L8-5	CITY OF DALLAS TX TX DAL 0 02/15/2028		1.D FE	876,000	3,000,000	2,761,890	2,627,267		159,212				6.350	N/A			06/03/2008	02/15/2028	3,000,000
242559-QJ-4	DEARBORN MICH MI DEA 4 04/01/2043		1.D FE	3,073,590	3,000,000	3,002,400	3,019,967		(7,718)			4.000	3.711	AO	30,000	120,000	02/21/2018	04/01/2043	3,060,000
250375-MA-7	DESERT SANDS CALIF UNI SCH DIS CA DESHGR	0	1.C FE	1,000,000	1,000,000	873,620	1,000,000					2.778	2.778	FA	11,575	27,780	11/24/2021	08/01/2035	1,013,890
250375-MB-5	DESERT SANDS CALIF UNI SCH DIS CA DESHGR	0	1.C FE	1,000,000	1,000,000	864,420	1,000,000					2.878	2.878	FA	11,992	28,780	11/24/2021	08/01/2036	1,014,390
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7	0	1.C FE	5,231,150	3,950,000	4,574,175	4,775,113		(64,866)			7.747	4.702	MN	51,001	306,007	09/23/2022	05/01/2039	425,925
275282-QD-6	EAST SIDE UN HIGH SCH DIST CAL CA ESDSCD		1.D FE	5,000,000	5,000,000	3,972,150	5,000,000					3.130	3.130	FA	65,208	156,500	10/08/2020	08/01/2042	820,257
282726-DY-1	EL CAMINO CA CMNTY CLG DIST CA ECMHGR 0		1.B FE	9,840,800	20,000,000	13,081,200	13,363,128		421,342				3.230	N/A			06/08/2016	08/01/2038	20,000,000
283770-MD-4	EL PASO TEX INDPT SCH DIST TX ELPSCD 4 0		1.A FE	1,041,380	1,000,000	1,010,810	1,010,953		(4,893)			4.000	3.460	FA	15,111	40,000	01/31/2019	08/15/2038	1,020,000
283770-ME-2	EL PASO TEX INDPT SCH DIST TX ELPSCD 4 0		1.A FE	2,073,360	2,000,000	2,017,340	2,019,455		(8,683)			4.000	3.520	FA	30,222	80,000	01/31/2019	08/15/2039	2,040,000
341530-NT-9	FLORIDA ST BRD ED FL FLSEDU 4 06/01/2042		1.A FE	3,292,056	3,160,000	3,270,663	3,196,967		(14,419)			4.000	3.491	JD	10,533	126,400	08/29/2018	06/01/2042	3,223,200
357155-CA-6	FREMONT CALIF UNI SCH DIST CA FMTEDU 2.7		1.C FE	3,802,240	4,000,000	3,065,832	3,838,726		9,737			2.750	3.125	FA	45,833	110,000	01/25/2022	08/01/2041	977,140

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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
357155-CF-5	FREMONT CALIF UNI SCH DIST CA FMTEDU 2.7	0	1.C FE	5,185,620	6,000,000	4,102,140	5,281,037		26,412			2.750	3.638	FA	68,750	165,000	03/10/2022	08/01/2046	1,431,875
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD		1.A FE	615,000	615,000	616,125	615,000					6.080	6.080	FA	15,580	37,392	03/11/2011	02/01/2026	141,721
365298-Z8-4	GARDEN GROVE CALIF UNI SCH DIS CA GARSCD		1.D FE	11,565,591	11,630,000	9,709,073	11,582,636		3,041			3.237	3.277	FA	156,860	376,463	11/05/2019	08/01/2040	2,464,125
387586-MV-9	GRANT CALIF JT UN HIGH SCH DIS CA GRASCD		1.E FE	1,576,610	2,230,000	2,024,840	2,025,242		53,709				2.706	N/A			08/30/2016	08/01/2029	2,230,000
410360-GS-4	HANFORD CALIF JT UN HIGH SCH D CA HANSCD		1.D FE	684,000	1,000,000	881,820	882,269		23,785				2.752	N/A			08/30/2016	08/01/2030	1,000,000
410360-JR-3	HANFORD CALIF JT UN HIGH SCH D CA HANSCD	0	1.D FE	754,720	2,000,000	1,057,720	1,054,129		45,291				4.440	N/A			04/27/2018	08/01/2040	2,000,000
432272-FZ-0	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0		1.A FE	693,630	1,000,000	712,140	808,621		22,097				2.790	N/A			05/29/2020	09/01/2033	1,000,000
432272-GF-3	HILLSBOROUGH CALIF SCH DIST CA HLBSCD 0		1.A FE	529,700	1,000,000	504,389	636,197		20,708				3.337	N/A			05/29/2020	09/01/2039	1,000,000
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033	0	1.E FE	3,560,649	3,490,196	3,584,047	3,526,106		(7,715)			5.100	4.812	JD	14,833	178,000	08/29/2017	06/01/2033	168,657
452152-ZB-0	ILLINOIS IL ILS 5.65 12/01/2038	0	1.E FE	7,735,779	7,583,332	7,904,995	7,671,385		(5,022)			5.650	5.434	JD	35,705	428,458	04/23/2018	12/01/2038	433,198
481305-KT-6	JUDSON INDEPENDENT SCHOOL DIST TX JUDSCD		1.A FE	224,894	390,000	202,499	262,093		7,842				3.061	N/A			11/25/2020	02/01/2039	390,000
486063-A6-7	KATY TEX INDPT SCH DIST TX KATSCD 3.08 0		1.A FE	1,000,000	1,000,000	845,880	1,000,000					3.076	3.076	FA	11,620	30,760	10/30/2019	02/15/2039	263,147
486063-A7-5	KATY TEX INDPT SCH DIST TX KATSCD 3.18 0		1.A FE	7,000,000	7,000,000	5,534,760	7,000,000					3.176	3.176	FA	83,988	222,320	10/30/2019	02/15/2043	781,987
494791-TB-2	KING CNTY WASH PUB HOSP DIST N WA KINMED		1.E FE	2,000,000	2,000,000	1,484,768	2,000,000					3.114	3.113	JD	5,190	62,280	10/14/2021	12/01/2044	431,477
515390-NQ-1	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	601,440	1,000,000	468,640	675,342		15,919				2.400	N/A			02/10/2021	06/15/2042	1,000,000
515390-NR-9	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	583,390	1,000,000	439,590	655,984		15,655				2.430	N/A			02/10/2021	06/15/2043	1,000,000
515390-NT-5	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD		1.B FE	547,920	1,000,000	388,980	617,877		15,103				2.490	N/A			02/10/2021	06/15/2045	1,000,000
515390-NZ-1	LANE CNTY ORE SCH DIST NO 52 B OR LANSCD	0	1.B FE	695,865	1,500,000	420,825	793,925		21,266				2.734	N/A			02/10/2021	06/15/2051	301,106
521841-RB-4	LEANDER TEX INDPT SCH DIST TX LDRSCD 0 0		1.A FE	3,921,170	11,000,000	5,292,540	5,658,003		221,796				4.039	N/A			10/14/2016	08/16/2042	11,000,000
521841-RC-2	LEANDER TEX INDPT SCH DIST TX LDRSCD 0 0		1.A FE	1,024,800	3,000,000	1,356,480	1,479,940		58,159				4.050	N/A			10/14/2016	08/16/2043	3,000,000
542433-NB-9	LONG BEACH CALIF UNI SCH DIST CA LONSCD		1.D FE	577,190	1,000,000	742,460	757,440		21,642				2.920	N/A			08/11/2016	08/01/2035	1,000,000
542433-QL-4	LONG BEACH CALIF UNI SCH DIST CA LONSCD	0	1.D FE	1,014,300	2,500,000	1,602,125	1,601,920		65,973				4.250	N/A			02/06/2015	08/01/2036	2,500,000
542433-QN-0	LONG BEACH CALIF UNI SCH DIST CA LONSCD	0	1.D FE	1,478,320	4,000,000	2,315,400	2,344,869		97,439				4.290	N/A			02/06/2015	08/01/2038	4,000,000
544351-LU-1	LOS ANGELES CALIF CA LOS 3.3 09/01/2033	CF	1.C FE	970,660	1,000,000	930,840	983,976		1,790			3.300	3.541	MS	11,000	33,000	07/06/2017	09/01/2033	1,016,500
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CA LOSHGR		1.B FE	2,763,978	2,100,000	2,429,322	2,527,397		(36,811)			6.680	4.049	FA	58,450	140,280	09/25/2018	08/01/2036	420,400
54438C-XY-3	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		1.B FE	4,346,568	4,415,000	4,430,276	4,360,605		4,022			4.000	4.145	FA	73,583	176,600	05/13/2022	08/01/2036	4,503,300
54438C-YT-3	LOS ANGELES CALIF CMNTY COLLEG CA LOSHGR		1.B FE	4,000,000	4,000,000	3,268,800	4,000,000					2.825	2.825	FA	47,083	113,000	10/30/2020	08/01/2039	519,685
549220-5G-2	LUBBOCK TX INDEP SCH DIST		1.B FE	559,554	560,000	478,615	559,598		31			3.077	3.084	FA	6,510	17,231	10/28/2024	02/15/2039	568,616
549220-5H-0	LUBBOCK TX INDEP SCH DIST		1.A	289,759	290,000	229,918	289,779		13			3.177	3.183	FA	3,481	9,213	10/28/2024	02/15/2043	294,607
549220-5P-2	LUBBOCK TX INDEP SCH DIST		1.A FE	3,966,837	3,970,000	3,394,707	3,967,153		220			3.077	3.084	FA	46,148	122,157	10/28/2024	02/15/2039	4,031,078
549220-5Q-0	LUBBOCK TX INDEP SCH DIST		1.A FE	1,598,669	1,600,000	1,266,176	1,598,779		73			3.177	3.183	FA	19,203	50,832	10/28/2024	02/15/2043	1,625,416

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561824-F6-5	MANASSAS VA N Y N	0	1.A FE	2,009,899	2,710,000	2,144,802	2,094,203		34,727			2.000	4.300	JJ	27,100	54,200	06/27/2023	01/01/2039	2,737,100
561824-F7-3	MANASSAS VA N Y N	0	1.A FE	754,302	1,040,000	785,980	785,742		12,956			2.000	4.350	JJ	10,400	20,800	06/27/2023	01/01/2040	1,050,400
561824-F8-1	MANASSAS VA N Y N	0	1.A FE	1,961,603	2,770,000	2,018,776	2,043,074		33,586			2.000	4.410	JJ	27,700	55,400	06/27/2023	01/01/2041	2,797,700
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR		1.A FE	4,000,000	4,000,000	3,784,696	4,000,000					4.032	4.032	FA	67,200	161,280	01/25/2019	08/01/2038	1,131,764
56781R-LH-8	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR	0	1.A FE	2,000,000	2,000,000	1,580,160	2,000,000					2.640	2.640	FA	22,000	52,800	08/25/2021	08/01/2039	2,026,400
56781R-LK-1	MARIN CALIF CMNTY COLLEGE DIST CA MRNHGR	0	1.A FE	2,952,375	3,000,000	2,291,940	2,960,124		2,057			2.699	2.806	FA	33,738	80,970	01/19/2022	08/01/2041	1,561,252
569203-NS-7	SALEM ORE SCH DIST NO 24J OR MARSCD 0 06		1.B FE	1,689,160	2,750,000	1,569,865	1,945,149		49,417				2.590	N/A			06/25/2020	06/15/2039	2,750,000
57582P-UE-8	MASSACHUSETTS ST MA MAS 5.46 12/01/2039		1.B FE	7,438,500	6,000,000	6,131,220	6,997,030		(53,088)			5.456	3.898	JJ	163,680	327,360	03/04/2016	12/01/2039	6,136,400
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY MASDEV	0	1.E FE	1,955,320	2,000,000	2,061,552	1,955,550		230			5.000	5.161	JJ	38,056		08/06/2025	07/01/2050	2,050,000
597502-CB-7	MIDLAND CNTY TEX HOSP DIST TX MIDMED 2.8	0	1.D FE	3,168,715	3,250,000	2,574,358	3,179,128		3,565			2.873	3.054	MN	11,931	93,373	11/14/2022	05/15/2041	314,689
60012P-FR-0	MILLBRAE SCHOOL DISTRICT CA MLBSCD 3.23		1.B FE	1,000,000	1,000,000	812,510	1,000,000					3.229	3.229	JJ	16,145	32,290	11/01/2019	07/01/2042	161,778
60412A-UP-6	MINNESOTA ST N Y N	0	1.A FE	2,508,336	3,600,000	2,616,120	2,626,026		46,757			1.875	4.410	FA	28,125	67,500	05/22/2023	08/01/2040	3,633,750
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
625506-HX-1	MULTNOMAH CNTY ORE OR MUL O 06/01/2029		1.A FE	5,407,439	20,925,000	18,314,606	16,775,324		1,050,892				6.575	N/A			06/25/2008	06/01/2029	20,925,000
625506-HY-9	MULTNOMAH CNTY ORE OR MUL O 06/01/2030		1.A FE	4,387,218	18,150,000	15,201,533	13,634,296		855,144				6.583	N/A			06/25/2008	06/01/2030	18,150,000
626905-PZ-0	MURRIETA VY CALIF UNI SCH DIST CA MUVSCD		1.C FE	3,000,000	3,000,000	2,184,120	3,000,000					2.934	2.934	MS	29,340	88,020	07/15/2021	09/01/2044	884,619
630361-4J-9	NAPA VALLEY CALIF UNI SCH DIST CA NPVSCD		1.E FE	3,757,200	2,750,000	2,948,495	3,464,419		(33,928)			6.507	4.154	FA	74,559	178,943	03/17/2022	08/01/2043	613,827
641462-KE-5	NEVADA ST N Y N	0	1.B FE	2,422,850	3,345,000	2,593,780	2,533,207		43,859			2.000	4.430	MN	11,150	66,900	05/22/2023	05/01/2039	3,378,450
641462-KF-2	NEVADA ST N Y N	0	1.B FE	1,590,413	2,250,000	1,674,968	1,662,542		28,679			2.000	4.490	MN	7,500	45,000	05/22/2023	05/01/2040	2,272,500
64966S-NJ-1	NEW YORK CITY OF NYC	0	1.C FE	19,150,000	19,150,000	20,209,531	19,150,000					6.385	6.385	FA	509,470	312,475	04/14/2025	02/01/2055	19,761,364
652113-XC-0	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD		1.B FE	1,448,865	3,300,000	1,962,154	1,984,003		72,942				3.781	N/A			08/01/2017	08/01/2039	3,300,000
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD		1.B FE	1,258,830	3,000,000	1,706,310	1,728,715		64,124				3.816	N/A			08/01/2017	08/01/2040	3,000,000
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD		1.B FE	1,374,968	3,800,000	1,817,388	1,898,912		73,460				3.984	N/A			02/08/2018	08/01/2043	3,800,000
652113-XH-9	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD		1.B FE	1,576,434	4,550,000	2,044,679	2,192,184		84,468				3.968	N/A			08/01/2017	08/01/2044	4,550,000
671205-B5-0	OAK GROVE CALIF SCH DIST CA OAK GROVE SD	0	1.D FE	592,270	1,000,000	744,570	684,162		26,568				4.000	N/A			05/06/2022	08/01/2035	1,000,000
671205-X4-9	OAK GROVE CALIF SCH DIST CA OKGSCD 0 08/		1.D FE	361,041	755,000	498,685	497,949		62,050				4.625	FA			12/12/2018	08/01/2042	773,875
671205-X9-8	OAK GROVE CALIF SCH DIST CA OKGSCD 0 08/		1.D FE	1,307,139	2,685,000	1,790,600	1,783,604		152,612				4.469	FA			12/12/2018	08/01/2038	2,752,125
672325-G3-5	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.9		1.G FE	3,000,000	3,000,000	2,856,900	3,000,000					3.955	3.955	FA	49,438	118,650	05/12/2017	08/01/2034	3,059,325
672325-P2-7	OAKLAND CALIF UNI SCH DIST OAKLAND CALIF		1.E FE	1,645,060	2,000,000	1,745,440	1,730,244		24,993			2.774	4.702	FA	23,117	55,480	05/18/2022	08/01/2034	2,027,740
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	1,567,300	2,000,000	1,612,040	1,633,416		19,360			3.115	5.044	FA	25,958	62,300	05/06/2022	08/01/2040	532,391
677765-HM-4	OHLONE CALIF CMNTY COLLEGE DIS CA OHLHGR		1.B FE	1,000,000	1,000,000	786,640	1,000,000					2.826	2.826	FA	11,775	28,260	04/20/2021	08/01/2041	244,597

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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
677765-HN-2	OHLONE CALIF CMNTY COLLEGE DIS CA OHLHGR		1.B FE	2,600,000	2,600,000	1,923,402	2,600,000					2.936	2.936	FA	31,807	76,336	04/20/2021	08/01/2044	941,424
686053-CT-4	OREGON SCH BRDS ASSN OR ORSEDU 5.68 06/3		1.C FE	1,364,265	1,495,085	1,529,143	1,467,990		9,697			5.680	6.478	JD	236	84,921	01/23/2009	06/30/2028	1,537,545
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7	0	1.C FE	6,944,872	6,873,690	7,017,281	6,904,520		(11,776)			5.528	5.170	JD	1,055	379,978	09/27/2022	06/30/2028	756,050
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3		1.C FE	1,970,422	2,118,733	2,165,006	2,099,269		21,664			5.617	6.366	JD	331	119,009	01/21/2009	06/30/2028	138,354
68609T-7T-9	OR STATE GO 2022B OR STATE GO 2022B	0	1.B FE	5,000,000	5,000,000	4,870,300	5,000,000					4.721	4.721	MN	39,342	236,050	05/11/2022	05/01/2042	1,120,115
692020-WA-4	OXNARD CALIF SCH DIST CA OXNSCD 0 08/01/		1.C FE	2,409,825	3,795,000	3,094,215	3,144,496		88,542				2.877	N/A			08/30/2016	08/01/2032	3,795,000
692039-SU-5	OXNARD CALIF SCH DIST CA OXNSCD 3.08 08/		1.C FE	250,000	250,000	205,888	250,000					3.077	3.076	FA	3,205	7,693	10/22/2021	08/01/2039	234,274
692039-SV-3	OXNARD CALIF SCH DIST CA OXNSCD 3.18 08/		1.C FE	1,000,000	1,000,000	780,570	1,000,000					3.177	3.177	FA	13,238	31,770	10/22/2021	08/01/2043	1,015,885
697511-FP-3	PALOMAR COMMUNITY COLLEGE DIST CA PMRHGR		1.C FE	4,000,000	4,000,000	2,950,080	4,000,000					2.990	2.990	FA	49,833	119,600	10/16/2020	08/01/2044	4,059,800
725894-KB-4	PLACENTIA-YORBA LINDA CALIF UN CA PCTSCD		1.C FE	882,892	1,900,000	1,224,417	1,175,926		43,994				3.850	N/A			06/22/2018	08/01/2038	1,900,000
725894-KD-0	PLACENTIA-YORBA LINDA CALIF UN CA PCTSCD		1.C FE	1,592,888	3,750,000	2,173,013	2,131,969		80,978				3.910	N/A			06/19/2018	08/01/2040	3,750,000
725894-KF-5	PLACENTIA-YORBA LINDA CALIF UN CA PCTSCD		1.C FE	2,622,370	6,500,000	3,335,215	3,645,647		124,850				3.515	N/A			03/06/2018	08/01/2042	6,500,000
738850-RG-3	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/	0	1.D FE	1,048,650	3,000,000	1,658,130	1,533,948		64,626				4.351	N/A			02/23/2017	08/01/2041	3,000,000
738850-RH-1	POWAY CALIF UNI SCH DIST CA POWSCD 0 08/		1.D FE	455,938	1,250,000	494,325	626,255		7,082				3.386	N/A			07/13/2016	08/01/2046	1,250,000
762494-RS-3	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08		1.D FE	712,980	1,500,000	731,880	870,267		28,106				3.310	N/A			11/07/2019	08/01/2042	1,500,000
762494-RT-1	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08		1.D FE	913,540	2,000,000	911,540	1,117,224		36,393				3.339	N/A			11/07/2019	08/01/2043	2,000,000
762494-RU-8	RIALTO CALIF UNI SCH DIST CA RIASCD 0 08		1.D FE	1,322,430	3,000,000	1,281,240	1,618,032		52,873				3.350	N/A			11/07/2019	08/01/2044	3,000,000
777849-SZ-4	ROSEVILLE JOINT UNION HIGH SCH CA ROSSCD		1.D FE	411,751	860,000	553,573	552,777		22,610				4.220	N/A			11/30/2018	08/01/2036	860,000
777849-TD-2	ROSEVILLE JOINT UNION HIGH SCH CA ROSSCD		1.D FE	1,514,896	3,860,000	1,992,416	2,054,917		86,941				4.370	N/A			11/30/2018	08/01/2040	3,860,000
783244-KF-2	RUTHERFORD CNTY TN N Y N	0	1.A FE	4,205,837	5,760,000	4,523,213	4,408,015		81,938			1.875	4.370	AO	27,000	108,000	06/12/2023	04/01/2038	5,814,000
783244-KH-8	RUTHERFORD CNTY TN N Y N	0	1.A FE	2,472,053	3,480,000	2,660,251	2,581,284		44,294			2.000	4.470	AO	17,400	69,600	06/12/2023	04/01/2040	3,514,800
796711-J3-4	SAN BERNARDINO CALIF CITY UNI CA SBDSCD		1.E FE	1,000,000	1,000,000	832,070	1,000,000					2.722	2.722	FA	11,342	27,220	09/11/2020	08/01/2037	362,070
796720-GG-9	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	7,101,840	21,000,000	9,162,720	10,608,626		434,114				4.222	N/A			01/23/2018	08/01/2044	2,755,308
796720-MS-6	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	1,250,000	1,250,000	1,131,000	1,250,000					3.070	3.070	FA	15,990	38,375	11/21/2019	08/01/2034	1,269,188
796720-MT-4	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.C FE	2,300,000	2,300,000	1,967,512	2,300,000					3.271	3.271	FA	31,347	75,233	11/21/2019	08/01/2039	539,184
796720-PP-9	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.B FE	2,000,000	2,000,000	1,410,160	2,000,000					2.786	2.786	FA	23,217	55,720	07/16/2021	08/01/2045	2,027,860
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COL CA SBDHGR		1.B FE	7,191,945	7,500,000	4,979,925	7,218,500		7,625			2.856	3.076	FA	89,250	214,200	04/26/2022	08/01/2049	2,103,565
796720-RZ-5	SAN BERNARDINO CALIF CMNTY COL SBDHGR	0	1.C FE	813,360	3,000,000	889,245	830,642		17,282				5.520	N/A			07/23/2025	08/01/2049	3,000,000
797272-JX-0	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR		1.B FE	432,566	785,000	560,082	571,012		16,916				3.030	N/A			10/04/2016	08/01/2036	785,000

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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
797272-JZ-5	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR		1.B FE	2,048,920	4,000,000	2,600,120	2,719,617		82,118				3.090	N/A			10/04/2016	08/01/2038	4,000,000
797272-QY-0	SAN DIEGO CALIF CMNTY COLLEGE CA SDGHGR	0	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	15,000,000	15,000,000	12,720,150	15,000,000					3.316	3.316	FA	207,250	497,400	09/18/2019	08/01/2041	15,248,700
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 4		1.C FE	5,029,200	5,080,000	4,823,917	5,036,782		1,395			4.000	4.063	JJ	101,600	203,200	03/20/2020	07/01/2047	1,377,040
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 5		1.D FE	2,122,740	2,250,000	2,280,195	2,233,087		10,497			5.260	5.790	JJ	59,175	118,350	08/06/2010	07/01/2027	2,309,175
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	125,008	250,000	178,988	165,967		6,351				3.940	N/A			09/24/2018	07/01/2036	250,000
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	5,200,405	12,400,000	7,686,016	7,456,654		275,414				3.800	N/A			09/24/2018	07/01/2039	12,400,000
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	1,279,565	3,500,000	2,037,455	1,973,802		76,452				3.990	N/A			01/07/2015	07/01/2040	3,500,000
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	3,846,952	11,180,000	5,779,166	5,802,941		226,104				4.014	N/A			01/21/2016	07/01/2042	11,180,000
797355-N9-1	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		1.D FE	3,553,773	10,405,000	4,221,204	4,946,940		176,154				3.659	N/A			09/24/2018	07/01/2046	10,405,000
797356-AW-2	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU		1.A FE	5,000,000	5,000,000	4,189,550	5,000,000					2.790	2.790	JJ	69,750	139,500	03/12/2020	07/01/2037	5,069,750
797356-AX-0	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU		1.A FE	3,450,000	3,450,000	2,841,110	3,450,000					2.840	2.840	JJ	48,990	97,980	03/12/2020	07/01/2038	3,498,990
797356-DU-3	SAN DIEGO UNIFIED SCHOOL DISTR CA SDGEDU	0	1.A FE	16,000,000	16,000,000	12,349,120	16,000,000					2.907	2.907	JJ	232,560	465,120	10/07/2021	07/01/2042	16,232,560
798189-QH-2	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	1,500,000	1,500,000	1,238,985	1,500,000					3.137	3.137	FA	19,606	47,055	09/11/2019	08/01/2041	267,151
798189-RQ-1	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	1,000,000	1,000,000	819,050	1,000,000					2.800	2.800	MS	9,333	28,000	06/03/2020	09/01/2038	1,014,000
798189-RR-9	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	1,000,000	1,000,000	799,010	1,000,000					2.923	2.923	MS	9,743	29,230	06/03/2020	09/01/2040	1,014,615
798189-RS-7	SAN JOSE EVERGREEN CALIF CMNTY CA SJSHGR		1.B FE	3,000,000	3,000,000	2,239,434	3,000,000					3.063	3.063	MS	30,630	91,890	06/03/2020	09/01/2045	3,045,945
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	0	1.D FE	160,998	545,000	208,463	218,863		9,059				4.272	N/A			09/24/2018	08/01/2047	545,000
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		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
799306-PH-2	SAN RAFAEL CALIF CITY HIGH SCH CA SRFSCD		1.C FE	2,199,890	2,200,000	2,133,714	2,199,914		4			4.000	4.000	FA	36,667	88,000	03/23/2020	08/01/2047	698,464
801155-SB-9	SANTA ANA CALIF UNI SCH DIST CA SAASCD 1		1.E FE	8,000,000	8,000,000	8,171,600	8,000,000					1.990	1.990	MJSD	7,076	159,200	11/23/2009	09/15/2026	8,039,800
801155-VM-1	SANTA ANA CALIF UNI SCH DIST CA SAASCD 7		1.D FE	72,884	50,000	56,624	66,025		(1,207)			7.100	3.500	FA	1,479	3,550	10/11/2019	08/01/2040	7,835
801155-VQ-2	SANTA ANA CALIF UNI SCH DIST CA SAASCD 6	0	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-QU-1	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	2,598,750	2,625,000	2,542,286	2,602,617		736			4.000	4.063	FA	43,750	105,000	03/20/2020	08/01/2047	60,629
802385-SB-1	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	500,000	500,000	384,655	500,000					2.704	2.704	FA	5,633	13,520	12/03/2020	08/01/2040	180,170
802385-SY-1	SANTA MONICA CALIF CMNTY COLLE CA SMCHGR		1.C FE	3,069,650	3,000,000	2,928,570	3,059,712		(2,790)			5.000	4.807	FA	62,500	150,000	04/29/2022	08/01/2042	456,065
802498-UX-1	SANTA MONICA-MALIBU UNI SCH DI CA SMCSCD		1.B FE	3,585,912	3,600,000	2,772,576	3,588,563		475			3.114	3.137	FA	46,710	112,104	12/06/2019	08/01/2043	3,656,052

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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
815626-HA-7	SEDGWICK CNTY KANS UNI SCH DIS KS SEDSCD		1.C FE	8,950,000	8,950,000	9,093,648	8,950,000					1.350	1.350	MJSD	5,370	120,825	11/19/2009	09/15/2026	8,980,206
829689-BU-1	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	720,225	1,485,000	894,787	966,766		30,071				3.185	N/A			08/30/2016	08/01/2039	1,485,000
829689-BY-3	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,332,375	3,135,000	1,476,303	1,792,182		56,099				3.206	N/A			08/30/2016	08/01/2043	3,135,000
829689-BZ-0	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,330,450	3,245,000	1,434,550	1,791,851		56,357				3.221	N/A			08/30/2016	08/01/2044	3,245,000
829689-CA-4	SISKIYOU CALIF JT CMNTY COLLEG CA SISHGR		1.E FE	1,331,935	3,355,000	1,394,875	1,794,004		56,440				3.222	N/A			08/30/2016	08/01/2045	3,355,000
83412P-FX-5	SOLANO CNTY CALIF CMNTY COLLEG CA SOLHGR		1.C FE	1,500,000	1,500,000	1,273,860	1,500,000					3.094	3.094	FA	19,338	46,410	11/14/2019	08/01/2039	249,472
83412P-FY-3	SOLANO CNTY CALIF CMNTY COLLEG CA SOLHGR		1.C FE	2,750,000	2,750,000	2,110,543	2,750,000					3.144	3.144	FA	36,025	86,460	11/14/2019	08/01/2044	885,313
839278-KD-9	SOUTH PASADENA CALIF UNI SCH D CA SPASCD		1.C FE	870,000	870,000	794,501	870,000					3.004	3.004	FA	10,890	26,135	11/20/2019	08/01/2034	250,748
839278-KE-7	SOUTH PASADENA CALIF UNI SCH D CA SPASCD		1.C FE	1,795,471	1,540,000	1,542,141	1,643,630		(27,002)			5.000	3.005	FA	32,083	77,000	11/20/2019	08/01/2039	1,578,500
845267-A9-4	SOUTHWEST INDEPENDENT SCHOOL D TX SWXSCD	0	1.A FE	1,179,840	2,000,000	885,820	1,308,330		32,102				2.500	N/A			09/23/2021	02/01/2043	2,000,000
850000-7P-9	SPRING TEX INDPT SCH DIST TX SPGSCD 4 08		1.A FE	784,928	750,000	759,375	775,339		(1,554)			4.000	3.663	FA	11,333	30,000	01/30/2019	08/15/2038	765,000
867578-VB-9	SUNNYVALE CALIF SCH DIST CA SUNSCD 3.07	0	1.B FE	1,000,000	1,000,000	760,110	1,000,000					3.067	3.067	MS	10,223	30,670	09/06/2019	09/01/2044	155,814
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
882723-7Z-6	TEXAS TX TXS 3.92 10/01/2035		1.A FE	2,250,000	2,250,000	2,156,288	2,250,000					3.924	3.924	AO	22,073	88,290	01/26/2017	10/01/2035	2,294,145
882723-8A-0	TEXAS TX TXS 3.97 10/01/2036		1.A FE	4,000,000	4,000,000	3,816,000	4,000,000					3.974	3.974	AO	39,740	158,960	01/26/2017	10/01/2036	4,079,480
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0	0	1.C FE	1,736,379	8,665,000	5,812,309	6,154,540		370,371				8.303	N/A			10/16/2009	08/01/2034	981,602
904121-JF-8	UMATILLA CNTY ORE SCH DIST NO OR UMASCD		1.B FE	7,000,000	7,000,000	7,074,410	7,000,000					1.300	1.300	JD	4,044	91,000	11/20/2009	06/15/2026	7,045,500
938429-2U-0	WASHINGTON & MULTNOMAH CNTYS O WASSCD	0	1.B FE	314,240	1,000,000	343,540	324,155		9,915				5.320	N/A			05/14/2025	06/15/2047	1,000,000
938429-T3-1	WASHINGTON & MULTNOMAH CNTYS O OR WASSCD		1.B FE	616,160	1,000,000	709,500	711,186		28,096				4.072	N/A			06/08/2022	06/15/2034	1,000,000
938429-W8-6	WASHINGTON & MULTNOMAH CNTYS O 938429W86		1.B FE	524,550	1,000,000	632,680	609,431		25,785				4.370	N/A			06/29/2022	06/15/2037	1,000,000
938429-W9-4	WASHINGTON & MULTNOMAH CNTYS O 938429W94		1.B FE	496,910	1,000,000	599,640	578,692		24,863				4.440	N/A			06/29/2022	06/15/2038	1,000,000
938429-X2-8	WASHINGTON & MULTNOMAH CNTYS O 938429X28		1.B FE	470,080	1,000,000	567,840	548,748		23,936				4.510	N/A			06/29/2022	06/15/2039	1,000,000
938429-X3-6	WASHINGTON & MULTNOMAH CNTYS O 938429X36		1.B FE	443,320	1,000,000	533,700	518,915		23,023				4.590	N/A			06/29/2022	06/15/2040	1,000,000
938429-X4-4	WASHINGTON & MULTNOMAH CNTYS O 938429X44		1.B FE	417,430	1,000,000	502,780	489,937		22,103				4.670	N/A			06/29/2022	06/15/2041	1,000,000
938429-Y3-5	WASHINGTON & MULTNOMAH CNTYS O 938429Y35	0	1.B FE	2,470,070	9,000,000	3,055,950	2,920,310		142,686				5.073	JD			10/24/2022	06/15/2048	9,000,000
941247-N2-0	Waterbury CT WAT 7.089 12/01/2038	0	1.D FE	10,150,000	10,150,000	11,295,834	10,150,000					7.089	7.090	JD	59,961	719,533	09/02/2009	12/01/2038	494,490
956553-D5-7	WEST VIRGINIA WV WVS 4 06/01/2043		1.C FE	1,362,969	1,375,000	1,356,039	1,365,062		386			4.000	4.058	JD	4,583	55,000	03/23/2020	06/01/2043	1,402,500
966782-SS-4	WHITTIER CALIF CITY SCHOOL DIS CA WHISCD		1.D FE	222,960	400,000	290,104	301,519		9,767				3.320	N/A			10/05/2016	08/01/2034	400,000
983068-7W-1	WYLIE TX INDEP SCH DIST WYLIE ISD-UNREFU		1.A FE	2,433,220	5,865,000	2,355,912	2,572,449		71,550				6.523	MAT			01/01/2024	08/15/2045	5,865,000
983068-7X-9	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		1.A FE	664,858	2,130,000	809,038	918,400		36,711				4.121	N/A			01/29/2018	08/15/2046	2,130,000

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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
983068-8G-5	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		1.A FE	1,053,109	2,210,000	1,396,610	1,399,953		53,928				3.967	N/A			10/02/2018	08/15/2037	2,210,000
983068-8H-3	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		1.A FE	1,999,733	4,390,000	2,656,784	2,658,742		103,560				4.013	N/A			10/30/2018	08/15/2038	4,390,000
0049999999 - Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)				553,185,402	764,101,036	575,308,283	623,383,584		8,772,570			XXX	XXX	XXX	4,974,172	14,883,106	XXX	XXX	567,698,915
Issuer Credit Obligations: Municipal Bonds - Special Revenue																			
010869-AY-1	ALAMEDA CORRIDOR TRANSN AUTH C CA ALATRN		1.G FE	19,522,345	38,340,000	24,965,091	26,311,273		829,708				3.230	N/A			08/31/2016	10/01/2037	38,340,000
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH C 010869JE6		1.G FE	44,939	125,000	64,329	55,916		3,419				6.410	N/A			07/01/2022	10/01/2038	125,000
010869-JL-0	ALAMEDA CORRIDOR TRANSN AUTH C 010869JL0	0	1.E FE	20,000,000	20,000,000	19,932,400	20,000,000					5.396	5.396	A0	269,800	1,079,200	07/01/2022	10/01/2046	4,977,235
010869-JR-7	ALAMEDA CORRIDOR TRANSN AUTH C 010869JR7		1.E FE	915,880	2,000,000	1,137,100	1,094,195		54,750				5.200	A0			07/01/2022	10/01/2051	2,052,000
01179R-M8-3	ALASKA ST MUNI BOND BANK AUTH AK AKMBBK		1.D FE	70,000	70,000	49,139	70,000					3.128	3.127	JD	182	2,190	05/27/2021	12/01/2048	4,516
01354M-DS-7	ALBUQUERQUE CITY OF NM ALBGEN 5.54 07/01	0	1.C FE	8,750,000	8,750,000	9,054,063	8,750,000					5.540	5.540	JJ	242,375	484,750	09/15/2004	07/01/2036	1,916,926
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR		1.F FE	1,521,823	970,000	1,126,616	1,414,231		(14,386)				7.499	3.556	FA	27,480	72,740	01/06/2020	02/15/2050	83,589
02765U-EJ-9	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR		1.F FE	2,243,290	1,445,000	1,704,276	1,988,489		(36,440)				7.834	3.807	FA	42,765	113,201	01/22/2018	02/15/2041	217,900
02765U-EP-5	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	0	1.F FE	3,070,000	3,070,000	3,174,847	3,070,000						7.334	7.334	FA	85,058	225,154	12/16/2010	02/15/2028	843,085
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE CA ANAGEN		1.E FE	300,000	300,000	203,097	300,000						3.121	3.120	JJ	4,682	9,363	06/11/2021	07/01/2051	34,850
040484-WA-1	ARIZONA BRD REGENTS AZ AZSHGR 3.11 06/01		1.D FE	3,300,000	3,300,000	2,837,637	3,300,000						3.111	3.111	JD	8,555	102,663	12/18/2019	06/01/2038	881,276
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W TX ARLEDU		1.A FE	2,190,135	2,185,000	2,207,484	2,188,557		(237)				4.000	3.982	FA	33,018	87,400	10/25/2018	08/15/2037	2,228,700
04352E-AB-1	ASCENSION HEALTH ALLIANCE ASCHEA 3.106 1		1.C FE	14,349,553	14,350,000	11,418,869	14,349,428		(10)				3.106	3.106	MN	56,952	445,711	11/07/2019	11/15/2039	14,572,856
04609Q-AM-1	ASSOCIATION OF AMERICAN MEDICA AAMCOL 3	0	1.E FE	2,000,000	2,000,000	1,727,720	2,000,000						3.017	3.017	AO	15,085	60,340	01/22/2020	10/01/2035	434,624
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICA AAMCOL 3		1.E FE	6,000,000	6,000,000	4,790,940	6,000,000						3.317	3.317	AO	49,755	199,020	01/22/2020	10/01/2041	1,114,159
047870-SP-6	ATLANTA WATER & SEWER GA ATLUTL 2.91 11/		1.D FE	2,000,000	2,000,000	1,502,160	2,000,000						2.913	2.913	MN	9,710	58,260	10/15/2020	11/01/2043	695,047
050589-QT-0	AUBURN UNIVERSITY AL AUBHGR 2.76 06/01/2		1.D FE	1,000,000	1,000,000	767,750	1,000,000						2.763	2.763	JD	2,303	27,630	02/21/2020	06/01/2042	156,453
050589-RJ-1	AUBURN UNIVERSITY AL AUBHGR 2.53 06/01/2		1.D FE	1,000,000	1,000,000	772,770	1,000,000						2.531	2.531	JD	2,109	25,310	07/23/2020	06/01/2040	212,718
050589-RK-8	AUBURN UNIVERSITY AL AUBHGR 2.68 06/01/2	0	1.D FE	7,000,000	7,000,000	4,566,240	7,000,000						2.681	2.681	JD	15,639	187,670	07/23/2020	06/01/2050	796,356
08661U-AB-2	BETH ISRAEL LAHEY HEALTH BETHIS 3.08 07/	0	1.G FE	10,383,517	11,130,000	7,284,073	10,421,562		12,389				3.080	3.413	JJ	171,402	342,804	10/05/2022	07/01/2051	11,301,402
097464-M4-0	BOISE ST UNIV IDAHO ID BSUHGR 3.06 04/01		1.E FE	1,000,000	1,000,000	819,440	1,000,000						3.062	3.062	AO	7,655	30,620	03/06/2020	04/01/2040	215,508
09776U-AB-2	BON SECOURS MERCY HEALTH INC SECOUR 6.25		5.A FE	6,000,000	6,000,000	4,413,180	6,000,000						6.250	6.250	MN	62,500	375,000	01/27/2016	11/01/2035	6,187,500
114894-ZV-3	BROWARD CNTY FLA ARPT SYS REV FL BROAPT	0	1.E FE	5,003,910	5,000,000	4,462,350	5,002,877		(283)				3.084	3.076	AO	38,550	154,200	02/03/2022	10/01/2034	5,077,100
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV FL BROAPT	0	1.E FE	19,327,947	19,550,000	16,559,046	19,357,019		9,601				3.477	3.563	AO	169,938	679,754	09/29/2022	10/01/2043	1,228,673
1301ET-AA-0	CALIFORNIA ENDOWMENT CAENDW 2.498 04/01/	0	1.A FE	3,000,000	3,000,000	1,770,630	3,000,000						2.498	2.498	AO	18,735	74,940	01/20/2021	04/01/2051	3,037,470

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								9	10	11	12	13	14	15	16	17	18	19	
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13032U-D2-1	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	2,580,000	2,580,000	2,522,621	2,580,000					3.990	3.990	JD	8,579	102,942	03/30/2022	06/01/2033	2,631,471
13032U-D3-9	CALIFORNIA HEALTH FACILITIES F CA CASMED		1.D FE	1,952,860	2,000,000	1,957,040	1,964,631		3,406			4.140	4.394	JD	6,900	82,800	04/27/2022	06/01/2034	2,041,400
13032U-D8-8	CALIFORNIA HEALTH FACILITIES F CA CASMED		1.D FE	972,610	1,000,000	955,310	978,104		1,601			4.190	4.453	JD	3,492	41,900	04/27/2022	06/01/2037	376,368
13032U-D9-6	CALIFORNIA HEALTH FACILITIES F CA CASMED	0	1.D FE	5,052,410	5,065,000	4,652,101	5,054,317		566			4.353	4.373	JD	18,373	220,479	04/11/2022	06/01/2041	99,354
13032U-VM-7	CALIFORNIA HEALTH FACILITIES F CA CASMED		1.D FE	1,000,000	1,000,000	901,610	1,000,000					3.034	3.034	JD	2,528	30,340	11/20/2019	06/01/2034	1,015,170
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-AD-6	CALIFORNIA INSTITUTE OF TECHNO CALTEC 3	0	1.D FE	15,681,264	15,625,000	9,898,281	15,682,606		(112)			3.650	3.636	MS	190,104	570,313	03/16/2020	09/01/2119	15,910,156
13057E-EJ-9	HENRY MAYO NEWHALL MEM HOSP CA CASGEN 3		1.C FE	4,500,000	4,500,000	3,632,342	4,500,000					3.071	3.071	AO	29,175	138,195	02/25/2021	10/15/2040	769,572
13057E-EK-6	HENRY MAYO NEWHALL MEM HOSP CA CASGEN 3	0	1.C FE	2,000,000	2,000,000	1,463,806	2,000,000					3.271	3.271	AO	13,811	65,420	02/25/2021	10/15/2043	700,010
13077D-KS-0	CALIFORNIA STATE UNIV REV & CO CA CASHGR		1.D FE	3,000,000	3,000,000	2,470,890	3,000,000					2.965	2.965	MN	14,825	88,950	02/06/2020	11/01/2039	795,192
13077D-KT-8	CALIFORNIA STATE UNIV REV & CO CA CASHGR		1.D FE	2,000,000	2,000,000	1,569,960	2,000,000					3.065	3.065	MN	10,217	61,300	02/06/2020	11/01/2042	388,477
13077D-KU-5	CALIFORNIA STATE UNIV REV & CO CA CASHGR	CF	1.D FE	5,010,619	4,600,000	3,071,696	4,942,665		(12,383)			2.975	2.513	MN	22,808	136,850	03/09/2020	11/01/2051	518,170
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93	0	1.C FE	13,545,003	13,545,003	14,274,848	13,545,003					7.140	7.140	FA	365,354	967,113	10/27/2022	08/15/2047	1,180,353
13080S-M7-6	CALIFORNIA INDEPENDENT SYSTEM 13080SM76	0	1.C FE	3,770,360	4,000,000	4,089,528	3,781,557		4,023			5.250	5.662	FA	79,333	210,000	10/27/2022	08/15/2052	909,306
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN		1.F FE	2,998,181	3,000,000	2,435,520	2,998,412		58			3.167	3.170	JJ	47,505	95,010	01/03/2022	01/01/2041	647,946
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES IL CHITRN	0	1.C FE	4,136,572	4,400,940	4,936,578	4,252,538		7,096			6.899	7.440	JD	25,302	303,621	11/26/2008	12/01/2040	408,946
16876B-AB-8	THE CHILDRENS HOSP CORP BOSCHI 2.585 02/		1.C FE	905,190	1,000,000	607,740	915,464		2,338			2.585	3.085	FA	10,771	25,850	05/12/2021	02/01/2050	1,012,925
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX CHSTEX 2	0	1.D FE	7,329,503	7,450,000	4,388,274	7,342,438		2,915			2.511	2.588	FA	70,671	187,070	05/17/2021	08/15/2050	7,543,535
16877P-AA-8	CHILDRENS HOSP OF PHILADELPHIA CHOPPA 2		1.C FE	15,750,000	15,750,000	9,787,680	15,750,000					2.704	2.704	JJ	212,940	425,880	10/06/2020	07/01/2050	15,962,940
18085P-MT-8	CLARK CNTY NEV ARPT NV CLAAPT 6.82 07/01	0	1.C FE	10,857,773	7,350,000	8,150,856	9,944,801		(108,148)			6.820	3.921	JJ	250,635	501,270	09/19/2016	07/01/2045	1,781,451
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	CF	1.B FE	4,774,572	4,774,572	4,214,992	4,774,572					2.870	2.863	MON	11,800	138,933	06/28/2019	08/01/2037	29,051
198504-B5-0	COLUMBIA S C WTRWKS & SWR SYS SC COLWTR		1.B FE	2,000,000	2,000,000	1,717,380	2,000,000					3.156	3.156	FA	26,300	63,120	11/21/2019	02/01/2039	309,780
198504-B6-8	COLUMBIA S C WTRWKS & SWR SYS SC COLWTR		1.B FE	2,000,000	2,000,000	1,575,900	2,000,000					3.256	3.256	FA	27,133	65,120	11/21/2019	02/01/2043	533,202
235036-4U-1	DALLAS FORT WORTH TEX INTL ARP TX DALAPT		1.E FE	3,000,000	3,000,000	2,614,680	3,000,000					3.194	3.194	MN	15,970	95,820	08/08/2019	11/01/2038	554,110
235036-4V-9	DALLAS FORT WORTH TEX INTL ARP TX DALAPT		1.E FE	8,000,000	8,000,000	6,122,400	8,000,000					3.344	3.344	MN	44,587	267,520	08/08/2019	11/01/2045	1,296,928
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	6,025,500	6,000,000	4,893,240	6,019,786		(1,202)			3.089	3.058	MN	30,890	185,340	12/16/2020	11/01/2040	1,542,015
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	5,000,000	5,000,000	3,499,870	5,000,000					2.919	2.919	MN	24,325	145,950	07/31/2020	11/01/2050	455,815
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	0	1.E FE	9,291,188	9,315,000	8,031,402	9,292,886		517			4.507	4.522	MN	69,971	419,827	04/26/2022	11/01/2051	1,766,888

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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
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS RE TX DALUTL		1.C FE	1,000,000	1,000,000	774,760	1,000,000					2.772	2.772	AO	6,930	27,720	06/10/2020	10/01/2040	347,362
24917D-BS-1	DENVER COLO CITY & CNTY CO DENGEN O 08/0		1.D FE	500,740	1,000,000	676,880	675,861		27,072				4.130	N/A			08/22/2018	08/01/2035	1,000,000
24917D-BU-6	DENVER COLO CITY & CNTY CO DENGEN O 08/0	0	1.D FE	226,900	500,000	308,355	308,282		12,606				4.219	N/A			08/22/2018	08/01/2037	500,000
24917D-BV-4	DENVER COLO CITY & CNTY CO DENGEN O 08/0	0	1.D FE	216,770	500,000	293,860	294,923		12,117				4.239	N/A			08/22/2018	08/01/2038	500,000
249182-LT-1	DENVER COLO CITY & CNTY ARPT CO DENAPT 5		1.E FE	2,176,480	2,000,000	2,066,480	2,126,341		(7,962)			5.000	4.316	JD	8,333	100,000	11/02/2018	12/01/2037	2,050,000
249182-LU-8	DENVER COLO CITY & CNTY ARPT CO DENAPT 5		1.E FE	12,502,811	11,190,000	11,535,547	11,613,332		(135,268)			5.000	3.621	JD	46,625	559,500	08/15/2018	12/01/2038	11,469,750
249182-QT-6	DENVER COLO CITY & CNTY ARPT 249182QT6		1.D FE	3,270,030	3,000,000	3,168,720	3,191,409		(23,829)			5.000	3.931	MN	19,167	150,000	07/08/2022	11/15/2041	3,075,000
249182-QU-3	DENVER COLO CITY & CNTY ARPT 249182QU3	0	1.D FE	7,412,015	6,500,000	7,047,300	7,145,722		(80,679)			5.500	3.841	MN	45,681	357,500	07/08/2022	11/15/2042	6,678,750
249182-QV-1	DENVER COLO CITY & CNTY ARPT 249182QV1	0	1.D FE	12,900,840	12,000,000	12,234,840	12,639,544		(79,107)			5.000	4.101	MN	76,667	600,000	07/08/2022	11/15/2047	1,911,583
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R DC DISGEN		1.B FE	3,000,000	3,000,000	2,600,430	3,000,000					3.200	3.200	MS	32,000	96,000	11/14/2019	03/01/2039	649,465
254845-RM-4	DISTRICT OF COLUMBIA WATER AND DC DISUTL		1.C FE	25,003,660	25,000,000	18,812,500	25,002,889		(120)			3.207	3.206	AO	200,438	801,750	10/09/2019	10/01/2048	2,066,478
254845-TH-3	DISTRICT OF COLUMBIA WATER AND DC DISUTL	0	1.C FE	3,000,000	3,000,000	2,424,480	3,000,000					3.526	3.526	AO	26,445	105,780	02/25/2022	10/01/2044	672,325
26442T-AF-4	DUKE UNIVERSITY DUKUNI 2.682 10/01/44		1.B FE	755,370	1,000,000	727,440	784,544		9,332			2.682	4.649	AO	6,705	26,820	09/13/2022	10/01/2044	92,093
26443C-AQ-6	DUKE UNIVERSITY HLTH SYS DUKHEA 3.162 06	0	1.D FE	14,288,000	14,288,000	11,375,248	14,288,000					3.162	3.162	JD	37,649	451,787	01/07/2020	06/01/2042	2,225,924
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS CA EBYWTR	0	1.A FE	16,974,303	12,670,000	13,428,300	15,502,759		(176,267)			5.874	3.633	JD	62,020	744,236	08/24/2016	06/01/2040	1,156,184
282659-BK-6	CITY OF EL CAJON CA CA ECJ 3.28 04/01/20		1.C FE	105,000	105,000	80,616	105,000					3.284	3.283	AO	862	3,448	01/14/2021	04/01/2043	16,764
353187-EV-5	FRANKLIN OHIO OH FRAMED 2.88 11/01/2050		1.C FE	10,000,000	10,000,000	6,494,140	10,000,000					2.877	2.877	MN	47,950	287,700	10/15/2020	11/01/2050	10,143,850
366133-SJ-6	GARLAND TEX TX GARPWR 2.95 03/01/2041		1.E FE	4,003,420	4,000,000	3,170,120	4,002,723		(167)			2.950	2.943	MS	39,333	118,000	09/24/2021	03/01/2041	860,332
366133-SL-1	GARLAND TEX TX GARPWR 3.15 03/01/2051		1.D FE	4,000,000	4,000,000	2,761,168	4,000,000					3.150	3.150	MS	42,000	126,000	08/11/2021	03/01/2051	466,439
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP AZ GLEDEV 6		1.C FE	2,450,000	2,450,000	2,627,650	2,450,000					6.157	6.157	JJ	75,423	150,847	05/16/2008	07/01/2033	581,887
38611T-CQ-8	GRAND PARKWAY TRANSPORTATION C TX GPTTRN		1.E FE	8,655,250	8,500,000	6,217,835	8,630,998		(4,463)			3.306	3.203	AO	70,253	281,010	03/09/2020	10/01/2049	1,644,887
392274-2B-1	GTR ORLANDO FL AVIATION AUTH FL GREAPT 4	0	1.C FE	1,120,650	1,000,000	1,003,600	1,048,972		(12,275)			4.000	2.620	AO	10,000	40,000	09/20/2019	10/01/2037	1,020,000
392274-2D-7	GTR ORLANDO FL AVIATION AUTH FL GREAPT 4	0	1.C FE	1,112,280	1,000,000	1,000,230	1,045,693		(11,428)			4.000	2.710	AO	10,000	40,000	09/20/2019	10/01/2039	1,020,000
392274-2E-5	GTR ORLANDO FL AVIATION AUTH FL ORLANDO	0	1.C FE	9,075,225	7,500,000	7,615,350	8,805,145		(47,508)			5.000	3.704	AO	93,750	375,000	09/20/2019	10/01/2044	7,687,500
39239M-AU-6	GTR TEXOMA TX UTILITY AUTH CON 39239MAU6	0	1.C FE	1,945,900	2,000,000	1,879,760	1,948,220		918			4.375	4.540	AO	21,875	87,500	06/14/2023	10/01/2053	2,043,750
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC		1.G PL	1,962,324	1,962,324	1,449,753	1,962,324					3.830	3.905	JAJO	13,779	75,157	12/22/2020	12/31/2050	27,780
413890-EM-2	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN	0	1.E FE	555,110	1,650,000	753,803	770,616		34,000				4.564	N/A			09/24/2018	11/15/2042	1,650,000
413890-EN-0	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN	0	1.E FE	1,599,550	5,000,000	2,161,550	2,382,294		96,801				4.192	N/A			05/20/2016	11/15/2043	5,000,000

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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
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	1,032,620	3,915,000	1,480,849	1,554,885		70,599				4.701	N/A			03/07/2017	11/15/2045	3,915,000
413890-ER-1	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	875,640	4,000,000	1,427,040	1,480,197		68,847				4.820	N/A			12/10/2014	11/15/2046	4,000,000
413890-ET-7	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	978,750	5,000,000	1,598,900	1,663,582		78,146				4.870	N/A			12/10/2014	11/15/2048	5,000,000
413890-EU-4	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	1,355,396	7,315,000	2,217,542	2,308,513		108,878				4.890	N/A			12/10/2014	11/15/2049	7,315,000
413890-EV-2	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	1,051,920	6,000,000	1,720,980	1,795,485		85,016				4.910	N/A			12/10/2014	11/15/2050	6,000,000
413890-EW-0	HARRIS CNTY-HOUSTON TEX SPORTS TX HARGEN		1.E FE	1,074,514	6,480,000	1,762,625	1,838,000		87,370				4.930	N/A			12/10/2014	11/15/2051	6,480,000
414008-CU-4	TEXAS TX HARMED 3.34 11/15/2037		1.F FE	1,000,000	1,000,000	883,090	1,000,000					3.344	3.344	MN	4,273	33,440	10/21/2020	11/15/2037	192,197
41978C-BJ-3	HAWAII ST APRTS SYS REV HI HISAPT 2.97 0		1.E FE	3,000,000	3,000,000	2,457,090	3,000,000					2.970	2.970	JJ	44,550	89,100	08/15/2019	07/01/2039	645,550
41978C-BK-0	HAWAII ST APRTS SYS REV HI HISAPT 3.14 0		1.E FE	12,500,000	12,500,000	9,029,250	12,500,000					3.140	3.140	JJ	196,250	392,500	08/19/2019	07/01/2047	1,767,063
451174-AX-4	IDAHO ENERGY RESOURCES CO ID IERPWR 2.86	0	1.C FE	20,000,000	20,000,000	14,229,200	20,000,000					2.861	2.861	MS	190,733	572,200	06/16/2021	09/01/2046	6,761,924
45204F-N9-2	ILSGEN 45204FN92		1.A	480,721	480,000	493,142	480,488		(234)			5.000	4.900	FA	9,067	12,000	06/18/2025	02/15/2041	108,161
45204F-P7-4	ILSGEN 45204FP74		1.C FE	520,781	520,000	525,746	520,528		(253)			5.000	4.900	FA	9,822	13,000	06/18/2025	02/15/2041	117,174
45506E-FH-1	INDIANA ST FIN AUTH REVENUE IN INSFIN 4		1.D FE	115,000	115,000	93,354	115,000					4.314	4.314	MS	1,654	4,961	03/30/2022	03/01/2052	117,481
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO JHHSYS 3		1.D FE	6,532,210	6,400,000	5,116,160	6,514,722		(4,000)			3.837	3.707	MN	31,378	245,568	05/17/2021	05/15/2046	6,522,784
478115-AF-5	JOHNS HOPKINS UNIVERSITY JHUNIV 2.813 01		1.B FE	17,000,000	17,000,000	10,032,380	17,000,000					2.813	2.813	JJ	239,105	478,210	03/09/2020	01/01/2060	4,309,776
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/		1.D FE	3,345,807	3,345,807	3,546,097	3,345,807					7.750	7.751	MN	33,133	259,300	02/03/2009	05/15/2033	453,079
487312-AD-2	KEENAN FT DETRICK ENERGY KEENAN 4.166 11	0	1.D YE	7,000,000	7,000,000	5,623,646	7,000,000					4.166	4.165	MN	37,263	291,620	04/03/2019	11/15/2048	363,495
50203U-AA-1	LBJ INFRASTRUCTURE GROUP CINCON 3.797 12	0	2.A FE	8,657,979	14,000,000	9,799,076	8,820,529		56,225			3.797	6.729	JD	1,477	512,595	09/25/2025	12/31/2057	1,081,246
52976T-BH-9	LEXINGTON VA INDL DEV AUTH VA LEXDEV 3.3		1.C FE	7,000,000	7,000,000	5,726,000	7,000,000					3.384	3.384	JJ	118,440	236,880	12/05/2019	01/01/2043	897,592
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	2,487,930	3,000,000	2,594,100	2,532,847		15,313			4.242	5.654	MN	16,261	127,260	11/15/2022	05/15/2048	339,877
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT		1.A FE	5,165,588	5,165,588	5,151,796	5,165,588					3.615	3.611	FA	77,807	186,736	05/12/2022	02/01/2029	2,172,134
54627R-AT-7	LA UTILITIES RESTOR CORP 2022A 54627RAT7		1.A FE	125,000	125,000	128,841	125,000					5.198	5.198	JD	541	6,498	03/22/2023	12/01/2039	128,249
54639T-DV-1	LOUISIANA PUB FACS AUTH LASFAC	0	1.F FE	2,066,120	2,000,000	2,068,488	2,064,614		(1,506)			5.250	4.822	JJ	26,542		09/17/2025	07/01/2065	2,052,500
546410-DC-2	LOUISIANA STADIUM & EXPOSITION 546410DC2	0	1.F FE	3,280,000	3,280,000	3,344,026	3,280,000					5.115	5.115	JJ	83,886	167,772	06/16/2023	07/01/2027	3,363,886
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R LA LASGEN	0	1.C FE	6,000,000	6,000,000	5,053,080	6,000,000					3.052	3.052	MN	30,520	183,120	01/13/2022	05/01/2038	2,929,216
54651T-BN-4	LOUISIANA STATE TRANSPORTATION LA LASTRN		1.E FE	285,000	285,000	219,659	285,000					3.080	3.079	FA	3,316	8,778	01/07/2021	08/15/2043	40,657
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY KY LOUUTL	0	1.D FE	5,041,520	4,000,000	4,299,400	4,729,764		(37,983)			5.980	4.228	MN	30,564	239,200	03/10/2016	05/15/2040	2,122,166
56453R-BL-7	MANTECA CALIF REDEV AGY CA MANDEV 3.21 1		1.C FE	4,947,858	5,200,000	4,140,193	5,003,749		10,661			3.207	3.552	AO	41,691	166,764	03/23/2020	10/01/2042	738,983

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574218-4K-6	MARYLAND ST HLTH & HGR EDUCTNL MD MDSMED	0	1.F FE	2,650,000	2,650,000	2,165,845	2,650,000					4.165	4.165	JJ	55,186	110,373	12/13/2017	07/01/2048	586,124
575579-ZR-1	MASSACHUSETTS PORT AUTHORITY MA MASTRN 0		1.B FE	3,826,592	5,600,000	4,729,424	4,866,186		122,697				2.570	N/A			07/20/2016	07/01/2031	5,600,000
575579-ZS-9	MASSACHUSETTS PORT AUTHORITY MA MASTRN 0		1.B FE	5,947,920	9,000,000	7,327,980	7,599,046		195,259				2.620	N/A			07/20/2016	07/01/2032	9,000,000
575579-ZT-7	MASSACHUSETTS PORT AUTHORITY MA MASTRN 0		1.B FE	319,275	500,000	391,240	409,803		10,727				2.670	N/A			07/20/2016	07/01/2033	500,000
575896-WR-2	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.C FE	2,000,000	2,000,000	1,524,426	2,000,000					2.719	2.719	JJ	27,190	54,380	02/04/2021	07/01/2042	360,895
575898-CT-6	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN		1.E FE	2,000,000	2,000,000	2,214,120	2,000,000					6.352	6.352	JJ	63,520	127,040	06/09/2011	07/01/2037	292,189
575898-DU-2	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	0	1.E FE	2,090,000	2,090,000	1,649,052	2,090,000					3.660	3.660	JJ	38,247	76,494	09/19/2019	07/01/2049	146,776
576051-ZT-6	MASS WATER RESOURCES AUT MA MASWTR 2.82	0	1.B FE	1,950,697	2,000,000	1,601,920	1,960,686		2,670			2.823	3.019	FA	23,525	56,460	01/26/2022	08/01/2041	84,888
584556-GW-8	MEDICAL CENTER BUILDING CORP M MS MDCEDU	0	1.C FE	11,000,000	11,000,000	8,620,183	11,000,000					2.917	2.917	JD	26,739	320,870	10/01/2020	06/01/2041	2,005,968
586054-AD-0	MEMORIAL SLOAN KETTERING CANCE MSKCC 2.9		1.D FE	4,000,000	4,000,000	2,624,720	4,000,000					2.955	2.955	JJ	59,100	118,200	06/09/2020	01/01/2050	4,059,100
59164G-EZ-1	METRO WASTEWTR RECLAMATION DIS CO METPOL		1.B FE	6,185,000	6,185,000	5,403,587	6,185,000					3.013	3.013	AO	46,589	186,354	11/15/2019	04/01/2036	6,278,177
59164G-FA-5	METRO WASTEWTR RECLAMATION DIS CO METPOL		1.B FE	12,756,875	12,750,000	10,445,438	12,755,055		(312)			3.158	3.154	AO	100,661	402,645	01/07/2020	04/01/2041	2,811,626
591745-8C-1	METROPOLITAN ATLANTA RAPID TRA GA METTRN	0	1.A FE	1,999,622	2,000,000	1,472,400	1,999,677		14			2.981	2.982	JJ	29,810	59,620	01/03/2022	07/01/2045	39,558
591746-DM-1	METROPOLITAN ATLANTA RAPID TRA METROPOLI	0	1.C FE	164,088	190,000	163,071	165,487		1,399			2.641	4.310	JJ	2,509	2,509	04/28/2025	07/01/2035	192,509
592481-LU-7	METROPOLITAN ST LOUIS MO SWR D MO METUTL		1.B FE	9,055,000	9,055,000	7,845,614	9,055,000					3.159	3.159	MN	47,675	286,047	11/20/2019	05/01/2038	3,163,162
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSION FL MIAFAC	0	1.E FE	6,108,200	28,000,000	11,040,960	11,026,158		563,275				5.313	N/A			09/23/2014	10/01/2045	6,158,245
59333H-CA-2	MIAMI-DADE CNTY FLA PROFESSION FL MIAFAC	0	1.E FE	10,341,000	45,000,000	18,973,800	18,683,142		955,799				5.321	N/A			09/23/2014	10/01/2044	10,349,752
59333M-XE-0	MIAMI-DADE CNTY FLA SCH BRD FL MIAEDU 0		1.E FE	23,575,360	32,000,000	32,312,320	31,453,803		561,620				1.810	N/A			11/30/2009	12/15/2026	32,000,000
59333N-NL-3	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0		1.E FE	990,510	3,000,000	1,560,960	1,476,992		64,978				4.550	N/A			02/09/2017	10/01/2041	3,000,000
59333N-NP-4	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	1,406,500	6,250,000	2,725,625	2,458,270		119,345				5.039	N/A			10/08/2014	10/01/2044	6,250,000
59333N-NQ-2	MIAMI-DADE CNTY FL SPL OBLIG FL MIAGEN 0	0	1.E FE	14,257,224	57,900,000	23,937,597	23,173,148		1,047,615				4.681	N/A			01/29/2016	10/01/2045	57,900,000
59333P-2Q-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN		1.E FE	3,000,000	3,000,000	2,852,910	3,000,000					3.554	3.554	AO	26,655	106,620	08/11/2017	10/01/2032	3,053,310
59333P-2R-8	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	0	1.E FE	1,302,063	1,250,000	1,124,450	1,262,796		(7,010)			3.732	3.126	AO	11,663	46,650	12/09/2019	10/01/2037	1,273,325
59333P-6M-5	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN		1.E FE	135,000	135,000	109,159	135,000					3.270	3.269	AO	1,104	4,415	12/03/2020	10/01/2041	24,723
59335K-CX-3	MIAMI-DADE CNTY FLA FL MDCTRN 2.56 10/01		1.F FE	6,000,000	6,000,000	4,983,420	6,000,000					2.562	2.562	AO	38,430	153,720	08/19/2021	10/01/2035	6,076,860
59335K-CY-1	MIAMI-DADE CNTY FLA FL MDCTRN 2.66 10/01		1.F FE	6,000,000	6,000,000	4,911,420	6,000,000					2.662	2.662	AO	39,930	159,720	08/19/2021	10/01/2036	6,079,860
59335K-CZ-8	MIAMI-DADE CNTY FLA FL MDCTRN 2.71 10/01	0	1.F FE	3,000,000	3,000,000	2,407,590	3,000,000					2.712	2.712	AO	20,340	81,360	08/19/2021	10/01/2037	3,040,680
59335K-DA-2	MIAMI-DADE CNTY FLA FL MDCTRN 2.76 10/01		1.F FE	3,000,000	3,000,000	2,360,190	3,000,000					2.762	2.762	AO	20,715	82,860	08/19/2021	10/01/2038	3,041,430

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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
59447T-J2-0	MICHIGAN FINANCE AUTHORITY MI MISFIN 0 0		2.B FE	1,080,390	4,500,000	1,179,410	1,450,500		82,114				5.914	N/A			01/08/2021	06/01/2045	4,500,000
594698-SJ-2	MICHIGAN ST STRATEGIC FUND MI MISGEN 3.2		1.C FE	210,000	210,000	161,055	210,000					3.225	3.224	MS	2,258	6,773	06/23/2021	09/01/2047	16,703
61212L-TM-1	MONTANA ST BRD REGENTS MT MTSEDU 2.8 11/		1.D FE	978,240	1,000,000	722,420	981,758		886			2.797	2.941	MN	3,574	27,970	09/28/2021	11/15/2043	214,071
62750P-AA-4	MUSEUM OF FINE ARTS HOUSTON MFAHOU 2.853	0	1.B FE	7,000,000	7,000,000	4,345,740	7,000,000					2.853	2.853	FA	83,213	199,710	09/28/2021	08/01/2051	7,099,855
62952E-AE-7	NYU LANGONE HOSPITALS NYUHOS 4.368 07/01		1.E FE	4,056,800	4,000,000	3,479,760	4,045,040		(1,581)			4.368	4.279	JJ	87,360	174,720	05/23/2017	07/01/2047	791,933
62954R-AA-4	NYU LANGONE HOSPITALS NYUHOS 3.38 07/01/		1.E FE	8,000,000	8,000,000	5,472,240	8,000,000					3.380	3.380	JJ	135,200	270,400	01/28/2020	07/01/2055	8,135,200
63609W-AQ-5	NEW HAMPSHIRE ST BUSINESS FIN NH NHSMED		1.C FE	750,000	750,000	582,938	750,000					3.172	3.172	MN	3,965	23,790	10/07/2021	05/01/2041	340,877
63609W-AR-3	NEW HAMPSHIRE ST BUSINESS FIN NH NHSMED		1.C FE	1,250,000	1,250,000	846,965	1,250,000					3.272	3.272	MN	6,817	40,900	10/07/2021	05/01/2051	195,923
63861U-AA-7	OH NATIONWIDE CHILDRENS HOSPIT OH NATION		1.C FE	4,000,000	4,000,000	3,444,400	4,000,000					4.556	4.556	MN	30,373	182,240	05/03/2022	11/01/2052	4,091,120
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA NHPFAC	0	1.D FE	4,161,480	4,000,000	4,343,728	4,157,257		(4,223)			5.500	4.981	FA	71,500		08/14/2025	08/15/2049	4,110,000
64577B-4L-5	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	CF	1.E FE	2,245,860	2,000,000	2,024,640	2,042,191		(28,583)			5.000	3.461	JD	8,333	100,000	12/21/2017	06/01/2042	2,050,000
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH 64578EMS3		1.F FE	10,000	10,000	10,410	10,000					5.398	5.398	MS	180	540	01/20/2023	03/01/2033	10,270
646066-7K-0	NEW JERSEY NJ NJSEDU 3.51 07/01/2042		1.F FE	10,000,000	10,000,000	8,307,000	10,000,000					3.513	3.513	JJ	175,650	351,300	06/19/2020	07/01/2042	1,921,748
646139-W3-5	NEW JERSEY TRANSPORTATION TRUS NJ NJSTRN		1.E FE	1,659,849	1,018,000	1,220,114	1,485,529		(30,215)			7.414	3.001	JJ	37,737	75,475	10/04/2019	01/01/2040	292,911
646139-X8-3	NEW JERSEY TRANSPORTATION TRUS NJ NJSTRN	0	1.E FE	10,181,500	8,000,000	9,347,200	9,455,240		(87,550)			7.102	5.054	JJ	284,080	568,160	02/08/2016	01/01/2041	3,044,211
646140-EA-7	NEW JERSEY TURNPIKE AUTHORITY NJ NJSTRN		1.E FE	1,491,970	1,500,000	1,164,105	1,493,466		390			2.782	2.820	JJ	20,865	41,730	12/28/2021	01/01/2040	740,781
64971P-KQ-7	NEW YORK NY NYCDEV 2.78 03/01/2035		1.E FE	1,000,000	1,000,000	838,370	1,000,000					2.781	2.781	MS	9,270	27,810	09/24/2020	03/01/2035	1,013,905
64972G-SK-1	NEW YORK CITY MUNICIPAL WATER NY NYCUTL		1.B FE	2,183,500	2,200,000	2,021,096	2,185,525		365			4.000	4.044	JD	3,911	88,000	03/23/2020	06/15/2049	2,244,000
64989K-LD-6	NEW YORK ST PWR AUTH NY NYSPWR 4 11/15/2	0	1.C FE	2,171,800	2,000,000	1,894,420	2,141,744		(5,748)			4.000	3.459	MN	10,222	80,000	04/30/2020	11/15/2045	468,686
64989K-LP-9	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1		1.A	15,247,795	11,995,000	13,000,661	14,941,611		(198,796)			5.905	3.376	MN	90,506	708,305	06/11/2024	11/15/2037	12,349,152
649902-2E-2	DORMITORY AUTHORITY OF STATE O NY DORM-T		1.B FE	4,816,264	4,137,293	4,185,120	4,475,524		(39,820)			5.289	3.973	MS	64,431	218,821	10/20/2015	03/15/2033	4,246,704
649902-T3-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	8,992,008	6,900,000	7,061,391	8,125,849		(103,705)			5.600	3.445	MS	113,773	386,400	05/25/2016	03/15/2040	743,906
64990C-7K-1	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	1,037,290	1,000,000	896,720	1,031,310		(970)			4.850	4.605	JJ	24,250	48,500	11/19/2018	07/01/2048	167,977
64990C-ZW-4	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	4,000,000	4,000,000	3,593,800	4,000,000					3.998	3.998	JJ	79,960	159,920	05/17/2017	07/01/2039	1,258,792
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO N Y N	0	1.A	12,751,724	12,760,000	11,717,380	12,752,735		504			3.999	4.005	MS	150,247	510,272	03/04/2024	03/15/2037	13,015,136
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO N Y N	0	1.B FE	1,743,868	1,745,000	1,619,011	1,743,997		70			3.999	4.005	MS	20,547	69,783	03/04/2024	03/15/2037	1,779,891
64990F-MT-8	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.B FE	8,288,315	6,450,000	6,629,633	7,278,781		(120,084)			5.628	3.296	MS	106,885	363,006	06/22/2016	03/15/2039	500,120
64990F-PV-0	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.B FE	15,869,120	16,000,000	14,711,840	15,889,322		3,924			4.000	4.052	FA	241,778	640,000	03/20/2020	02/15/2047	2,993,417

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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
64990F-RB-2	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	17,000,000	17,000,000	14,316,550	17,000,000					3.110	3.110	FA	199,731	528,700	12/19/2019	02/15/2039	3,667,619
64990F-Z4-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.B FE	6,000,000	6,000,000	5,629,260	6,000,000					3.849	3.849	MS	67,999	230,940	03/16/2022	03/15/2035	6,115,470
64990G-A6-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	43,865,000	43,865,000	33,522,949	43,865,000					2.694	2.694	JJ	590,862	1,181,723	02/26/2020	07/01/2040	13,092,607
64990G-A7-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR	0	1.D FE	16,790,000	16,790,000	12,027,349	16,790,000					2.774	2.774	JJ	232,877	465,755	02/26/2020	07/01/2043	1,852,893
64990G-JY-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR		1.D FE	3,003,231	3,000,000	2,635,200	3,002,430		(124)			4.294	4.286	JJ	64,410	128,820	02/13/2019	07/01/2044	367,571
64990G-WW-8	DORMITORY AUTHORITY OF STATE O NY NYSHGR	CF	1.E FE	12,007,910	12,000,000	9,732,360	12,005,609		(406)			3.142	3.137	JJ	188,520	377,040	11/22/2019	07/01/2043	212,724
650035-6B-9	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4		1.B FE	3,092,916	3,200,000	3,060,576	3,145,763		7,622			3.470	3.779	MS	32,695	111,040	02/21/2018	03/15/2032	3,255,520
650035-VB-1	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.8		1.B FE	1,255,760	1,000,000	1,033,740	1,118,861		(18,348)			5.838	3.534	MS	17,190	58,380	07/06/2017	03/15/2040	59,563
660043-FU-9	N HUDSON NJ SEWERAGE AUTH GROS N Y N		1.E FE	1,530,000	1,530,000	1,403,393	1,530,000					3.378	3.378	JD	4,307	51,683	01/09/2024	06/01/2034	1,555,842
66285W-CB-0	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN		1.D FE	14,707,800	30,000,000	21,375,300	20,690,373		754,602				3.750	N/A			10/19/2016	01/01/2036	30,000,000
66285W-CD-6	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN		1.D FE	4,571,415	10,170,000	6,588,228	6,465,826		239,489				3.810	N/A			10/19/2016	01/01/2038	10,170,000
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL		1.B FE	4,013,470	4,000,000	3,376,640	4,009,715		(674)			3.100	3.075	MN	15,844	124,000	02/05/2020	11/15/2039	863,144
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL	0	1.B FE	13,713,881	13,450,000	10,404,920	13,668,496		(8,541)			3.200	3.085	MN	54,996	430,400	12/16/2021	11/15/2044	13,665,200
663903-KJ-0	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL		1.B FE	9,000,000	9,000,000	6,199,290	9,000,000					2.769	2.769	MN	31,844	249,210	07/16/2021	11/15/2046	4,509,236
664754-5M-6	NORTHERN ARIZ UNIV AZ NAUHGR 3.36 06/01/	0	1.E FE	4,490,000	4,490,000	3,835,942	4,490,000					3.362	3.362	JD	12,579	150,954	12/19/2019	06/01/2039	1,971,975
664754-6W-3	NORTHERN ARIZ UNIV AZ NAUHGR 3.09 08/01/		1.E FE	1,854,780	2,000,000	1,655,820	1,892,680		7,139			3.087	3.649	FA	25,725	61,740	03/12/2020	08/01/2039	235,476
664754-6X-1	NORTHERN ARIZ UNIV AZ NAUHGR 3.21 08/01/		1.E FE	915,120	1,000,000	763,850	930,772		2,958			3.207	3.772	FA	13,363	32,070	03/12/2020	08/01/2043	507,708
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO		1.G	3,491,880	3,491,880	3,425,880	3,491,880					4.200	4.434	MN	24,443	146,659	09/19/2014	05/01/2030	196,071
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA NWMEDI 2	0	1.C FE	32,652,680	32,750,000	19,986,670	32,662,944		2,522			2.633	2.648	JJ	397,620	862,308	12/16/2021	07/15/2051	8,621,479
668444-AA-0	NORTHWESTERN UNIVERSITY NWUNI 4.198 12/0		1.B FE	3,576,270	3,000,000	2,583,630	3,467,173		(19,059)			4.198	3.070	JD	10,495	125,940	10/22/2019	12/01/2047	401,862
668444-AP-7	NORTHWESTERN UNIVERSITY NWUNI 3.812 12/0		1.B FE	3,500,000	3,500,000	2,671,655	3,500,000					3.812	3.812	JD	11,118	133,420	10/04/2017	12/01/2050	891,678
677561-KV-3	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED	0	1.C FE	1,059,080	1,000,000	985,650	1,020,388		(6,366)			4.000	3.281	JJ	20,000	40,000	04/17/2019	01/01/2042	1,020,000
677561-KW-1	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED		1.C FE	4,750,605	4,500,000	4,364,010	4,586,585		(27,012)			4.000	3.321	JJ	90,000	180,000	04/17/2019	01/01/2043	4,590,000
677561-LN-0	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED		1.C FE	6,101,575	6,105,000	5,106,039	6,102,493		172			3.276	3.280	JJ	100,000	200,000	11/07/2019	01/01/2042	563,972
677561-ML-3	OHIO ST HOSP FAC REV CLEVELAND		1.C Z	307,801	295,000	306,971	306,423		(1,379)			4.000	2.649	JJ	5,900		08/14/2025	01/01/2046	300,900
677561-MS-8	OHIO ST HOSP FAC REV CLEVELAND OHSMED 4		1.A	5,337	5,000	5,153	5,312		(25)			4.000	1.851	JJ	100		10/03/2025	01/01/2046	5,100
677561-MT-6	OHIO ST HOSP FAC REV CLEVELAND OHSMED 4		1.C FE	5,156,399	4,950,000	4,598,402	5,141,605		(14,793)			4.000	2.649	JJ	99,000		10/03/2025	01/01/2046	5,049,000
67760H-NH-0	OHIO TURNPIKE COMMISSION OH OHSTRN 3.2 0	0	1.C FE	13,126,060	13,000,000	9,364,680	13,056,092		(12,773)			3.196	3.083	FA	156,959	415,480	03/06/2020	02/15/2048	13,207,740

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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
677704-F4-5	OHIO UNIVERSITY OH OHUHGR 2.4 12/01/2034		1.E FE	1,000,000	1,000,000	838,870	1,000,000					2.400	2.400	JD	2,000	24,000	02/26/2020	12/01/2034	1,012,000
677704-F5-2	OHIO UNIVERSITY OH OHUHGR 2.45 12/01/203		1.E FE	1,000,000	1,000,000	821,950	1,000,000					2.450	2.450	JD	2,042	24,500	02/26/2020	12/01/2035	1,012,250
67777J-AK-4	OHIOHEALTH CORP OHCMED 3.042 11/15/50 20		1.B FE	7,000,000	7,000,000	4,743,445	7,000,000					3.042	3.042	MN	27,209	212,940	05/21/2020	11/15/2050	5,565,650
67777J-AM-0	OHIOHEALTH CORP OHCMED 2.834 11/15/41	0	1.B FE	5,917,642	6,950,000	5,128,294	6,047,017		38,632			2.834	3.917	MN	25,168	196,963	09/13/2022	11/15/2041	7,048,482
678535-4X-0	OKLAHOMA CITY AIRPORT TRUST OK OKCAPT 3		1.E FE	1,500,000	1,500,000	1,250,280	1,500,000					3.380	3.380	JJ	25,350	50,700	01/15/2020	07/01/2040	324,322
678908-4C-5	OKLAHOMA ST DEV FIN AUTH 6789084C5	0	1.A FE	2,740,356	2,793,638	2,746,928	2,751,444		3,138			3.877	4.151	MN	18,052	108,309	09/06/2022	05/01/2037	350,818
678908-4D-3	OKLAHOMA ST DEV FIN AUTH 6789084D3	0	1.A FE	9,956,960	10,000,000	9,432,500	9,960,997		1,194			4.380	4.410	MN	73,000	438,000	08/29/2022	11/01/2045	10,219,000
678908-4E-1	OKLAHOMA ST DEV FIN AUTH 6789084E1		1.A FE	50,000	50,000	46,070	50,000					4.714	4.714	MN	393	2,357	08/19/2022	05/01/2052	51,179
678908-4G-6	OKLAHOMA ST DEV FIN AUTH 6789084G6	0	1.A FE	16,000,000	16,000,000	15,426,880	16,000,000					4.623	4.623	JD	61,640	739,680	08/31/2022	06/01/2044	16,369,840
68607D-UG-8	OREGON ST DEPT TRANSN OR ORSTRN 3.17 11/		1.B FE	13,985,240	14,000,000	12,050,500	13,989,315		746			3.168	3.176	MN	56,672	443,520	11/07/2019	11/15/2038	3,730,309
686514-AN-0	ORLANDO HEALTH INC ORHLTH 3.477 10/01/42	0	1.E FE	1,467,297	1,950,000	1,561,229	1,512,544		18,547			3.477	5.762	AO	16,950	67,802	06/12/2023	10/01/2042	734,978
696624-BD-6	PALM DESERT REDEVELOPMENT AGEN CA PDTDEV		1.C FE	1,463,055	1,500,000	1,467,345	1,484,832		2,848			3.750	3.986	AO	14,063	56,250	01/19/2017	10/01/2030	1,528,125
70870E-CZ-0	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0		1.G FE	232,641	605,000	357,724	341,018		14,712				4.459	N/A			04/26/2017	01/01/2039	605,000
70870E-DB-2	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0		1.G FE	319,535	1,735,000	896,422	678,303		41,167				6.360	N/A			12/18/2013	01/01/2041	1,735,000
70870E-DC-0	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0		1.G FE	614,466	2,665,000	1,291,459	1,095,485		58,486				5.569	N/A			04/26/2017	01/01/2042	2,665,000
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		1.G FE	246,920	1,685,000	720,590	532,775		33,013				6.500	N/A			12/18/2013	01/01/2044	1,685,000
70870E-DF-3	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	445,523	3,340,000	1,343,114	972,666		61,149				6.600	N/A			12/18/2013	01/01/2045	3,340,000
70870E-DG-1	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0	0	1.G FE	404,775	3,340,000	1,276,014	893,945		57,015				6.700	N/A			12/18/2013	01/01/2046	3,340,000
70870E-DQ-9	COMMONWEALTH OF PENNSYLVANIA PA PASTRN 0		1.G FE	396,179	6,010,000	1,477,498	906,011		60,242				7.000	N/A			12/18/2013	07/01/2053	6,010,000
709224-ZD-4	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN		1.D FE	6,890,380	6,000,000	6,081,480	6,191,563		(95,353)			5.000	3.267	JD	25,000	300,000	10/20/2017	12/01/2047	6,150,000
709235-Q3-2	PENNSYLVANIA STATE UNIVERSITY PA PSUHGR		1.C FE	1,065,530	1,000,000	689,470	1,054,414		(2,026)			2.888	2.543	MS	9,627	28,880	03/05/2020	09/01/2050	115,063
71883R-SG-9	CITY OF PHOENIX CIVIC IMPROVEM AZ PHOWTR		1.C FE	1,000,000	1,000,000	733,540	1,000,000					2.974	2.974	JJ	14,870	29,740	05/19/2021	07/01/2044	1,014,870
720653-QG-2	PIERCE CNTY WASH SWR REV WA PIEUTL 2.87		1.C FE	1,000,000	1,000,000	770,642	1,000,000					2.870	2.870	FA	11,958	28,700	10/09/2020	08/01/2042	1,014,350
725304-YB-9	PITTSBURGH PA WTR & SWR AUTH N Y N	0	1.E FE	1,723,558	1,750,000	1,670,655	1,724,845		464			4.250	4.340	MS	24,792	74,375	06/08/2023	09/01/2053	1,787,188
73209M-AM-9	POMONA CALIF REDEV AGY CA POMDEV 4.13 02		1.C FE	2,000,000	2,000,000	2,002,020	2,000,000					4.130	4.130	FA	34,417	82,600	09/27/2018	02/01/2030	2,041,300
73209M-AP-2	POMONA CALIF REDEV AGY CA POMDEV 4.23 02		1.C FE	1,435,000	1,435,000	1,427,136	1,435,000					4.230	4.230	FA	25,292	60,701	09/27/2018	02/01/2032	1,465,350
73209M-AR-8	POMONA CALIF REDEV AGY CA POMDEV 4.51 02	0	1.C FE	1,400,000	1,400,000	1,314,768	1,400,000					4.506	4.506	FA	26,285	63,084	09/27/2018	02/01/2041	104,691

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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
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND NY PORTRN	0	1.D FE	1,834,255	1,550,000	1,651,432	1,740,045		(11,318)			5.647	4.358	MN	14,588	87,529	12/16/2015	11/01/2040	303,321
73358W-RQ-9	PORT AUTHORITY OF NEW YORK AND NY PORTRN		1.D FE	5,234,878	4,735,000	4,614,021	4,735,000					5.310	5.310	FA	104,762	251,429	01/08/2015	08/01/2046	4,860,714
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE NY PORTRN		1.D FE	815,000	815,000	523,997	815,000					3.175	3.174	JJ	11,932	25,876	01/22/2021	07/15/2060	216,765
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE NY PORTRN	0	1.D FE	10,100,000	10,100,000	7,297,321	10,100,000					3.139	3.138	FA	119,770	317,039	12/16/2021	02/15/2051	1,269,315
735389-V8-8	PORT OF SEATTLE 735389V88		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		1.D FE	1,091,870	1,000,000	1,018,390	1,064,429		(8,454)			5.000	3.879	FA	20,833	50,000	08/03/2022	08/01/2047	223,415
735389-W3-8	PORT OF SEATTLE 735389W38		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
74382O-AA-0	PROVIDENCE ST JOSEPH HEALTH OB PSJHOG 2	0	1.F FE	5,658,502	6,790,000	6,385,248	6,131,969		154,365			2.532	5.424	AO	42,981	171,923	09/29/2022	10/01/2029	6,875,961
74382O-AB-8	PROVIDENCE ST JOSEPH HEALTH OB PSJHOG 2	0	1.F FE	14,000,000	14,000,000	8,272,222	14,000,000					2.700	2.700	AO	94,500	378,000	09/14/2021	10/01/2051	14,189,000
75110O-MQ-8	RALEIGH NC COMB ENTERPRISE SYS NC RALGEN		1.A FE	2,000,000	2,000,000	1,598,520	2,000,000					3.241	3.241	MS	21,607	64,820	11/07/2019	03/01/2043	2,032,410
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV A CA RCMDEV	0	2.C FE	989,344	865,000	911,537	921,649		(10,630)			6.262	4.683	MS	18,055	54,166	08/22/2018	09/01/2031	892,083
759136-VN-1	REGIONAL TRANSN DIST COLO CO REGTRN 2.39		1.B FE	1,000,000	1,000,000	772,010	1,000,000					2.387	2.387	MN	3,978	23,870	02/19/2021	11/01/2037	1,011,935
76220#-AA-8	LIFESPAN OBLIGATED GROUP LIFESPAN OBLIGA		2.A	2,000,000	2,000,000	1,759,114	2,000,000					2.990	2.990	MN	7,641	59,800	05/14/2021	05/27/2031	2,001,993
76221U-GP-5	RHODE ISLAND INFRASTRUCTURE BA RI RISWTR		1.A FE	1,065,000	1,065,000	840,551	1,065,000					3.239	3.239	AO	8,624	34,495	12/05/2019	10/01/2044	134,849
762244-NJ-6	RHODE ISLAND HLTH & EDUCTNL BL	0	1.E FE	998,440	1,000,000	1,025,828	998,532		92			5.250	5.260	MN	6,708	26,250	08/22/2025	05/15/2054	1,026,250
76904R-BW-6	RIVERSIDE CALIF REDEV AGY CA RIVDEV 4 09	0	1.C FE	5,614,956	5,850,000	5,451,674	5,659,239		11,547			4.000	4.347	MS	78,000	234,000	11/15/2022	09/01/2037	5,967,000
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY CA RIVDEV		1.C FE	1,370,558	1,400,000	1,278,515	1,381,667		1,607			3.875	4.046	AO	13,563	54,250	12/13/2017	10/01/2037	116,259
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU CA RVRFAC		1.D FE	55,000	55,000	40,741	55,000					3.265	3.265	MN	299	1,796	09/29/2021	11/01/2045	55,898
79560T-EF-5	SALT LAKE CITY UTAH SALES TAX UT SALGEN		1.A FE	3,000,000	3,000,000	2,600,250	3,000,000					3.102	3.102	AO	23,265	93,060	11/20/2019	04/01/2038	797,091
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS TX SANUTL		1.D FE	10,000,000	10,000,000	7,032,300	10,000,000					2.905	2.905	FA	121,042	290,500	10/22/2020	02/01/2048	10,145,250
79730W-BX-7	SAN DIEGO CALIF REDEV AGY CA SDGGEN 4 09		1.C FE	5,917,156	6,200,000	5,519,550	6,000,077		11,059			4.000	4.323	MS	82,667	248,000	01/20/2017	09/01/2040	1,642,490
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1	0	1.A FE	1,317,331	1,355,000	1,373,984	1,352,249		1,290			6.029	6.295	FA	30,862	81,693	11/15/2022	08/15/2026	409,926
797400-LN-6	CALIFORNIA CA SDGTRN 3.2 04/01/2039	0	1.A FE	9,450,000	9,450,000	8,068,316	9,450,000					3.198	3.198	AO	75,553	302,211	12/06/2019	04/01/2039	9,601,106
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	0	1.B FE	6,611,661	8,667,075	7,086,547	6,859,570		100,658			2.550	6.338	MON	19,031	224,080	09/05/2023	07/01/2039	56,269
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT		1.D FE	3,386,850	3,000,000	3,119,160	3,288,191		(16,015)			5.000	4.060	MN	25,000	150,000	01/11/2019	05/01/2039	3,075,000
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT		1.D FE	4,464,680	4,000,000	4,065,040	4,381,630		(13,534)			5.000	4.246	MN	33,333	200,000	01/11/2019	05/01/2044	4,100,000
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	4,509,051	4,045,000	3,553,452	4,490,280		(11,717)			4.000	3.336	MN	26,967	161,800	05/17/2024	05/01/2050	4,125,900
79770G-GU-4	SAN FRANCISCO CITY & CNTY CA R CA SFRDEV		1.D FE	788,592	800,000	789,248	797,883		1,284			3.000	3.173	FA	10,000	24,000	11/10/2017	08/01/2027	812,000
79770G-GV-2	SAN FRANCISCO CITY & CNTY CA R CA SFRDEV		1.D FE	379,583	385,000	376,923	383,508		545			3.125	3.283	FA	5,013	12,031	11/10/2017	08/01/2028	391,016

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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
79770G-HB-5	SAN FRANCISCO CITY & CNTY CA R 79770GHB5		1.D FE	1,906,055	1,950,000	1,627,373	1,917,847		1,720			3.750	3.905	FA	30,469	73,125	03/21/2018	08/01/2041	147,999
798136-YG-6	SAN JOSE CALIF CA SJSAPT 3.06 03/01/2037		1.F FE	3,608,960	4,000,000	3,369,920	3,680,414		21,014			3.060	3.918	MS	40,800	122,400	05/18/2022	03/01/2037	4,061,200
798136-YH-4	SAN JOSE CALIF CA SJSAPT 3.04 03/01/2038	0	1.F FE	2,000,000	2,000,000	1,660,080	2,000,000					3.040	3.040	MS	20,267	60,800	03/25/2021	03/01/2038	2,030,400
798136-YJ-0	SAN JOSE CALIF CA SJSAPT 3.14 03/01/2038		1.F FE	1,860,000	1,860,000	1,545,641	1,860,000					3.140	3.140	MS	19,468	58,404	03/25/2021	03/01/2038	1,889,202
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		1.F FE	1,000,000	1,000,000	805,910	1,000,000					3.170	3.170	MS	10,567	31,700	03/25/2021	03/01/2040	1,015,850
798136-YN-1	SAN JOSE CALIF CA SJSAPT 3.27 03/01/2040	0	1.F FE	1,000,000	1,000,000	807,129	1,000,000					3.270	3.270	MS	10,900	32,700	03/25/2021	03/01/2040	1,016,350
798136-YP-6	SAN JOSE CALIF CA SJSAPT 3.29 03/01/2041	0	1.F FE	776,410	1,000,000	792,324	800,411		8,469			3.290	5.210	MS	10,967	32,900	01/09/2023	03/01/2041	1,016,450
798170-AL-0	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV		1.C FE	979,490	1,000,000	981,420	994,316		2,073			3.125	3.357	FA	13,021	31,250	12/08/2017	08/01/2028	1,015,625
798170-AM-8	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV		1.C FE	982,290	1,000,000	975,340	993,763		1,609			3.250	3.437	FA	13,542	32,500	12/08/2017	08/01/2029	1,016,250
798170-AN-6	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV	0	1.C FE	3,543,141	3,600,000	3,386,124	3,571,670		4,034			3.375	3.517	FA	50,625	121,500	12/13/2017	08/01/2034	332,947
798544-CE-0	SAN LUIS & DELTA MENDOTA WATER CA SLSWTR		1.E FE	335,000	335,000	263,936	335,000					3.040	3.039	MS	3,395	10,184	01/27/2021	03/01/2042	5,931
80182Y-CZ-8	SANTA CRUZ COUNTY CALIF REDEVE CA SCZDEV		1.C FE	1,870,112	1,840,000	1,779,740	1,852,555		(2,362)			3.750	3.593	MS	23,000	69,000	08/10/2017	09/01/2032	452,873
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	CF	1.B FE	964,153	964,153	783,538	964,153					2.210	2.201	MON	1,835	21,604	05/26/2021	06/01/2038	5,826
83755V-K7-8	SOUTH DAKOTA ST HEALTH & EDL F SD SDSMED		1.D FE	1,000,000	1,000,000	963,390	1,000,000					3.130	3.130	JJ	15,650	31,300	11/06/2019	07/01/2030	1,015,650
850269-FF-3	SPRINGDALE AR SALES & USE REVE 850269FF3	0	1.C FE	1,000,000	1,000,000	1,020,750	1,000,000					5.606	5.606	FA	23,358	56,060	06/28/2023	08/01/2039	1,028,030
850269-FG-1	SPRINGDALE AR SALES & USE REVE 850269FG1	0	1.C FE	750,000	750,000	763,815	750,000					5.636	5.636	FA	17,613	42,270	06/28/2023	08/01/2040	771,135
85473T-BL-8	STANTON CALIF REDEV AGY CA SNNDEV 5 12/0		1.C FE	3,254,107	2,990,000	3,035,149	3,018,764		(30,256)			5.000	3.921	JD	12,458	149,500	11/30/2016	12/01/2040	3,064,750
85732G-WK-2	STATE PUB SCH BLDG AUTH PA EAS PA STTEDU		1.D FE	1,500,000	1,500,000	1,386,060	1,500,000					3.096	3.096	AO	11,610	46,440	10/18/2019	04/01/2032	1,523,220
861398-CU-7	STOCKTON CALIF PUB FING AUTH CA STOWTR 3		1.C FE	3,000,000	3,000,000	2,556,000	3,000,000					3.610	3.610	AO	27,075	108,300	11/20/2019	10/01/2040	683,921
87638Q-RF-8	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	0	1.E FE	396,245	500,000	435,505	414,931		7,579			2.781	5.250	MS	4,635	13,905	06/07/2023	09/01/2034	506,953
87638Q-RG-6	TARRANT CNTY TEX CULTURAL ED F TX TAREDU	0	1.E FE	782,220	1,000,000	861,730	817,042		14,132			2.901	5.350	MS	9,670	29,010	06/07/2023	09/01/2035	1,014,505
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED F TX TAREDU		1.E FE	5,133,300	5,130,000	3,711,596	5,131,735		(359)			3.422	3.413	MS	58,516	175,549	05/20/2021	09/01/2050	588,328
880557-3D-3	TENNESSEE TN TNSHGR 1.51 09/15/2026		1.B FE	28,000,000	28,000,000	28,499,520	28,000,000					1.515	1.515	MJSD	18,853	424,200	11/25/2009	09/15/2026	28,106,050
880558-PH-8	TENNESSEE TN TNSHGR 2.66 11/01/2045		1.B FE	2,009,920	2,000,000	1,387,660	2,008,191		(355)			2.661	2.632	MN	8,870	53,220	02/22/2021	11/01/2045	354,591
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD TX TAMHGR	0	1.A FE	9,748,175	9,650,000	7,890,419	9,666,512		(14,482)			3.660	3.500	JJ	176,595	353,190	12/09/2019	07/01/2047	9,826,595
88213A-MD-4	TEXAS ST A & M UNIV REVENUES TX TAMHGR 3		1.A FE	2,900,000	2,900,000	2,682,558	2,900,000					3.622	3.622	MN	13,422	105,038	11/30/2017	05/15/2037	632,650

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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
88213A-NZ-4	TEXAS ST A & M UNIV REVENUES TX TAMHGR 4	0	1.A FE	4,325,000	4,325,000	4,068,052	4,325,000					4.077	4.077	MN	22,531	176,330	01/09/2019	05/15/2039	586,325
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3	0	1.A FE	3,194,328	3,194,328	3,279,137	3,194,328					5.102	5.563	AO	40,744	162,975	03/10/2023	04/01/2035	208,272
88258M-AB-1	TEXAS NATURAL GAS SECURITIZTN 88258MAB1	0	1.A FE	2,250,000	2,250,000	2,294,663	2,250,000					5.169	5.169	AO	29,076	116,303	03/10/2023	04/01/2041	2,308,151
88283K-BL-1	CENTRAL TEXAS TURNPIKE SYSTEM TX TXSTRN		1.F FE	10,000,000	10,000,000	7,807,480	10,000,000					3.029	3.029	FA	114,429	302,900	02/21/2020	08/15/2041	4,779,419
88285*-AA-9	TEXAS WATER UTILITIES ASSOCIAT TWU		2.A	7,000,000	7,000,000	6,924,050	7,000,000					5.250	5.250	MS	101,063		09/08/2025	09/30/2035	7,183,750
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
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN		2.C FE	335,349	330,000	313,151	332,938		(520)			4.875	4.670	JD	1,341	16,088	11/30/2020	06/01/2049	338,044
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	CF	1.A	9,938,613	9,938,613	9,137,262	9,938,613					3.000	2.993	MON	25,675	302,324	05/30/2019	06/01/2037	59,977
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	0	1.A	1,991,713	1,991,713	1,481,277	1,991,713					2.350	2.344	MON	4,030	43,555	12/16/2021	07/01/2042	10,220
89546R-TF-1	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN		1.A FE	1,000,000	1,000,000	784,680	1,000,000					2.856	2.856	MS	9,520	28,560	10/06/2021	09/01/2041	141,991
89546R-TG-9	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN		1.A FE	2,000,000	2,000,000	1,406,500	2,000,000					2.942	2.942	MS	19,613	58,840	10/06/2021	09/01/2048	266,772
89837L-AH-8	PRINCETON UNIVERSITY PRNCTN 4.201 03/01/		1.A FE	1,934,280	2,000,000	1,664,860	1,938,202		1,240			4.201	4.401	MS	28,007	84,020	09/13/2022	03/01/2052	2,042,010
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	0	1.B FE	4,892,718	4,892,718	4,762,866	4,892,718					4.120	4.122	MON	17,358	204,391	05/25/2022	07/01/2042	30,296
899647-TS-0	TULSA OKLA ARPTS IMPT TR OK TULAPT 3.1 0		1.G FE	995,314	1,000,000	753,684	996,059		195			3.099	3.131	JD	2,583	30,990	09/27/2021	06/01/2045	49,732
90320W-AG-8	UPMC UPMCHS 5.035 05/15/33	0	1.F FE	5,900,000	5,900,000	6,014,696	5,900,000					5.035	5.035	MN	37,958	297,065	04/04/2023	05/15/2033	6,048,533
914072-5B-5	UNIVERSITY OF ARKANSAS AR UNIVHG 3.08 11		1.C FE	1,000,000	1,000,000	876,380	1,000,000					3.081	3.081	MN	5,135	30,810	10/17/2019	11/01/2035	1,015,405
914072-5C-3	UNIVERSITY OF ARKANSAS AR UNIVHG 3.3 11/		1.C FE	2,000,000	2,000,000	1,679,200	2,000,000					3.301	3.301	MN	11,003	66,020	10/17/2019	11/01/2039	533,505
914072-5D-1	UNIVERSITY OF ARKANSAS AR UNIVHG 3.4 11/		1.C FE	3,000,000	3,000,000	2,399,040	3,000,000					3.401	3.401	MN	17,005	102,030	10/17/2019	11/01/2042	672,672
914073-BD-2	UNIVERSITY OF ARKANSAS AR UNVHGR 3.1 12/		1.C FE	3,250,000	3,250,000	2,575,918	3,250,000					3.097	3.097	JD	8,388	100,653	04/01/2021	12/01/2041	321,126
914119-V7-4	UNIVERSITY OF CINCINNATI OH UCOHGR 3.25		1.D FE	2,500,000	2,500,000	2,124,575	2,500,000					3.254	3.254	JD	6,779	81,350	11/21/2019	06/01/2039	541,273
91412N-BD-1	UNIVERSITY OF CHICAGO UNICHI 2.761 04/01		1.C FE	13,800,000	13,800,000	10,908,210	13,800,000					2.761	2.761	AO	95,255	381,018	03/10/2020	04/01/2045	858,766
91412N-BE-9	UNIVERSITY OF CHICAGO UNICHI 2.547 04/01	0	1.C FE	40,693,930	40,822,000	26,548,996	40,710,087		4,236			2.547	2.565	AO	259,934	1,039,736	02/16/2022	04/01/2050	3,580,206
91412N-BG-4	UNIVERSITY OF CHICAGO UNICHI 3 10/01/52	0	1.C FE	20,000,000	20,000,000	13,695,400	20,000,000					3.000	3.000	AO	150,000	600,000	03/03/2021	10/01/2052	747,722
91417K-5S-6	UNIVERSITY OF COLORADO CO UCOHGR 2.61 06		1.B FE	3,000,000	3,000,000	2,217,870	3,000,000					2.611	2.611	JD	6,528	78,330	07/01/2020	06/01/2042	913,856
91417K-5T-4	UNIVERSITY OF COLORADO 91417K5T4	0	1.B FE	96,082	160,000	109,099	100,769		1,587			2.811	6.110	JD	375	4,498	11/03/2022	06/01/2048	11,671
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF UPENN 4.00		1.D FE	1,746,938	1,650,000	1,344,503	1,673,019		(13,736)			4.008	3.112	FA	24,983	66,132	03/17/2020	08/15/2047	727,042
914886-AE-6	UNIV SOUTHERN CALIFORNIA USCTRJ 2.805 10		1.C FE	4,483,040	4,000,000	2,546,760	4,413,153		(12,689)			2.805	2.250	AO	28,050	112,200	03/09/2020	10/01/2050	4,056,100
92812V-3C-8	VASHSG VA VASHSG 3.06 06/01/2056		1.B FE	85,000	85,000	54,786	85,000					3.061	3.059	JD	217	2,602	06/16/2021	06/01/2056	15,988
93878L-BJ-5	WASHINGTON D C CONVENTION & SP DC WCCFAC		1.D FE	800,000	800,000	735,518	800,000					4.312	4.312	AO	8,624	34,496	02/23/2018	10/01/2040	142,791

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								9	10	11	12	13	14	15	16	17	18	19	
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93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC	0	2.A FE	12,660,000	12,660,000	13,583,864	12,660,000					6.790	6.790	JJ	429,807	859,614	11/17/2010	07/01/2040	978,856
940094-DM-4	WASHINGTON ST UNIV WA WASHGR 3 10/01/204		1.E FE	5,000,000	5,000,000	3,976,300	5,000,000					2.999	2.999	AO	37,488	149,950	06/10/2021	10/01/2040	1,915,277
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV MS WRNUTL		1.C FE	165,000	165,000	113,959	165,000					2.916	2.915	JJ	2,406	4,811	08/04/2021	01/01/2048	26,056
95639D-DU-1	WEST VIRGINIA SCH BLDG AUTH WV WVSEDU 0		1.D FE	14,120,730	16,200,000	16,276,140	16,138,664		133,790				0.834	N/A			11/18/2009	06/15/2026	16,200,000
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH WV WVSEDU 0		1.D FE	25,843,150	31,000,000	31,307,210	30,519,030		326,106				1.077	N/A			06/25/2010	06/15/2027	31,000,000
956622-N2-6	WV HOSP FIN AUTH UNITED HLTH S WV WVSMED		1.F FE	2,836,184	2,600,000	2,651,688	2,638,623		(26,028)			5.000	3.911	JD	10,833	130,000	03/09/2017	06/01/2034	2,665,000
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED	0	1.F FE	4,110,320	4,000,000	4,257,504	4,105,960		(4,360)			5.500	5.142	JD	18,333	86,167	06/11/2025	06/01/2050	4,110,000
956704-D6-4	WEST VIRGINIA UNIV WV WVSHGR 2.86 10/01/		1.D FE	15,000,000	15,000,000	12,214,650	15,000,000					2.856	2.856	AO	107,100	428,400	02/27/2020	10/01/2040	743,971
956704-D7-2	WEST VIRGINIA UNIV WV WVSHGR 2.96 10/01/		1.D FE	7,500,000	7,500,000	5,410,050	7,500,000					2.956	2.956	AO	55,425	221,700	02/27/2020	10/01/2044	3,634,492
956704-E4-8	WEST VIRGINIA UNIV WEST VIRGINIA ST UNIV	0	1.D FE	3,000,000	3,000,000	2,382,360	3,000,000					3.011	3.011	AO	22,583	90,330	05/20/2021	10/01/2041	3,045,165
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV C NY WSTDEV	0	1.E FE	27,000,000	27,000,000	19,032,300	27,000,000					3.846	3.846	MN	173,070	1,038,420	08/28/2020	11/01/2050	27,519,210
96926G-AC-7	RICE UNIVERSITY RICEUN 3.574 05/15/45		1.A FE	4,375,423	4,000,000	3,178,680	4,302,703		(14,430)			3.574	2.982	MN	18,267	142,960	09/13/2022	05/15/2045	872,434
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUN WIALUM 3		1.A FE	18,750,000	18,750,000	13,288,688	18,750,000					3.564	3.564	AO	167,063	668,250	12/10/2019	10/01/2049	19,084,125
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES YAHEAL 2	0	1.E FE	937,540	1,000,000	584,169	943,637		1,580			2.496	2.816	JJ	12,480	24,960	12/16/2021	07/01/2050	1,012,480
0059999999	- Issuer Credit Obligations: Municipal Bonds - Special Revenue			1,639,505,274	1,842,158,645	1,442,104,006	1,694,535,625		5,823,135			XXX	XXX	XXX	14,617,377	52,155,720	XXX	XXX	1,055,621,452
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																			
00083Y-AA-3	ACC GROUP HOUSING LLC ACCGHL 6.35 07/15/		1.C FE	12,152,657	11,952,579	11,728,265	12,120,565		(4,462)			6.350	6.205	JJ	349,978	758,989	04/09/2018	07/15/2054	422,374
00164T-AB-4	AMC EAST COMM LLC AMCEST 5.87 01/15/38	0	1.F FE	1,515,125	1,550,000	1,542,667	1,520,864		2,937			5.870	6.184	JJ	41,954	90,985	01/29/2024	01/15/2038	103,952
02554C-AB-5	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG		1.D FE	1,300,000	1,300,000	1,303,658	1,300,000					5.480	5.480	JD	3,166	71,240	01/27/2005	12/15/2028	85,330
02554C-AC-3	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG		1.D FE	5,000,000	5,000,000	4,894,055	5,000,000					5.630	5.630	JD	12,511	281,500	01/27/2005	12/15/2038	330,423
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG	0	1.D FE	5,107,680	5,000,000	4,545,345	5,085,629		(1,705)			5.780	5.648	JD	12,844	289,000	02/10/2005	12/15/2049	5,144,500
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		1.D FE	12,361,273	11,900,708	12,270,153	12,210,521		(9,483)			5.524	5.256	JD	29,218	657,395	03/15/2018	06/15/2050	393,283
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		1.D FE	3,846,819	3,464,247	3,530,580	3,767,603		(9,861)			5.624	4.750	JD	8,659	194,829	07/08/2016	06/15/2050	114,583
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.G FE	22,444,844	22,300,000	20,132,886	22,431,968		(3,324)			5.750	5.701	JD	56,989	1,282,250	12/07/2022	06/15/2050	22,941,125
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	0	1.G FE	21,177,336	20,910,000	18,950,587	21,156,592		(5,475)			5.750	5.656	JD	53,437	1,202,325	02/18/2022	06/15/2050	21,511,163
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12	0	1.G FE	4,848,697	5,071,286	4,868,485	4,833,074		5,774			5.343	5.822	JD	22,580	270,959	01/29/2024	12/01/2050	178,061
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12	0	2.B FE	411,756	420,070	365,854	413,298		191			5.433	5.599	JD	1,902	22,822	12/07/2016	12/01/2050	13,888
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12		1.G FE	17,137,681	17,137,681	15,043,148	17,137,681					5.595	5.594	JD	79,904	958,853	11/08/2006	12/01/2051	541,279
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12		1.G FE	2,661,573	2,186,995	2,266,315	2,585,642		(11,903)			6.158	4.499	JD	11,223	134,675	02/20/2019	12/01/2051	78,833

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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
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02		2.C FE	15,893,333	15,893,333	13,203,101	15,893,333					5.383	5.382	FA	323,203	855,538	12/27/2023	02/15/2048	595,916
05178R-AC-9	AURORA MILITARY HOUSING III LL AURMIL 5	0	1.D FE	7,908,750	8,000,000	7,673,600	7,935,970		2,239			5.695	5.770	JD	20,249	455,600	09/08/2006	12/15/2047	468,304
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5	0	1.E FE	3,875,197	3,915,000	3,578,521	3,888,582		866			5.775	5.851	JD	10,049	226,091	09/14/2006	12/15/2047	129,970
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	0	1.F FE	4,741,403	4,787,785	4,893,490	4,736,916		6,195			5.820	6.075	JJ	128,488	278,649	01/29/2024	07/15/2034	338,476
05178T-AB-7	AURORA MILITARY HOUSING III LL AURMIL 6		1.F FE	6,470,400	6,000,000	6,113,640	6,352,822		(19,793)			6.615	5.925	JJ	183,015	396,900	03/14/2019	01/15/2042	514,154
05178T-AC-5	AURORA MILITARY HOUSING III LL AURMIL 6		1.F FE	7,246,240	6,150,000	6,206,758	7,054,787		(27,092)			6.890	5.607	JJ	195,389	423,735	09/22/2020	01/15/2047	737,530
081331-AC-4	BELVOIR LAND LLC FTBELV 5.17 12/15/35 A-		1.D FE	10,239,865	8,500,000	8,596,662	9,243,605		(121,325)			5.170	3.408	JD	19,531	439,450	07/21/2016	12/15/2035	549,661
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47		1.D FE	20,000,000	20,000,000	18,277,440	20,000,000					5.270	5.270	JD	46,844	1,054,000	02/11/2005	12/15/2047	1,135,140
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35		1.E FE	1,875,145	1,897,344	1,908,669	1,879,743		1,489			5.300	5.499	JD	4,469	100,559	09/22/2022	12/15/2035	99,135
081331-AF-7	BELVOIR LAND LLC FTBELV 5.4 12/15/47		1.E FE	1,724,013	1,525,000	1,424,040	1,677,115		(6,053)			5.400	4.537	JD	3,660	82,350	09/16/2016	12/15/2047	87,134
081331-AH-3	BELVOIR LAND LLC FTBELV 5.6 12/15/35	0	2.A FE	3,299,142	3,700,000	3,693,440	3,394,175		44,808			5.600	7.498	JD	9,209	207,200	10/12/2023	12/15/2035	244,054
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	0	2.B	5,523,826	5,300,000	5,396,428	5,458,737		(5,088)			5.937	5.667	AO	78,665	314,661	11/22/2004	10/01/2043	5,457,331
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	0	2.B FE	4,466,066	4,300,000	4,378,230	4,300,000		(121,438)			5.937	5.937	AO	63,823	255,291	01/30/2004	10/01/2043	4,427,646
134011-AE-5	CAMP PENDELTON/QUANTICO PENDLE 5.586 10/		2.C FE	9,941,040	8,000,000	7,159,680	9,585,620		(44,616)			5.586	4.182	AO	111,720	446,880	07/21/2016	10/01/2049	934,059
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/		2.C FE	13,486,390	13,310,000	12,957,232	13,462,350		(2,978)			5.572	5.486	AO	185,408	741,633	10/28/2015	10/01/2050	13,680,817
14066A-AA-7	Capmark Military Housing Trust CPMRK 200		1.G YE	16,077,830	14,436,317	12,504,161	15,818,496		(41,160)			6.147	5.200	JJ	421,515	887,400	08/06/2019	07/10/2051	528,433
140689-AA-8	Capmark Military Housing Trust CPMRK 200		1.D YE	1,759,748	1,757,797	1,611,701	1,759,478		(42)			6.014	6.080	MON	6,167	105,714	12/18/2018	09/10/2052	10,430
140694-AA-8	Capmark Military Housing Trust CPMRK 200		1.G	4,301,792	4,379,458	4,092,797	4,316,044		1,559			6.059	6.288	MON	15,479	265,351	04/23/2015	10/10/2052	25,340
14069B-AA-2	Capmark Military Housing Trust CPMRK 200		2.C YE	19,808,822	19,945,273	18,013,214	19,852,741		1,342			5.746	5.858	MON	66,853	1,146,055	07/18/2016	02/10/2052	108,824
14069E-AA-6	Capmark Military Housing Trust CPMRK 200		1.E FE	11,679,263	11,238,030	9,735,494	11,604,865		(9,901)			6.084	5.827	MON	39,884	683,722	05/01/2017	07/10/2052	64,308
14070A-AA-1	Capmark Military Housing Trust CPMRK 200		1.G	4,531,910	4,559,082	4,426,135	4,537,948		476			6.063	6.187	MON	16,124	276,417	07/08/2021	10/10/2052	26,505
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	0	1.E FE	68,683,448	55,118,098	55,263,555	66,391,605		(271,960)			6.897	5.190	MON	221,754	3,801,495	12/08/2022	07/10/2055	375,939
14070E-AC-9	Capmark Military Housing Trust CPMRK 200		1.E FE	2,806,005	2,834,120	3,156,501	2,810,611		405			7.976	8.201	MON	13,186	226,049	10/06/2009	07/10/2055	39,149
14070R-AA-4	Capmark Military Housing Trust CPMRK 200		1.G FE	5,732,534	5,736,079	6,089,002	5,733,246		59			7.138	7.250	MON	23,884	409,441	12/19/2008	12/10/2053	72,393
15231#-AA-3	Centinel Funding LLC CENTINEL FUNDING MH	0	1.E PL	40,000,000	40,000,000	42,097,400	40,000,000					6.750	6.750	JD	1,387,500	1,125,000	06/28/2024	12/30/2059	41,372,500
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	0	1.D FE	21,416,448	20,673,184	19,812,063	21,107,488		(29,475)			4.823	4.434	FMAN	166,178	997,068	03/20/2018	02/01/2038	287,893
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/		1.E FE	1,081,144	1,081,144	1,095,613	1,081,144					5.560	5.560	JJ	27,718	60,112	01/25/2006	01/15/2036	53,603
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	0	2.C FE	10,489,480	10,311,697	9,091,607	10,446,635		(4,497)			6.090	5.945	JJ	289,570	627,982	02/08/2023	01/15/2051	371,700

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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
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	0	1.E FE	10,739,081	9,722,457	8,806,154	10,581,104		(22,834)			6.090	5.275	JJ	273,023	592,098	02/08/2023	01/15/2051	2,941,909
347314-BF-2	FORT EUSTIS FORT STORY LLC VA FTEUST 5.5		1.C FE	6,000,000	6,000,000	5,556,066	6,000,000					5.510	5.510	JD	14,693	330,600	02/25/2005	12/15/2040	775,723
347314-BQ-8	FORT EUSTIS FORT STORY LLC VA FTEUST 5.6	0	1.C FE	10,000,000	10,000,000	8,598,940	10,000,000					5.690	5.690	JD	25,289	569,000	02/25/2005	12/15/2049	1,411,741
347382-AA-1	FT GORDON HOUSING FTGORD 6.124 05/15/51	0	3.A FE	12,322,420	11,500,000	9,331,825	12,176,322		(27,421)			6.124	5.551	MN	89,989	704,260	09/22/2022	05/15/2051	502,302
347382-AC-7	FT GORDON HOUSING FTGORD 6.324 05/15/51	0	3.B FE	1,677,718	1,645,000	1,515,639	1,675,296		(647)			6.324	6.170	MN	13,293	104,030	09/20/2023	05/15/2051	1,697,015
347466-AE-4	IRWIN LAND LLC IRWINL 5.3 12/15/35		1.F FE	877,886	888,278	889,837	880,037		698			5.300	5.499	JD	2,092	47,079	09/22/2022	12/15/2035	46,473
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55		2.C FE	11,170,715	11,170,715	10,180,599	11,170,715					7.050	7.049	MN	100,630	787,535	10/24/2008	11/15/2055	1,244,297
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	0	1.D FE	5,355,990	5,525,863	5,153,089	5,405,408		3,122			5.815	6.115	MON	14,281	321,329	06/07/2007	02/15/2052	30,806
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	0	1.E FE	985,314	1,023,628	922,298	987,843		909			5.915	6.361	MON	2,691	60,548	02/08/2023	02/15/2052	6,268
35952F-AA-8	FORT HUACHUCA - YPG COMMUNITIE FTHUAC 8		2.B FE	17,109,030	17,000,000	17,780,283	17,096,655		(2,135)			8.250	8.189	JD	62,333	1,402,500	05/01/2017	12/15/2053	1,621,992
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	0	1.F	22,033,053	19,191,988	20,047,681	21,108,716		(109,261)			6.240	4.878	MON	69,859	1,197,580	10/11/2016	10/10/2041	140,225
36186T-AB-2	GMAC Commercial Mortgage Asset GMACN 200	0	2.C FE	6,026,816	6,500,000	6,209,528	6,160,484		14,013			6.400	7.249	MON	24,267	416,000	04/03/2014	11/10/2043	42,936
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200		1.E	5,849,350	5,862,364	4,713,141	5,853,505		265			5.247	5.320	MON	17,943	307,598	08/24/2005	10/10/2050	31,450
36186X-AB-3	GMAC Commercial Mortgage Asset GMACN 200		2.A FE	46,651,523	45,000,000	35,550,180	46,305,599		(40,639)			5.254	5.016	MON	137,918	2,364,300	05/25/2016	07/10/2050	250,996
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200		2.B	4,485,542	4,334,591	4,145,004	4,390,482		(5,601)			5.490	5.242	MON	13,882	237,969	01/28/2005	02/10/2035	29,972
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200		2.B	55,302,037	50,598,277	48,918,920	54,422,266		(106,866)			6.107	5.443	MON	180,252	3,090,037	08/12/2019	08/10/2052	311,480
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200		1.D FE	15,502,782	15,510,227	16,004,724	15,504,868		170			7.260	7.375	MON	65,686	1,126,043	11/21/2008	04/10/2047	218,283
38011S-AC-9	GMAC Commercial Mortgage Asset GMACN 200	0	1.G YE	28,522,688	26,250,000	26,273,809	27,919,678		(73,720)			6.356	5.616	MON	97,326	1,668,450	01/11/2023	09/10/2044	181,261
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	0	1.G	11,903,884	9,850,508	10,593,118	11,157,626		(107,754)			6.845	4.451	MON	39,332	674,267	12/17/2018	05/10/2037	89,493
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	0	2.C FE	27,269,114	25,490,737	22,952,854	26,886,627		(44,123)			5.466	4.972	MON	81,271	1,393,253	05/20/2016	05/10/2050	151,064
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200		1.G FE	19,594,020	19,657,709	19,648,706	19,612,384		1,085			7.150	7.284	MON	81,989	1,405,526	05/16/2018	05/10/2050	134,201
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200		1.E	4,486,730	4,871,714	4,083,076	4,597,517		7,393			5.364	6.024	MON	15,244	261,319	05/16/2018	05/10/2051	26,751
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	0	2.C FE	6,400,000	6,400,000	5,895,270	6,400,000					6.071	6.071	JD	17,269	388,544	11/29/2007	12/15/2041	6,594,272
409322-AC-8	HAMPTON ROADS PPV LLC HAMPTO 6.171 06/15	0	2.C FE	10,000,000	10,000,000	8,264,630	10,000,000					6.171	6.170	JD	27,427	617,100	11/29/2007	06/15/2053	617,612
409322-AD-6	HAMPTON ROADS PPV LLC HAMPTO 6.621 06/15		3.B FE	6,892,970	5,900,000	4,716,879	6,826,826		(14,236)			6.621	5.505	JD	17,362	390,639	09/30/2020	06/15/2053	6,095,320
44329H-AD-6	HP COMMUNITIES LLC HPCOM 5.82 09/15/53 1		1.C FE	2,992,500	3,000,000	2,538,624	2,993,429		140			5.820	5.836	MS	51,410	174,600	07/21/2015	09/15/2053	193,231
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34		1.C FE	940,828	833,513	828,536	879,666		6,327			5.630	4.310	MS	13,817	46,927	10/06/2016	09/15/2034	49,921
44329H-AJ-3	HP COMMUNITIES LLC HPCOM 5.78 03/15/46	0	1.C FE	6,153,300	5,500,000	4,972,847	6,031,727		(15,664)			5.780	5.002	MS	93,604	317,900	09/27/2016	03/15/2046	5,658,950

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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
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53		1.C FE	5,496,429	5,496,429	5,653,775	5,496,429					7.500	7.500	MS	121,379	412,232	11/04/2008	09/15/2053	215,882
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1		1.D FE	1,125,790	1,129,891	1,084,836	1,126,427		78			6.820	6.849	MS	22,689	77,059	06/09/2014	09/15/2053	40,511
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	0	1.G FE	9,059,313	9,257,027	9,327,093	9,099,265		3,073			6.730	6.999	MON	36,342	622,998	05/26/2010	06/10/2055	110,997
526602-AD-9	LEONARD WOOD FAMILY COMMUNITIE LWFLLC 5		2.A FE	3,132,545	3,132,545	2,654,005	3,132,545					5.609	5.609	JJ	81,019	175,704	04/29/2005	01/15/2050	215,097
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	0	1.E FE	9,608,859	8,761,261	8,029,976	9,449,140		(30,028)			5.240	4.441	FA	191,288	413,409	05/05/2025	08/01/2050	297,744
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	0	2.A FE	65,229,496	68,254,092	59,090,161	65,872,573		66,795			5.300	5.668	FA	1,507,278	3,617,467	02/08/2023	08/01/2050	2,183,676
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	0	1.D FE	5,102,719	5,552,469	5,194,107	5,248,067		8,387			5.521	6.112	JJ	153,276	306,552	05/31/2006	01/01/2051	183,428
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	0	1.E FE	10,215,710	10,568,978	9,332,027	10,280,751		7,640			5.531	5.814	JJ	292,285	584,570	02/08/2023	01/01/2051	342,172
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0		1.E FE	4,175,536	4,574,247	3,852,924	4,206,575		9,861			5.581	6.465	JJ	127,644	255,289	01/05/2023	01/01/2051	167,499
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20		1.F FE	398,035	349,000	368,631	382,437		3,658			6.170	4.980	JD	1,794	21,533	05/16/2018	06/01/2036	359,767
64966N-AC-1	NEW YORK CITY OF NY NYCHSG 6.32 06/01/20	0	1.F FE	4,922,930	4,775,000	4,407,707	4,883,037		(3,350)			6.320	6.107	JD	25,148	301,780	06/07/2006	06/01/2049	275,130
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	0	2.B FE	29,947,060	28,600,000	27,211,356	29,651,961		(31,748)			6.298	5.900	AO	380,259	1,801,228	05/05/2015	10/15/2049	1,021,580
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	0	2.B FE	6,822,142	7,300,000	7,060,531	6,892,810		6,612			6.448	6.930	AO	99,371	470,704	04/30/2008	10/15/2049	7,535,352
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10		3.A FE	11,912,080	12,200,000	11,607,641	11,947,770		4,386			6.298	6.469	AO	162,208	768,356	05/05/2015	10/15/2049	12,584,178
66516X-AC-9	NORTHERN GROUP HOUSING NORGRP 6.803 08/1		1.C FE	25,327,550	24,793,000	25,553,500	25,266,741		(12,658)			6.803	6.717	MON	74,963	1,686,668	10/21/2020	08/15/2053	285,670
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/	0	1.G FE	7,894,802	8,242,869	7,460,695	7,952,443		8,348			5.460	5.834	MS	150,020	450,061	02/08/2023	09/01/2050	277,330
677071-AC-6	OHANA MILITARY COMM LLC OHANA 6.193 04/0	0	1.D FE	4,000,000	4,000,000	4,034,320	4,000,000					6.193	6.193	AO	61,930	247,720	04/22/2004	04/01/2049	210,445
677071-AD-4	OHANA MILITARY COMM LLC OHANA 6.543 04/0		2.A FE	4,717,839	3,945,000	3,966,500	4,609,027		43,786			6.543	5.278	AO	64,530	258,121	08/10/2016	04/01/2049	4,074,061
677071-AG-7	OHANA MILITARY COMM LLC OHANA 5.78 10/01	0	1.D FE	6,579,023	5,972,000	6,123,749	6,318,604		(46,884)			5.780	4.695	AO	86,295	345,182	01/29/2024	10/01/2036	396,252
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01		1.E FE	12,165,740	11,879,426	10,771,907	12,108,410		(6,641)			5.880	5.681	AO	174,628	698,510	07/08/2016	10/01/2051	390,709
677071-AM-4	OHANA MILITARY COMM LLC OHANA 5.462 10/0		1.D FE	95,234	94,889	95,423	94,970		(89)			5.462	5.268	AO	1,296	5,183	12/07/2022	10/01/2026	13,362
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/0	0	1.D FE	4,560,580	4,700,000	4,720,299	4,643,049		7,286			5.558	5.787	AO	65,307	261,226	01/29/2024	10/01/2036	309,895
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0		1.E FE	4,304,066	4,304,066	3,973,815	4,304,066					5.658	5.658	AO	60,881	243,524	01/01/2024	10/01/2051	138,277
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	0	1.D FE	15,836,801	14,906,885	14,489,224	15,730,637		(23,122)			6.000	5.449	AO	223,603	894,413	01/29/2024	10/01/2051	548,355
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	7,422,721	7,052,561	6,536,426	7,345,648		(8,831)			5.334	4.925	AO	94,046	376,184	12/07/2022	10/01/2051	230,458
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36	0	2.C FE	11,798,438	12,050,000	11,953,082	11,849,806		26,823			5.508	5.837	JJ	306,046	663,714	01/29/2024	07/15/2036	793,795
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51		2.C FE	4,298,874	4,298,874	3,784,230	4,298,874					5.578	5.578	JJ	110,570	239,791	12/14/2006	07/15/2051	142,016

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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
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	0	2.C FE	1,411,793	1,565,158	1,385,018	1,441,866		2,995			5.628	6.485	JJ	40,618	88,087	10/28/2015	07/15/2051	50,278
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06		1.D FE	1,839,395	1,800,000	1,747,535	1,834,256		(655)			5.912	5.764	JD	4,730	106,416	01/14/2016	06/15/2050	1,853,208
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/		1.G YE	1,911,213	2,041,000	2,005,509	1,953,307		5,679			5.590	6.145	MS	38,031	114,092	07/22/2016	09/01/2036	2,098,046
75774F-AC-6	REDSTONE ARSENAL MILITAR REDSTN 5.68 09/		1.G YE	6,000,000	6,000,000	5,197,308	6,000,000					5.680	5.680	MS	113,600	340,800	11/20/2006	09/01/2051	178,207
76711A-AA-5	RIO GRANDE LNG LLC RIO GRANDE LNG LLC		2.B PL	15,960,000	16,000,000	15,699,200	15,960,056		56			7.110	7.133	MS	287,560	1,137,600	12/12/2023	09/30/2047	16,568,800
841383-AB-8	SOUTH EAST HOUSING LLC SEHOUS 6.225 12/1		2.C FE	9,200,000	10,000,000	8,585,580	9,504,415		28,454			6.225	6.864	JD	27,667	622,500	04/23/2008	12/15/2043	512,730
841383-AC-6	SOUTH EAST HOUSING LLC SEHOUS 6.225 12/1	0	2.C FE	19,727,500	22,000,000	18,676,878	20,054,740		30,773			6.225	6.989	JD	60,867	1,369,500	05/09/2008	12/15/2054	1,380,536
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	0	1.E FE	5,695,050	5,695,050	5,074,415	5,695,050					6.028	6.028	MS	101,082	343,298	09/13/2007	09/15/2054	190,791
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1		2.C FE	18,821,919	18,189,526	16,870,785	18,701,232		(14,650)			5.611	5.329	MS	300,514	1,020,614	05/25/2016	09/15/2051	588,988
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	0	1.D FE	3,966,361	4,197,296	3,965,227	4,040,644		4,533			5.392	5.794	JJ	113,159	226,318	10/11/2006	07/01/2050	128,149
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/		1.C FE	14,139,962	14,139,962	14,516,934	14,139,962					6.750	6.749	MS	281,032	954,447	03/06/2012	03/15/2057	513,165
BYDT44-ZD-9	RIO GRANDE LNG TRAIN 5 LLC	0	2.B Z	14,870,000	14,870,000	14,870,000	14,870,000					6.560	6.560	MS	203,223		10/16/2025	09/30/2050	15,357,736
0069999999 - Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)				1,184,341,033	1,145,237,710	1,077,598,939	1,175,579,654		(1,145,735)			XXX	XXX	XXX	12,683,606	66,735,475	XXX	XXX	228,519,745
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	1,418,783	1,965,000	1,451,644	1,441,723		11,462			3.800	6.010	MN	18,668	74,670	12/11/2023	10/01/2047	2,002,335
00108W-AN-0	AEP TEXAS INC AEP 3.45 05/15/51	M	2.A FE	18,775,625	19,750,000	13,342,903	18,837,849		17,873			3.450	3.715	MN	87,065	681,375	05/06/2022	05/15/2051	20,090,688
00108W-AU-4	AEP TEXAS INC AEP	0	2.A FE	15,920,640	16,000,000	15,701,760	15,921,235		595			5.850	5.885	AO	252,200		09/22/2025	10/15/2055	16,468,000
00130H-CC-7	AES CORPORATION AES 3.95 07/15/30 144A	RA	2.C FE	26,243,810	26,350,000	25,718,496	26,298,002		10,254			3.950	3.998	JJ	479,936	1,040,825	05/15/2020	07/15/2030	26,870,413
00185A-AH-7	AON PLC AON 4 3/4 05/15/45	0	2.A FE	8,113,125	9,702,000	8,620,130	8,230,740		38,980			4.750	6.094	MN	58,886	460,845	10/13/2022	05/15/2045	9,932,423
00206R-BK-7	AT&T INC T 4.35 06/15/45	0	2.B FE	895,308	1,062,000	876,256	896,581		1,273			4.350	5.683	JD	2,053	23,099	09/26/2025	06/15/2045	1,085,099
00206R-CP-5	AT&T INC T		2.B FE	3,603,499	3,739,000	3,591,609	3,606,535		3,036			4.500	4.978	MN	21,499	84,128	09/26/2025	05/15/2035	3,823,128
00206R-CQ-3	AT&T INC T 4 3/4 05/15/46	0	2.B FE	958,961	1,077,000	933,145	959,817		856			4.750	5.656	MN	6,537	25,579	09/26/2025	05/15/2046	1,102,579
00206R-DK-5	AT&T INC N Y N		2.B FE	2,431,822	2,873,000	2,376,862	2,434,204		2,382			4.550	5.751	MS	40,669		09/26/2025	03/09/2049	2,938,361
00206R-GX-4	AT&T INC T		2.B FE	2,398,488	2,158,000	2,329,086	2,392,990		(5,497)			6.550	4.958	JD	6,282	70,675	09/26/2025	06/15/2034	2,228,675
00206R-HA-3	AT&T INC T 5.15 11/15/46		2.B FE	2,585,321	2,756,000	2,519,866	2,586,604		1,283			5.150	5.655	MN	18,136	70,967	09/26/2025	11/15/2046	2,826,967
00206R-KB-7	AT&T INC T 3.85 06/01/60		2.B FE	472,730	475,000	325,883	472,854		27			3.850	3.873	JD	1,524	18,288	07/20/2021	06/01/2060	484,144
00206R-LJ-9	AT&T INC T	0	2.B FE	2,572,610	3,736,000	2,486,831	2,576,478		3,869			3.550	5.739	MS	39,052		09/26/2025	09/15/2055	3,802,314
00206R-MM-1	AT&T INC T		2.B FE	24,678,154	29,028,000	24,774,527	24,791,582		113,428			2.550	4.787	JD	61,685	370,107	09/26/2025	12/01/2033	29,398,107
00206R-MT-6	AT&T INC T 5.4 02/15/34	0	2.B FE	9,967,100	10,000,000	10,368,600	9,972,702		2,611			5.400	5.442	FA	204,000	540,000	05/30/2023	02/15/2034	10,270,000
00287Y-DX-4	ABBVIE INC N Y N	0	1.G FE	4,981,300	5,000,000	4,854,200	4,981,762		138			5.500	5.523	MS	80,972	275,000	02/22/2024	03/15/2064	5,137,500
00817Y-AG-3	CVS HEALTH CORP AET 6.75 12/15/37	0	2.B FE	4,527,560	4,000,000	4,403,596	4,454,678		(26,404)			6.750	5.444	JD	12,000	270,000	01/27/2023	12/15/2037	4,135,000
013822-AG-6	ALCOA CORP AA 4.125 03/31/29 144A	0	3.A FE	5,000,000	5,000,000	4,901,200	5,000,000					4.125	4.122	MS	52,135	206,250	03/08/2021	03/31/2029	5,000,000
014916-AA-8	NRG ENERGY INC NRG	RA	2.C FE	17,474,474	16,640,000	17,728,289	17,175,473		(186,305)			7.467	6.100	JJ	521,163	1,242,509	05/08/2024	07/31/2028	17,261,254
015271-BA-6	ALEXANDRIA REAL ESTATE E ARE 4 3/4 04/15		2.A FE	42,309	50,000	48,217	43,358		502			4.750	6.694	AO	501	2,375	10/27/2023	04/15/2035	51,188
015271-BD-0	ALEXANDRIA REAL ESTATE E N Y N	0	2.A FE	9,644,334	10,419,000	9,765,885	9,645,535		1,202			5.625	6.183	MN	74,887		11/20/2025	05/15/2054	10,712,034

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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
017175-AF-7	ALLEGHANY CORPORATION Y 3.25 08/15/51		1.E FE	10,171,259	10,350,000	6,965,861	10,185,863		3,729			3.250	3.340	FA	127,075	336,375	06/09/2022	08/15/2051	10,518,188
020002-AU-5	ALLSTATE CORP ALL V6.5 05/15/57	0	2.C FE	5,737,217	5,720,000	6,009,546	5,732,164		(706)			6.500	6.473	MN	47,508	371,800	05/01/2017	05/15/2057	5,905,900
020002-AY-7	ALLSTATE CORP ALL 5.2 01/15/42	0	2.A FE	988,325	861,000	821,764	950,128		(3,794)			5.200	4.300	JJ	20,645	44,772	03/08/2013	01/15/2042	883,386
020002-BB-6	ALLSTATE CORP ALL V5.75 08/15/53 B		2.C FE	9,500,000	9,500,000	9,501,995	9,500,000					7.051	6.369	FMAN	87,457	726,811	08/05/2013	08/15/2053	9,671,224
02079K-AF-4	ALPHABET INC GOOGL 2.05 08/15/50	0	1.C FE	6,384,286	10,000,000	5,443,700	6,623,770		76,189			2.050	4.282	FA	77,444	205,000	09/13/2022	08/15/2050	10,102,500
02209S-AE-3	ALTRIA GROUP INC MO 9.95 11/10/38		2.A FE	483,091	292,000	401,506	443,843		(8,522)			9.950	4.560	MN	4,116	29,054	12/16/2020	11/10/2038	306,527
02209S-AR-4	ALTRIA GROUP INC MO 5.375 01/31/44	0	2.B FE	1,249,590	1,000,000	965,910	1,210,203		(7,996)			5.375	3.762	JJ	22,545	53,750	08/27/2020	01/31/2044	1,026,875
02209S-BD-4	ALTRIA GROUP INC MO 4.8 02/14/29	0	2.B FE	2,991,510	3,000,000	3,051,270	2,996,906		898			4.800	4.836	FA	54,800	144,000	02/12/2019	02/14/2029	3,072,000
02209S-BE-2	ALTRIA GROUP INC MO 5.8 02/14/39	0	2.B FE	5,985,900	6,000,000	6,183,840	5,989,075		543			5.800	5.820	FA	132,433	348,000	02/12/2019	02/14/2039	6,174,000
02209S-BK-8	ALTRIA GROUP INC MO 4.45 05/06/50		2.B FE	1,983,960	2,000,000	1,603,102	1,985,599		321			4.450	4.499	MN	13,597	89,000	05/04/2020	05/06/2050	2,044,500
02209S-BM-4	ALTRIA GROUP INC MO 3.4 02/04/41	RA	2.B FE	22,864,530	23,000,000	17,784,520	22,889,772		5,490			3.400	3.441	FA	319,317	782,000	02/01/2021	02/04/2041	23,391,000
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51	M	2.A FE	16,875,050	17,000,000	12,013,067	16,887,271		2,673			3.700	3.741	FA	256,842	629,000	02/01/2021	02/04/2051	17,314,500
02209S-BP-7	ALTRIA GROUP INC MO 4 02/04/61	0	2.B FE	2,975,700	3,000,000	2,174,430	2,977,034		293			4.000	4.041	FA	49,000	120,000	02/01/2021	02/04/2061	3,060,000
023135-BM-7	AMAZON.COM INC AMZN 4.25 08/22/57		1.E FE	214,239	170,000	136,202	210,905		(779)			4.250	3.048	FA	2,589	7,225	06/22/2021	08/22/2057	173,613
023135-CC-8	AMAZON.COM INC AMZN 3.25 05/12/61		1.D FE	247,950	250,000	160,246	248,075		29			3.250	3.287	MN	1,106	8,125	05/10/2021	05/12/2061	254,063
02343U-AJ-4	AMCOR FINANCE USA INC N Y N	0	2.B FE	9,902,200	10,000,000	10,438,600	9,922,544		8,186			5.625	5.755	MN	54,688	562,500	05/17/2023	05/26/2033	10,281,250
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA AMCR		2.B FE	32,149,255	31,195,000	32,222,563	32,129,252		(20,004)			5.500	5.089	MS	495,654		09/26/2025	03/17/2035	32,052,863
023551-AJ-3	HESS CORPORATION HES 7.3 08/15/31	RA	1.D FE	12,408,680	10,450,000	12,003,706	11,415,462		(143,617)			7.300	5.374	FA	288,188	762,850	10/27/2017	08/15/2031	10,831,425
023551-AM-6	HESS CORPORATION HES 7.125 03/15/33		1.D FE	3,935,106	3,383,000	3,915,180	3,698,139		(34,757)			7.125	5.539	MS	70,973	241,039	11/10/2017	03/15/2033	3,503,519
02364W-BE-4	AMERICA MOVIL SAB DE CV	0	2.A FE	9,388,024	10,840,000	9,438,822	9,404,144		16,120			4.375	5.613	JJ	217,365	62,125	10/31/2025	07/16/2042	11,077,125
02364W-BG-9	AMERICA MOVIL SAB DE CV	0	1.G FE	6,248,497	7,584,000	6,355,923	6,258,841		10,344			4.375	5.743	AO	63,595	144,025	10/30/2025	04/22/2049	7,749,900
025537-AP-6	AMERICAN ELECTRIC POWER AMERICAN ELECTRI	0	2.B FE	8,085,800	11,000,000	7,326,110	8,279,583		56,760			3.250	5.029	MS	119,167	357,500	05/17/2022	03/01/2050	11,178,750
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	M	2.B FE	20,465,612	20,001,000	20,149,267	20,071,616		(54,974)			5.000	4.699	JD	44,447	1,000,050	04/13/2018	06/15/2027	20,501,025
025816-CX-5	AMERICAN EXPRESS CO AMERICAN EXPRESS CO	0	2.A FE	1,000,000	1,000,000	1,015,530	1,000,000					4.989	4.986	MN	4,850	49,890	05/18/2022	05/26/2033	1,024,945
02666T-AG-2	AMERICAN HOMES 4 RENT N Y N		2.B FE	104,888	105,000	108,675	104,905		9			5.500	5.514	FA	2,406	5,775	01/23/2024	02/01/2034	107,888
026874-DC-8	AMERICAN INTERNATIONAL GROUP I AIG 3.875		2.A FE	7,973,520	8,000,000	7,470,080	7,985,500		1,315			3.875	3.899	JJ	142,944	310,000	01/12/2015	01/15/2035	8,155,000
02772A-AA-7	AMERICAN NATIONAL GROUP ANAT 6.144 06/13	0	2.B FE	49,550,000	49,550,000	51,575,703	49,550,000					6.144	5.738	JD	152,218	3,044,352	06/06/2022	06/13/2032	51,072,176
03027X-AM-2	AMERICAN TOWER CORP AMT		2.A FE	7,850,262	7,961,000	7,885,371	7,871,882		21,619			3.125	4.237	JJ	114,716		09/26/2025	01/15/2027	8,085,391
03027X-AY-6	AMERICAN TOWER CORPORATION AMT 3.7 10/15		2.A FE	1,813,711	2,300,000	1,707,727	1,844,530		9,595			3.700	5.154	AO	17,966	85,100	08/05/2022	10/15/2049	2,342,550
03027X-BK-5	AMERICAN TOWER CORPORATION AMT 2.95 01/1	0	2.A FE	647,210	1,000,000	636,150	648,910		1,700			2.950	5.566	JJ	13,603		09/26/2025	01/15/2051	1,014,750
03027X-CH-1	AMERICAN TOWER CORP AMT		2.A FE	1,369,969	1,321,000	1,372,123	1,368,800		(1,170)			5.450	4.904	FA	27,198		09/26/2025	02/15/2034	1,356,997
03027X-CM-0	AMERICAN TOWER CORP AMT		2.A FE	4,682,966	4,536,000	4,669,177	4,680,036		(2,931)			5.400	4.961	JJ	102,740		09/26/2025	01/31/2035	4,658,472

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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
03027X-CP-3	AMERICAN TOWER CORP AMT		2.A FE	1,026,830	1,000,000	1,025,220	1,026,267		(563)			5.350	4.990	MS	15,753		09/26/2025	03/15/2035	1,026,750
03060N-AD-2	FINANCIAL HOLDING CORP AMERIC 3.45 04/15	0	2.B FE	6,430,816	6,550,000	5,923,827	6,438,009		16,808			3.450	3.785	AO	47,706	225,975	10/28/2024	04/15/2031	6,662,988
03073E-AY-1	CENCORA INC COR		2.A FE	6,717,721	6,584,000	6,729,243	6,715,059		(2,663)			5.150	4.877	FA	128,095		09/26/2025	02/15/2035	6,753,538
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3	0	2.C FE	30,529,376	40,763,000	27,375,249	30,789,589		141,638			3.833	5.561	MS	477,414	1,562,446	02/05/2025	03/11/2051	41,544,223
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37	0	2.A FE	3,316,170	3,000,000	3,324,990	3,269,017		(16,764)			6.375	5.317	JD	15,938	191,250	01/09/2023	06/01/2037	3,095,625
031162-DA-5	AMGEN INC AMGN 2.8 08/15/41	0	2.A FE	30,905,450	31,000,000	22,688,900	30,922,011		3,925			2.800	2.820	FA	327,911	868,000	08/05/2021	08/15/2041	31,434,000
031162-DF-4	AMGEN INC AMGN 4.2 02/22/52	0	2.A FE	15,044,094	15,000,000	11,899,050	15,040,781		(909)			4.200	4.182	FA	225,750	630,000	02/17/2022	02/22/2052	15,315,000
031162-DK-3	AMGEN INC AMGN	0	2.A FE	10,084,087	11,784,000	10,372,512	10,102,854		18,767			4.875	5.938	MS	191,490	288,454	04/21/2025	03/01/2053	12,071,235
031162-DQ-0	AMGEN INC AMGN 5 1/4 03/02/30	0	2.A FE	4,988,450	5,000,000	5,186,150	4,992,622		1,544			5.250	5.290	MS	86,771	262,500	02/15/2023	03/02/2030	5,131,250
031162-DS-6	AMGEN INC AMGN 5.6 03/02/43	0	2.A FE	23,615,852	24,150,000	24,284,033	23,654,547		16,405			5.600	5.790	MS	447,043	1,352,400	08/11/2023	03/02/2043	24,826,200
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53	0	2.A FE	24,099,896	24,550,000	24,039,360	24,112,262		6,209			5.650	5.781	MS	458,505	1,223,225	04/15/2025	03/02/2053	25,243,538
032654-AW-5	ANALOG DEVICES INC ADI 2.8 10/01/41	0	1.G FE	4,961,350	5,000,000	3,687,850	4,967,818		1,599			2.800	2.851	AO	35,000	140,000	09/28/2021	10/01/2041	5,070,000
03512T-AE-1	ANGLOGOLD HOLDINGS PLC		2.C FE	3,629,250	3,860,000	3,696,188	3,652,079		20,825			3.750	5.035	AO	36,188	47,250	11/14/2025	10/01/2030	3,932,375
036752-AH-6	ELEVANCE HEALTH INC ELV 4.55 03/01/48		2.A FE	108,933	125,000	106,546	109,478		351			4.550	5.529	MS	1,896	5,688	06/12/2024	03/01/2048	127,844
036752-AS-2	ELEVANCE HEALTH INC ELV 3.6 03/15/51	0	2.A FE	12,952,680	13,000,000	9,255,350	12,957,249		1,025			3.600	3.620	MS	137,800	468,000	03/08/2021	03/15/2051	13,234,000
036752-AT-0	ELEVANCE HEALTH INC ELV 4.1 05/15/32	0	2.A FE	8,979,300	9,000,000	8,757,450	8,986,028		1,881			4.100	4.128	MN	47,150	369,000	04/26/2022	05/15/2032	9,184,500
036752-BA-0	ELEVANCE HEALTH INC N Y N		2.A FE	99,252	100,000	97,457	99,263		10			5.650	5.703	JD	251	5,650	12/12/2024	06/15/2054	102,825
036752-BD-4	ELEVANCE HEALTH INC ELV	0	2.A FE	9,466,370	9,500,000	9,703,680	9,468,658		2,288			5.200	5.246	FA	186,622	391,083	10/22/2024	02/15/2035	9,747,000
036752-BE-2	ELEVANCE HEALTH INC ELV	0	2.A FE	31,747,591	31,950,000	31,156,682	31,747,883		292			5.700	5.745	FA	687,990	1,441,744	10/23/2024	02/15/2055	32,860,575
03718N-AD-8	ANTOFAGASTA PLC		2.B FE	3,386,808	3,395,000	3,482,964	3,386,996		188			5.625	5.656	MS	59,413		09/03/2025	09/09/2035	3,490,484
03740L-AE-2	AON PLC AON 3.9 02/28/52	0	2.A FE	17,827,638	18,125,000	13,560,038	17,844,233		5,914			3.900	3.996	FA	241,516	706,875	10/02/2024	02/28/2052	18,478,438
03740L-AF-9	AON PLC AON 5 09/12/32	0	2.A FE	1,998,440	2,000,000	2,048,540	1,998,873		139			5.000	5.010	MS	30,278	100,000	09/07/2022	09/12/2032	2,050,000
03740L-AG-7	AON PLC AON 5.35 02/28/33		2.A FE	46,677	50,000	52,127	47,291		292			5.350	6.302	FA	914	2,675	10/27/2023	02/28/2033	51,338
03765H-AB-7	APOLLO MANAGEMENT HOLDIN APO 4.4 05/27/2	M	1.F FE	54,355,677	54,266,000	54,271,427	54,266,214		(11,092)			4.400	4.379	MN	225,505	2,387,704	08/02/2018	05/27/2026	55,459,852
03765H-AD-3	APOLLO MANAGEMENT HOLDIN APO 4.872 02/15	0	1.F FE	2,847,270	3,000,000	3,044,100	2,903,981		27,197			4.872	6.012	FA	55,216	146,160	11/07/2023	02/15/2029	3,073,080
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N	0	1.F FE	15,743,733	16,213,000	15,918,086	15,746,722		3,158			5.800	6.010	MN	104,484	882,354	05/21/2025	05/21/2054	16,683,177
037735-CE-5	APPALACHIAN POWER CO AEP 5.8 10/01/35	0	2.A FE	4,871,336	5,300,000	5,610,845	4,926,740		26,270			5.800	6.800	AO	76,850	307,400	10/25/2023	10/01/2035	5,453,700
037833-EF-3	APPLE INC AAPL 2.65 02/08/51		1.B FE	922,000	1,000,000	618,170	930,363		1,825			2.650	3.049	FA	10,526	26,500	02/24/2021	02/08/2051	1,013,250
037833-EL-0	APPLE INC AAPL 2.85 08/05/61	0	1.B FE	5,323,249	7,530,000	4,444,733	5,396,878		23,454			2.850	4.426	FA	87,034	214,605	09/13/2022	08/05/2061	7,637,303
037833-ER-7	APPLE INC AAPL 4.1 08/08/62	0	1.B FE	2,097,075	2,500,000	1,965,175	2,108,413		3,667			4.100	5.042	FA	40,715	102,500	10/06/2022	08/08/2062	2,551,250
03836W-AC-7	ESSENTIAL UTILITIES INC WTRG 4.276 05/01	0	2.B FE	2,008,075	2,500,000	2,019,850	2,008,454		379			4.276	5.828	MN	17,817		12/17/2025	05/01/2049	2,553,450
03990B-AB-7	Ares Management Corp N Y N	0	2.A FE	57,534,025	59,743,000	56,587,972	57,559,405		23,425			5.600	5.862	AO	743,468	3,023,804	05/19/2025	10/11/2054	61,415,804
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	0	2.A FE	10,392,008	13,300,000	9,256,561	10,511,910		43,165			3.650	5.077	FA	202,271	443,475	04/11/2025	02/01/2052	13,542,725
04015K-AB-6	ARES FINANCE CO II LLC ARES 3.25 06/15/3	0	2.A FE	996,291	1,000,000	948,048	997,909		429			3.250	3.301	JD	1,444	32,500	02/07/2022	06/15/2030	1,016,250
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/3	0	2.A FE	2,496,375	2,500,000	2,560,650	2,497,133		219			5.500	5.515	MS	45,833	137,500	01/24/2023	09/01/2035	2,568,750
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-DG-6	ARIZONA PUBLIC SERVICE N Y N	0	2.A FE	4,992,750	5,000,000	5,219,350	4,994,494		570			5.550	5.568	FA	115,625	277,500	06/27/2023	08/01/2033	5,138,750
040555-DH-4	ARIZONA PUBLIC SERVICE PNW		2.A FE	29,294,720	28,000,000	29,434,440	29,266,006		(28,714)			5.700	5.046	FA	602,933		09/26/2025	08/15/2034	28,798,000
040555-DJ-0	ARIZONA PUBLIC SERVICE	0	2.A FE	8,542,706	8,367,000	8,506,980	8,542,681		(25)			5.900	5.750	FA	186,491		12/17/2025	08/15/2055	8,613,827
04316J-AG-4	ARTHUR J GALLAGHER & CO N Y N		2.B FE	56,142	50,000	55,372	56,068		(73)			6.750	5.858	FA	1,275	1,688	02/21/2025	02/15/2054	51,688
04316J-AJ-8	ARTHUR J GALLAGHER & CO N Y N		2.B FE	78,856	75,000	73,927	78,792		(56)			5.750	5.398	JJ	1,989	4,313	10/02/2024	07/15/2054	77,156

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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
04317@-BL-1	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGH		2.A FE	21,000,000	21,000,000	21,245,721	21,000,000					5.140	5.140	MS	323,820	1,079,400	01/18/2019	03/13/2031	21,539,700
04621W-AD-2	ASSURED GUARANTY LTD AGO 3.15 06/15/31	RA	2.A FE	7,977,360	8,000,000	7,542,480	7,986,895		2,167			3.150	3.183	JD	11,200	252,000	05/19/2021	06/15/2031	8,126,000
04621W-AE-0	ASSURED GUARANTY LTD AGO 3.6 09/15/51	0	2.A FE	16,167,483	18,750,000	13,223,794	16,314,462		44,346			3.600	4.420	MS	198,750	675,000	07/07/2022	09/15/2051	19,087,500
04621X-AJ-7	ASSURANT INC AIZ 4.9 03/27/28		2.B FE	18,229,911	18,300,000	18,519,801	18,281,220		7,752			4.900	4.949	MS	234,138	896,700	03/22/2018	03/27/2028	18,748,350
04621X-AN-8	ASSURANT INC AIZ 2.65 01/15/32	0	2.B FE	3,623,535	4,500,000	3,984,435	3,871,401		82,615			2.650	5.319	JJ	54,988	119,250	11/01/2022	01/15/2032	4,559,625
04621X-AQ-1	ASSURANT INC AIZ	0	2.B FE	1,999,578	2,000,000	2,032,100	1,999,580		2			5.550	5.553	FA	41,008		08/14/2025	02/15/2036	2,055,500
049468-AB-7	ATLASSIAN CORP TEAM		2.B FE	20,582,800	20,000,000	20,696,380	20,570,132		(12,668)			5.500	5.078	MN	140,556	550,000	09/26/2025	05/15/2034	20,550,000
049560-AX-3	ATMOS ENERGY CORPORATION ATO 5.45 10/15/		1.G FE	29,933	30,000	31,730	29,950		6			5.450	5.480	AO	345	1,635	09/27/2022	10/15/2032	30,818
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	0	1.G FE	968,720	1,000,000	967,440	968,735		15			5.450	5.668	JJ	13,625		12/17/2025	01/15/2056	1,027,250
05329W-AS-1	AUTONATION INC AN 2.4 08/01/31	0	2.C FE	2,119,038	2,250,000	1,988,865	2,168,578		13,151			2.400	3.111	FA	22,500	54,000	02/07/2022	08/01/2031	2,277,000
053332-BK-7	AUTOZONE INC AZO	0	2.B FE	3,999,600	4,000,000	4,140,880	3,999,990		100			5.400	5.400	JJ	99,600	226,200	11/19/2024	07/15/2034	4,108,000
05348E-BB-4	AVALONBAY COMMUNITIES AVB 4.15 07/01/47		1.G FE	253,287	215,000	177,614	248,460		(1,112)			4.150	3.133	JJ	4,461	8,923	05/26/2021	07/01/2047	219,461
053611-AJ-8	AVERY DENNISON CORPORATION AVY 4.875 12/	0	2.B FE	995,000	1,000,000	1,021,260	998,275		535			4.875	4.939	JD	3,385	48,750	11/29/2018	12/06/2028	1,024,375
05379B-AR-8	PROGRESSIVE CORP/THE AVA 4 04/01/52		1.G FE	54,980	55,000	41,306	54,982					4.000	4.002	AO	550	2,200	03/08/2022	04/01/2052	56,100
054561-AM-7	EQUITABLE HOLDINGS INC EQH 5 04/20/48	0	2.A FE	8,673,936	9,245,000	8,295,539	8,709,476		12,095			5.000	5.452	AO	91,166	462,250	12/14/2022	04/20/2048	9,476,125
054561-AN-5	AXA EQUITABLE HLDGS AXAEQ	0	2.A FE	500,000	500,000	502,355	500,000					4.572	4.572	FA	8,636	22,860	06/10/2024	02/15/2029	511,430
05526D-BN-4	BAT CAPITAL CORP BATSLN 4.906 04/02/30	0	2.A FE	16,000,000	16,000,000	16,342,560	16,000,000					4.906	4.906	AO	194,060	784,960	03/30/2020	04/02/2030	16,392,480
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40	0	2.A FE	3,007,599	3,000,000	2,426,940	3,006,039		(319)			3.734	3.716	MS	29,872	112,020	09/22/2020	09/25/2040	3,056,010
05583J-AM-4	BPCE SA BPCEGP 5.748 07/19/33	0	2.A FE	39,902,566	39,878,000	41,460,359	39,900,260		(2,490)			5.748	5.737	JJ	1,031,484	2,292,187	11/19/2024	07/19/2033	41,242,825
05682*-AC-8	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO		1.D PL	66,790,640	67,700,000	52,649,275	66,937,582		50,203			2.840	2.951	AO	405,899	1,922,680	11/03/2022	04/15/2036	68,661,340
05682*-AD-6	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	13,000,000	13,000,000	9,511,034	13,000,000					3.410	3.410	AO	93,586	443,300	01/26/2021	04/15/2041	13,221,650
05682*-AG-9	BAIN CAPITAL HOLDINGS LP BAIN CAPITAL HO	0	1.D PL	46,000,000	46,000,000	34,390,428	46,000,000					3.720	3.720	AO	361,253	1,711,200	01/07/2022	04/15/2042	46,855,600
05723K-AE-0	BAKER HUGHES LLC/CO-OBL BHI 3.337 12/15/	0	1.G FE	3,906,852	4,300,000	4,251,797	4,102,405		92,771			3.337	5.859	JD	6,377	143,491	10/31/2023	12/15/2027	4,371,746
05723K-AF-7	BAKER HUGHES LLC/CO-OBL BHI 4.08 12/15/4		1.G FE	511,134	450,000	358,065	503,395		(1,688)			4.080	3.304	JD	816	18,360	08/20/2021	12/15/2047	459,180
05724B-AA-7	BAKER HUGHES CO BHI 4.486 05/01/30	0	1.G FE	1,000,000	1,000,000	1,006,970	1,000,000					4.486	4.486	MN	7,477	44,860	04/28/2020	05/01/2030	1,022,430
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	0	1.G FE	3,286,216	3,941,000	3,318,716	3,294,647		8,430			4.550	5.767	JD	14,943	179,316	04/14/2025	06/01/2052	4,030,658
06051G-GM-5	BANK OF AMERICA CORP BAC V4.244 04/24/38	0	1.G FE	41,000,000	41,000,000	38,237,010	41,000,000					4.244	4.244	AO	323,841	1,740,040	04/19/2017	04/24/2038	42,366,883
06051G-HM-4	BANK OF AMERICA CORP BAC V4.271 07/23/29	0	1.G FE	2,000,000	2,000,000	2,009,160	2,000,000					4.271	4.270	JJ	37,490	85,420	07/18/2018	07/23/2029	2,061,637
06051G-HS-1	BANK OF AMERICA CORP		1.G FE	78,963	100,000	84,391	79,253		290			4.330	5.987	MS	1,275	2,165	04/14/2025	03/15/2050	101,409
06051G-JA-8	BANK OF AMERICA CORP BAC V4.083 03/20/51		1.G FE	489,839	405,000	325,798	480,138		(2,086)			4.083	2.999	MS	4,639	16,536	01/22/2021	03/20/2051	421,208
06051G-JS-9	BANK OF AMERICA CORP BAC V1.734 07/22/27		1.G FE	2,941,469	3,003,000	2,964,682	2,962,968		21,500			1.734	4.635	JJ	22,998		09/26/2025	07/22/2027	3,077,586

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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
06051G-MD-8	BANK OF AMERICA CORP BAC	0	1.G FE	10,000,000	10,000,000	10,242,220	10,000,000					5.518	5.518	AO	101,163	551,800	10/22/2024	10/25/2035	10,275,900
06406R-BH-9	BANK OF NY MELLON CORP BK 4.289 06/13/33		1.F FE	100,000	100,000	98,708	100,000					4.289	4.030	JD	214	4,289	06/08/2022	06/13/2033	102,699
06406R-BM-8	BANK OF NY MELLON CORP BK 5.834 10/25/20	0	1.F FE	11,000,000	11,000,000	11,860,640	11,000,000					5.834	5.461	AO	117,652	641,740	10/18/2022	10/25/2033	11,332,970
06849R-AC-6	BARRICK NA FINANCE LLC ABXCN 7.5 09/15/3		1.G FE	4,558,410	3,567,000	4,254,397	4,281,611		(38,568)			7.500	5.311	MS	78,771	267,525	04/18/2017	09/15/2038	3,700,763
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/4	0	2.A FE	12,763,819	9,300,000	9,475,863	12,157,430		(141,884)			5.700	3.165	MN	45,648	530,100	07/01/2021	05/30/2041	9,565,050
06887#-AH-4	BARRY-WEHMILLER COMPANIES INC BARRY-WEHM		2.C PL	6,000,000	6,000,000	4,720,302	6,000,000					3.200	3.200	JJ	85,867	195,000	08/21/2020	01/20/2036	6,096,000
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	0	2.C FE	4,674,005	6,500,000	4,085,640	4,684,814		(66,509)			3.132	5.083	JD	16,965	203,580	05/17/2022	12/01/2051	6,601,790
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4.875 06/		2.B FE	248,578	200,000	170,152	243,106		(1,290)			4.875	3.466	JD	163	9,750	06/29/2021	06/25/2048	204,875
075887-BX-6	BECTON DICKINSON & CO BDX 4.669 06/06/47	0	2.B FE	7,561,680	8,000,000	6,965,600	7,582,667		10,592			4.669	5.071	JD	25,939	373,520	12/27/2023	06/06/2047	8,186,760
08079K-AA-2	BELROSE FUNDING TRUST LNC	0	2.A FE	8,036,273	8,000,000	8,306,744	8,035,971		(302)			6.792	6.756	MN	69,429	264,133	05/13/2025	05/15/2055	8,271,680
084423-AU-6	WR BERKLEY CORPORATION WRB 4 05/12/50	0	2.A FE	13,198,750	11,850,000	9,054,348	13,037,290		(33,308)			4.000	3.374	MN	64,517	474,000	09/01/2020	05/12/2050	12,087,000
084423-AV-4	WR BERKLEY CORPORATION WRB 3.55 03/30/52	0	2.A FE	8,464,980	8,500,000	5,955,015	8,468,317		719			3.550	3.572	MS	76,276	301,750	03/09/2021	03/30/2052	8,650,875
084659-AP-6	BERKSHIRE HATHAWAY ENERG BRKHEC 3.8 07/1	0	1.G FE	713,600	1,000,000	757,330	726,330		5,601			3.800	6.038	JJ	17,522	38,000	08/21/2023	07/15/2048	1,019,000
084664-CX-7	BERKSHIRE HATHAWAY INC BRK 2.5 01/15/51	0	1.C FE	4,917,668	5,000,000	2,986,200	4,927,261		2,034			2.500	2.579	JJ	57,639	125,000	01/06/2021	01/15/2051	5,062,500
088932-AA-6	BIDVEST GROUP UK PLC SERIES 144A		3.B FE	320,000	320,000	324,749	320,000					6.200	6.200	MS	5,732		09/10/2025	09/17/2032	329,920
090572-AQ-1	BIO-RAD LABORATORIES INC BIO 3.7 03/15/3	0	2.B FE	7,978,640	8,000,000	7,552,880	7,985,945		1,979			3.700	3.732	MS	87,156	296,000	02/23/2022	03/15/2032	8,148,000
090572-AR-9	BIO-RAD LABORATORIES INC BIO 3.3 03/15/2	0	2.B FE	8,810,555	9,646,000	9,558,125	9,329,422		245,947			3.300	6.171	MS	93,727	318,318	10/25/2023	03/15/2027	9,805,159
09062X-AG-8	BIOGEN INC BIOGEN INC	M	2.A FE	18,917,739	27,000,000	17,441,190	19,429,281		152,344			3.150	5.192	MN	141,750	850,500	08/05/2022	05/01/2050	27,425,250
09062X-AH-6	BIOGEN INC BIIB 2 1/4 05/01/30	0	2.A FE	4,163,537	5,255,000	4,827,401	4,576,901		134,624			2.250	5.650	MN	19,706	118,238	09/22/2022	05/01/2030	5,314,119
09062X-AK-9	BIOGEN INC BIOGEN INC	0	2.B FE	3,506,660	5,000,000	3,290,050	3,596,706		26,356			3.250	5.280	FA	61,389	162,500	05/06/2022	02/15/2051	5,081,250
09261B-AB-6	BLACKSTONE GROUP INC BX 2.8 09/30/50	0	1.E FE	2,461,960	4,000,000	2,462,520	2,545,200		27,116			2.800	5.510	MS	28,311	112,000	09/26/2022	09/30/2050	4,056,000
09261B-AC-4	BLACKSTONE GROUP INC BX 1 5/8 08/05/28	0	1.E FE	6,610,880	8,000,000	7,517,280	7,314,046		241,029			1.625	5.202	FA	52,722	130,000	12/01/2022	08/05/2028	8,065,000
09261B-AF-7	BLACKSTONE GROUP INC BX 2.85 08/05/51 14		1.E FE	428,878	430,000	270,262	428,989		26			2.850	2.863	FA	4,970	12,255	07/29/2021	08/05/2051	436,128
09261B-AH-3	BLACKSTONE GROUP INC BX 3.2 01/30/52 144	0	1.E FE	47,805,901	48,000,000	32,136,816	47,822,857		4,274			3.200	3.221	JJ	644,267	1,536,000	01/04/2022	01/30/2052	48,768,000
09261B-AK-6	BLACKSTONE GROUP INC BX 6.2 04/22/33	0	1.E FE	19,965,600	20,000,000	21,681,400	19,973,375		2,802			6.200	6.223	AO	237,667	1,240,000	10/31/2022	04/22/2033	20,620,000
09261H-BW-6	BLACKSTONE PRIVATE CRE		2.C FE	63,558	65,000	65,782	63,628		70			6.000	6.314	MN	423	3,900	05/16/2025	11/22/2034	66,950
09581J-AR-7	BLUE OWL FINANCE LLC	0	2.B FE	5,088,443	6,046,000	5,479,127	5,232,375		122,836			3.125	6.066	JD	11,021	188,938	10/28/2024	06/10/2031	6,140,469
09581J-AS-5	BLUE OWL FINANCE LLC	0	2.B FE	20,569,832	20,800,000	19,764,430	20,602,820		27,633			4.375	4.553	FA	343,778	910,000	10/24/2024	02/15/2032	21,255,000
09581J-AT-3	BLUE OWL FINANCE LLC	0	2.B FE	51,472,554	52,050,000	53,673,700	51,528,117		47,184			6.250	6.408	AO	659,661	3,253,125	10/24/2024	04/18/2034	53,676,563
096630-AF-5	BOARDWALK PIPELINES LP BWP 4.45 07/15/27	0	2.B FE	1,869,420	2,000,000	2,007,260	1,942,389		34,545			4.450	6.447	JJ	41,039	89,000	10/20/2023	07/15/2027	2,044,500
096630-AK-4	BOARDWALK PIPELINES LP N Y N	0	2.B FE	39,946,438	40,000,000	41,791,520	39,952,966		4,159			5.625	5.642	FA	937,500	2,250,000	02/08/2024	08/01/2034	41,125,000
097023-CV-5	BOEING CO BA 5.705 05/01/40	0	2.C FE	1,000,000	1,000,000	1,020,780	1,000,000					5.705	5.705	MN	9,508	57,050	04/30/2020	05/01/2040	1,028,525
09951L-AC-7	BOOZ ALLEN HAMILTON INC BAH 5.95 08/04/3	0	2.C FE	13,282,039	13,350,000	13,907,096	13,295,165		5,544			5.950	6.018	FA	324,349	794,325	08/28/2023	08/04/2033	13,747,163
09951L-AD-5	BOOZ ALLEN HAMILTON INC BAH	0	2.C FE	7,746,978	7,750,000	8,029,698	7,747,782		804			5.950	5.954	AO	97,349	270,270	03/11/2025	04/15/2035	7,980,563

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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
099724-AH-9	BORGWARNER INC N Y N	0	2.A FE	7,111,501	8,701,000	7,278,387	7,180,498		41,792			4.375	5.909	MS	112,086	380,669	10/17/2024	03/15/2045	8,891,334
099724-AL-0	BORGWARNER INC BWA 2.65 07/01/27	0	2.A FE	1,772,320	2,000,000	1,959,640	1,901,223		61,040			2.650	6.147	JJ	26,500	53,000	10/20/2023	07/01/2027	2,026,500
099724-AQ-9	BORGWARNER INC N Y N		2.A FE	20,573,800	20,000,000	20,623,800	20,560,903		(12,897)			5.400	4.986	FA	408,000		09/26/2025	08/15/2034	20,540,000
100743-AL-7	BOSTON GAS COMPANY NGGLN 3.001 08/01/29	0	2.A FE	2,549,786	3,020,000	2,885,882	2,706,868		75,726			3.001	6.278	FA	37,763	90,630	11/07/2023	08/01/2029	3,065,315
100743-AN-3	BOSTON GAS COMPANY NGGLN 6.119 07/20/53	0	2.A FE	24,731,075	25,000,000	25,004,500	24,740,042		3,460			6.119	6.198	JJ	684,138	1,529,750	08/29/2023	07/20/2053	25,764,875
10373Q-BG-4	BP CAP MARKETS AMERICA BPLN 3 02/24/50		1.E FE	480,989	485,000	317,481	481,453		98			3.000	3.043	FA	5,133	14,550	01/22/2021	02/24/2050	492,275
10373Q-BQ-2	BP CAP MARKETS AMERICA BPLN 3.379 02/08/		1.E FE	30,221	30,000	19,584	30,208		(3)			3.379	3.345	FA	403	1,014	07/13/2021	02/08/2061	30,507
10373Q-BR-0	BP CAP MARKETS AMERICA BPLN 3.06 06/17/4	0	1.E FE	30,000,000	30,000,000	22,834,200	30,000,000					3.060	3.060	JD	35,700	918,000	06/14/2021	06/17/2041	30,459,000
10373Q-BS-8	BP CAP MARKETS AMERICA BPLN 3.001 03/17/	M	1.E FE	26,000,000	26,000,000	16,630,900	26,000,000					3.001	3.001	MS	225,408	780,260	09/14/2021	03/17/2052	26,390,130
10806C-AA-6	BRIDGE HOUSING CORP BRDGHS 3.25 07/15/30		1.D FE	500,000	500,000	469,363	500,000					3.250	3.250	JJ	7,493	16,250	12/01/2020	07/15/2030	508,125
110122-EK-0	BRISTOL-MYERS SQUIBB CO		1.F FE	189,938	200,000	197,055	190,052		114			5.550	5.915	FA	3,978	5,550	04/14/2025	02/22/2054	205,550
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS BR 3.4 06	0	2.B FE	4,692,700	5,000,000	4,980,850	4,954,469		89,601			3.400	5.312	JD	1,889	170,000	11/30/2022	06/27/2026	5,085,000
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS BR 2.9 12	0	2.B FE	17,065,196	19,860,000	18,823,904	18,160,612		380,434			2.900	5.351	JD	47,995	575,940	01/26/2023	12/01/2029	20,147,970
11135F-BA-8	BROADCOM INC AVGO 4.75 04/15/29	0	1.G FE	2,985,750	3,000,000	3,056,310	2,993,483		1,788			4.750	4.822	AO	30,083	142,500	05/03/2021	04/15/2029	3,071,250
11135F-BV-2	BROADCOM INC AVGO 4.926 05/15/37	0	1.G FE	4,708,148	5,333,000	5,263,724	4,797,975		31,687			4.926	6.166	MN	33,568	262,704	12/30/2022	05/15/2037	5,464,352
11135F-CS-8	BROADCOM INC		1.G FE	484,171	500,000	376,945	484,255		84			3.750	3.948	FA	7,083		10/17/2025	02/15/2051	509,375
11135F-CV-1	BROADCOM INC	0	1.G FE	44,679,346	44,900,000	36,525,701	44,682,382		3,036			3.500	3.541	FA	593,678		10/21/2025	02/15/2041	45,685,750
114259-AQ-7	BROOKLYN UNION GAS CO NGGLN 4.273 03/15/	0	2.A FE	2,729,707	3,960,000	3,157,435	2,794,699		21,846			4.273	6.877	MS	49,823	169,211	10/21/2022	03/15/2048	4,044,605
114259-AU-8	BROOKLYN UNION GAS CO NGGLN 4.487 03/04/		2.A FE	3,349,280	4,000,000	3,232,000	3,377,563		12,304			4.487	5.694	MS	58,331	179,480	02/15/2024	03/04/2049	4,089,740
114259-AX-2	BROOKLYN UNION GAS CO NGGLN 6.388 09/15/	0	2.A FE	10,187,799	9,825,000	10,581,240	10,141,579		(32,890)			6.388	5.849	MS	184,800	627,621	07/16/2024	09/15/2033	10,138,811
114259-AY-0	BROOKLYN UNION GAS CO NGGLN	0	2.A FE	13,481,072	13,000,000	13,516,880	13,473,241		(6,132)			6.415	6.142	JJ	377,594	833,950	09/19/2024	07/18/2054	13,416,975
12189L-BD-2	BURLINGTN NORTH SANTA FE BNSF 4.15 12/15	0	1.F FE	2,363,960	2,000,000	1,637,160	2,319,848		(9,672)			4.150	3.151	JD	3,689	83,000	02/24/2021	12/15/2048	2,041,500
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L BNSF 6.15	0	1.F FE	2,083,830	1,500,000	1,664,835	1,911,917		(29,658)			6.150	3.236	MN	15,375	92,250	09/10/2019	05/01/2037	1,546,125
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
125523-CF-5	CIGNA GROUP/THE CI 4.8 07/15/46	0	2.A FE	2,459,580	3,000,000	2,667,330	2,495,170		11,839			4.800	6.268	JJ	66,400	144,000	10/20/2022	07/15/2046	3,072,000
125523-CJ-7	CIGNA GROUP/THE CI 3.2 03/15/40	0	2.A FE	38,637,309	38,400,000	30,333,696	38,578,270		(10,488)			3.200	3.157	MS	361,813	1,228,800	02/07/2022	03/15/2040	39,014,400
125523-CQ-1	CIGNA GROUP/THE CI 3.4 03/15/51	0	2.A FE	14,853,110	17,000,000	11,811,770	14,987,401		39,807			3.400	4.132	MS	170,189	578,000	06/16/2022	03/15/2051	17,289,000
125523-CW-8	CIGNA GROUP/THE N Y N	0	2.A FE	3,245,288	3,250,000	3,151,753	3,245,423		66			5.600	5.610	FA	68,756	182,000	02/05/2024	02/15/2054	3,341,000
12621E-AM-5	CNO FINANCIAL GROUP INC N Y N	0	2.C FE	47,208,414	46,600,000	49,300,051	47,144,644		(49,411)			6.450	6.265	JD	133,587	3,005,700	08/01/2024	06/15/2034	48,102,850
126307-AS-6	CSC HOLDINGS LLC CSCHLD 5.375 02/01/28 1		5.A FE	343,332	400,000	290,212	356,737		13,405	56,668		5.375	11.355	FA	8,958	21,500	01/12/2018	02/01/2028	410,750
12636Y-AE-2	CRH AMERICA FINANCE INC CRHID		2.A FE	3,726,417	3,591,000	3,729,864	3,723,387		(3,029)			5.400	4.860	MN	21,546	96,957	09/26/2025	05/21/2034	3,687,957
12636Y-AG-7	CRH AMERICA FINANCE INC CRHID	0	2.A FE	14,732,377	14,772,000	15,121,210	14,732,964		587			5.875	5.894	JJ	414,642	433,928	03/14/2025	01/09/2055	15,205,928
12636Y-AK-8	CRH AMERICA FINANCE INC CRHID 5.6 02/09/	0	2.A FE	2,463,775	2,500,000	2,463,775	2,463,795		20			5.600	5.701	FA	31,889		12/17/2025	02/09/2056	2,570,000

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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
126650-CY-4	CVS HEALTH CORP CVS 4.78 03/25/38	0	2.B FE	15,787,090	17,000,000	16,046,470	15,954,607		58,711			4.780	5.476	MS	216,693	812,600	01/05/2023	03/25/2038	17,406,300
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48		2.B FE	480,349	375,000	330,581	468,210		(2,852)			5.050	3.420	MS	5,050	18,938	06/22/2021	03/25/2048	384,469
126650-DV-9	CVS HEALTH CORP CVS 5 5/8 02/21/53	0	2.B FE	7,988,480	8,000,000	7,509,680	7,988,942		170			5.625	5.635	FA	162,500	450,000	02/13/2023	02/21/2053	8,225,000
127097-AN-3	COTERRA ENERGY INC N Y N		2.B FE	29,807	30,000	28,904	29,814		8			5.900	5.945	FA	669	1,170	12/03/2024	02/15/2055	30,885
14040H-CN-3	CAPITAL ONE FINANCIAL CO COF V3.273 03/0	0	2.A FE	2,000,000	2,000,000	1,940,700	2,000,000					3.273	3.273	MS	21,820	65,460	03/01/2022	03/01/2030	2,057,700
14040H-CS-2	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	0	2.A FE	6,000,000	6,000,000	6,070,680	6,000,000					4.927	4.927	MN	41,880	295,620	05/05/2022	05/10/2028	6,181,110
14040H-CT-0	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	M	2.A FE	14,000,000	14,000,000	14,358,960	14,000,000					5.268	5.266	MN	104,482	737,520	05/05/2022	05/10/2033	14,368,760
14040H-CV-5	CAPITAL ONE FINANCIAL CO COF 5.247 07/26		2.A FE	100,000	100,000	103,146	100,000					5.247	4.814	JJ	2,259	5,247	07/25/2022	07/26/2030	103,272
14040H-CY-9	CAPITAL ONE FINANCIAL CO COF 5.817 02/01	0	2.A FE	15,105,598	15,105,000	15,809,346	15,105,457		(51)			5.817	5.816	FA	366,107	878,658	01/26/2023	02/01/2034	15,601,955
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-BS-6	CARDINAL HEALTH INC CAH		2.B FE	61,332,409	59,601,000	61,438,499	61,297,162		(35,248)			5.350	4.950	MN	407,439	1,594,327	09/26/2025	11/15/2034	61,195,327
14149Y-BT-4	CARDINAL HEALTH INC CAH	0	2.B FE	2,338,922	2,344,000	2,338,304	2,339,093		171			5.750	5.764	MN	17,222	81,897	09/26/2025	11/15/2054	2,411,390
141781-BR-4	CARGILL INC CARGIL 3.125 05/25/51 144A	0	1.F FE	13,841,100	14,000,000	9,329,040	13,856,834		3,617			3.125	3.184	MN	43,750	437,500	05/21/2021	05/25/2051	14,218,750
141781-BZ-6	CARGILL INC CARGIL 5 1/8 10/11/32	0	1.F FE	10,152,395	10,165,000	10,555,336	10,155,411		1,156			5.125	5.142	AO	115,768	520,956	10/05/2022	10/11/2032	10,425,478
142339-AN-0	CARLISLE CO INC CSL		2.B FE	26,549,508	26,200,000	26,741,292	26,544,009		(5,499)			5.250	5.076	MS	500,529		09/26/2025	09/15/2035	26,887,750
144141-CY-2	DUKE ENERGY CORP DUK 6.3 04/01/38		1.F FE	2,000,000	2,000,000	2,217,820	2,000,000					6.300	6.300	AO	31,500	126,000	12/03/2012	04/01/2038	2,063,000
14448C-AR-5	CARRIER GLOBAL CORP CARR 3.377 04/05/40	0	2.A FE	21,852,401	21,000,000	16,967,790	21,683,681		(39,350)			3.377	3.085	AO	169,413	709,170	06/17/2021	04/05/2040	21,354,585
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50	0	2.A FE	2,277,044	3,016,000	2,220,349	2,321,241		13,899			3.577	5.270	AO	25,772	107,882	09/01/2022	04/05/2050	3,069,941
14448C-BD-5	CARRIER GLOBAL CORP CARR	0	2.A FE	2,102,298	1,978,000	2,138,673	2,100,942		(1,355)			6.200	5.752	MS	36,109	61,318	03/14/2025	03/15/2054	2,039,318
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC		2.B PL	4,598,867	4,700,815	4,572,186	4,654,125		11,977			3.690	4.210	MS	43,847	187,760	11/14/2024	03/24/2031	1,364,402
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS	0	2.B PL	14,713,818	14,713,818	15,283,993	14,713,818					6.920	6.786	AO	254,549	1,038,826	08/23/2022	05/15/2038	1,115,067
15189W-AS-9	CENTERPOINT ENERGY RESOURCES C CNP		2.A FE	16,753,476	16,231,000	16,732,376	16,742,482		(10,994)			5.400	4.941	JJ	438,237		09/26/2025	07/01/2034	16,669,237
15953P-AN-9	CHAPMAN UNIVERSITY CHAUNI 2.996 04/01/51		1.F FE	55,000	55,000	34,467	55,000					2.996	2.996	AO	412	1,648	08/05/2021	04/01/2051	6,351
161175-AZ-7	CCO SAFARI II LLC CHTR 6.384 10/23/35	0	2.C FE	19,770,790	18,850,000	19,454,331	19,427,153		(47,536)			6.384	5.940	AO	227,306	1,203,384	12/26/2023	10/23/2035	19,451,692
161175-BC-7	CCO SAFARI II LLC CHTR 6.834 10/23/55		2.C FE	519,028	345,000	332,253	505,918		(2,806)			6.834	4.089	AO	4,453	23,577	08/20/2021	10/23/2055	356,789
161175-BV-5	CCO SAFARI II LLC CHTR 3.7 04/01/51		2.C FE	2,015,820	2,000,000	1,258,860	2,014,247		(349)			3.700	3.656	AO	18,500	74,000	11/19/2020	04/01/2051	2,037,000
161175-CA-0	CCO SAFARI II LLC CHTR 3.9 06/01/52	0	2.C FE	4,910,090	5,000,000	3,227,115	4,917,207		1,671			3.900	4.001	JD	16,250	195,000	05/18/2021	06/01/2052	5,097,500
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDIN CHENIERE	0	2.A FE	73,000,000	73,000,000	62,685,611	73,000,000					3.520	3.520	JD	1,291,938	2,569,600	08/11/2020	12/31/2039	74,284,800
165303-K#-4	CHESAPEAKE UTIL CORP CHESAPEAKE UTILITIE	0	1.G FE	5,000,000	5,000,000	5,386,200	5,000,000					6.620	6.620	JD	168,258	165,500	10/31/2023	12/28/2030	5,165,500
165303-K*-8	CHESAPEAKE UTIL CORP CHESAPEAKE UTILITIE	0	1.G FE	15,000,000	15,000,000	15,514,020	15,000,000					6.440	6.440	JD	491,050	483,000	10/31/2023	12/28/2027	15,483,000
166756-AX-4	CHEVRON CORP CVX 4.2 10/15/49	0	1.D FE	5,686,217	5,000,000	4,061,150	5,609,875		(16,891)			4.200	3.435	AO	44,333	210,000	03/19/2021	10/15/2049	5,105,000
166764-CA-6	CHEVRON CORP CVX 3.078 05/11/50	RA	1.D FE	7,000,000	7,000,000	4,746,350	7,000,000					3.078	3.078	MN	29,925	215,460	05/07/2020	05/11/2050	7,107,730

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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
169905-AH-9	CHOICE HOTELS INTL INC N Y N	0	2.C FE	31,421,028	31,616,000	32,234,409	31,447,477		15,552			5.850	5.929	FA	770,640	1,998,526	10/23/2024	08/01/2034	32,540,768
171779-AL-5	CIENA CORPORATION CIEN 4 01/31/30 144A	0	3.B FE	1,500,000	1,500,000	1,446,477	1,500,000					4.000	4.000	JJ	25,167	60,000	01/11/2022	01/31/2030	1,530,000
172967-HS-3	CITIGROUP INC C	0	2.B FE	7,314,588	8,000,000	7,765,520	7,327,876		13,288			5.300	6.065	MN	64,778	424,000	04/30/2025	05/06/2044	8,212,000
172967-JU-6	CITIGROUP INC C 4.65 07/30/45	0	1.G FE	1,401,599	1,554,000	1,398,926	1,402,787		1,188			4.650	5.465	JJ	30,309		09/26/2025	07/30/2045	1,590,131
172967-LJ-8	CITIGROUP INC C		1.G FE	5,536,854	6,528,000	5,497,555	5,543,461		6,608			4.281	5.498	AO	52,011	139,732	09/26/2025	04/24/2048	6,625,154
172967-LX-7	CITIGROUP INC C 0.3 05/04/48 GMTN		1.G	5,567,500	17,000,000	5,341,570	7,119,483		255,249			0.300	4.421	MN	8,075	51,000	02/06/2019	05/04/2048	17,025,500
172967-MP-3	CITIGROUP INC C V4.412 03/31/31	0	1.G FE	3,000,000	3,000,000	2,999,490	3,000,000					4.412	4.411	MS	33,458	132,360	03/24/2020	03/31/2031	3,118,410
172967-NA-5	CITIGROUP INC C		1.G FE	10,786,370	11,001,000	10,874,819	10,871,180		84,809			1.462	4.569	JD	9,829	80,417	09/26/2025	06/09/2027	11,134,540
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-PF-2	CITIGROUP INC N Y N	0	1.G FE	20,000,000	20,000,000	20,523,000	20,000,000					5.174	5.174	FA	396,673	1,034,800	02/06/2024	02/13/2030	20,273,138
172967-PL-9	CITIGROUP INC C		1.G FE	8,240,717	7,946,000	8,228,798	8,234,318		(6,399)			5.449	4.919	JD	24,054	216,489	09/26/2025	06/11/2035	8,055,005
17327C-AU-7	CITIGROUP INC N Y N	0	2.B FE	15,000,000	15,000,000	15,094,650	15,000,000					5.411	5.409	MS	229,968	811,650	09/12/2024	09/19/2039	15,405,825
18539U-AE-5	GLOBAL INFRASTRUCTURE MANAGEME CWENA 3.7		3.B FE	5,000,000	5,000,000	4,544,630	5,000,000					3.750	3.750	JJ	86,458	187,500	09/24/2021	01/15/2032	5,093,750
000000-00-0	CLIFFWATER CORPORATE LENDING F CLIFFWATE	0	1.C PL	17,000,000	17,000,000	18,347,267	17,000,000					7.230	7.230	JJ	549,681	1,229,100	11/17/2023	01/20/2031	17,614,550
18685@-BJ-0	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	3,000,000	3,000,000	3,058,902	3,000,000					6.130	6.130	MS	54,659	91,950	12/10/2024	03/15/2035	3,000,511
191216-DC-1	COCA-COLA CO KO 2 1/2 03/15/51	0	1.E FE	6,868,000	10,000,000	5,994,800	7,063,132		62,225			2.500	4.450	MS	73,611	250,000	09/13/2022	03/15/2051	10,125,000
191216-DL-1	COCA-COLA CO KO 3 03/05/51	M	1.E FE	25,528,282	26,000,000	17,360,720	25,577,273		10,956			3.000	3.093	MS	251,333	780,000	04/29/2021	03/05/2051	26,390,000
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
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35		1.G FE	26,331,596	26,602,000	25,415,019	26,341,450		6,109			4.400	4.525	FA	442,184	880,000	09/26/2025	08/15/2035	27,187,244
20030N-BQ-3	COMCAST CORP CMCSA 4.6 08/15/45		1.G FE	8,017,936	9,153,000	7,773,460	8,026,360		8,424			4.600	5.645	FA	159,059		09/26/2025	08/15/2045	9,363,519
20030N-CC-3	COMCAST CORP N Y N	0	1.G FE	2,152,996	2,757,000	2,064,965	2,156,669		3,672			3.969	5.729	MN	18,238	54,713	09/26/2025	11/01/2047	2,811,713
20030N-CJ-8	COMCAST CORP CMCSA 3.9 03/01/38	0	1.G FE	3,501,880	4,000,000	3,484,200	3,572,900		24,835			3.900	5.088	MS	52,000	156,000	12/30/2022	03/01/2038	4,078,000
20030N-CK-5	COMCAST CORP		1.G FE	58,140	75,000	56,511	58,451		311			4.000	5.778	MS	1,000	3,000	02/21/2025	03/01/2048	76,500
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38	0	1.G FE	3,982,100	4,000,000	3,724,040	3,986,824		739			4.600	4.634	AO	38,844	184,000	10/04/2018	10/15/2038	4,092,000
20030N-CN-9	COMCAST CORP CMCSA 4.95 10/15/58		1.G FE	511,810	360,000	298,487	500,134		(2,523)			4.950	3.047	AO	3,762	17,820	07/13/2021	10/15/2058	368,910
20030N-DL-2	COMCAST CORPORATION CMCSA	0	1.G FE	509,986	846,000	490,096	514,630		4,644			2.800	5.779	JJ	10,923	11,844	03/14/2025	01/15/2051	857,844
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51	0	1.G FE	7,083,521	11,676,000	6,828,008	7,133,246		49,725			2.887	5.815	MN	56,181	279,346	12/17/2025	11/01/2051	11,844,543
20030N-EF-4	COMCAST CORP N Y N	0	1.G FE	13,249,845	14,550,000	13,069,829	13,252,954		3,109			5.350	6.018	MN	99,465	81,588	12/01/2025	05/15/2053	14,939,213
20030N-EK-3	COMCAST CORP N Y N	0	1.G FE	8,645,350	9,000,000	8,433,900	8,647,212		1,862			5.650	5.937	JD	42,375	367,250	11/19/2025	06/01/2054	9,254,250
20030N-EQ-0	COMCAST CORP	0	1.G FE	18,147,402	17,550,000	17,333,784	18,146,507		(895)			6.050	5.806	MN	135,671	551,533	09/26/2025	05/15/2055	18,080,888
20268J-AD-5	COMMONSPIRIT HEALTH CATMED 3.817 10/01/4		1.E FE	509,945	450,000	336,915	502,699		(1,527)			3.817	3.106	AO	4,294	17,177	12/09/2020	10/01/2049	458,588
202795-HK-9	COMMONWEALTH EDISON CO EXC 5.9 03/15/36	0	1.F FE	4,006,336	3,955,000	4,246,998	3,999,417		(3,125)			5.900	5.753	MS	68,707	233,345	08/16/2023	03/15/2036	4,071,673
202795-JV-3	COMMONWEALTH EDISON CO EXC 3.85 03/15/52		1.F FE	54,903	55,000	41,260	54,910		2			3.850	3.860	MS	623	2,118	03/08/2022	03/15/2052	56,059
202795-JY-7	COMMONWEALTH EDISON CO EXC 5.3 02/01/53		1.F FE	97,421	100,000	95,006	97,489		40			5.300	5.479	FA	2,208	5,300	06/12/2024	02/01/2053	102,650
202795-KA-7	COMMONWEALTH EDISON CO N Y N	0	1.F FE	993,520	1,000,000	991,620	993,703		87			5.650	5.695	JD	4,708	56,500	05/06/2024	06/01/2054	1,028,250
20369E-AE-2	COMMUNITY HEALTH NETWORK INC COMHOS 3.09		1.F FE	498,840	500,000	319,908	498,980		28			3.099	3.111	MN	2,583	15,495	11/24/2020	05/01/2050	507,748
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38	0	2.C FE	9,313,761	9,378,000	8,953,552	9,322,811		2,926			5.300	5.364	MN	82,839	497,034	01/06/2023	11/01/2038	9,626,517

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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
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32	0	1.F FE	2,085,457	1,790,000	1,942,777	1,939,210		(18,444)			5.900	4.463	AO	22,295	105,610	06/24/2016	10/15/2032	1,842,805
20825C-AP-9	CONOCOPHILLIPS COP 5.9 05/15/38		1.F FE	2,442,612	2,000,000	2,134,440	2,299,633		(17,987)			5.900	4.324	MN	15,078	118,000	07/06/2016	05/15/2038	2,059,000
20825C-BC-7	CONOCOPHILLIPS COP 4.875 10/01/47 144A		1.F FE	487,505	370,000	332,081	473,139		(3,396)			4.875	3.078	AO	4,509	18,038	07/13/2021	10/01/2047	379,019
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53		1.F FE	2,629,020	3,000,000	2,794,650	2,632,858		3,838			5.300	6.238	MN	20,317	159,000	04/10/2025	05/15/2053	3,079,500
20826F-BG-0	CONOCOPHILLIPS CO	0	1.F FE	10,314,205	11,000,000	10,583,760	10,321,174		6,969			5.550	6.007	MS	179,758	305,250	04/30/2025	03/15/2054	11,305,250
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N	0	1.F FE	10,192,920	11,000,000	10,522,050	10,201,997		9,077			5.500	6.031	JJ	278,972	369,722	05/05/2025	01/15/2055	11,302,500
209111-EU-3	CON EDISON CO OF NY INC ED 6.75 04/01/38		1.G FE	1,994,140	2,000,000	2,284,340	1,996,207		194			6.750	6.773	AO	33,750	135,000	04/01/2008	04/01/2038	2,067,500
209111-GB-3	CON EDISON CO OF NY INC ED 3.6 06/15/61		1.G FE	473,095	475,000	324,468	473,204		25			3.600	3.619	JD	760	17,100	06/03/2021	06/15/2061	483,550
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-GG-2	CON EDISON CO OF NY INC ED	0	1.G FE	4,298,076	4,115,000	4,194,584	4,297,690		(386)			5.900	5.584	MN	31,023	121,393	09/26/2025	11/15/2053	4,236,393
209111-GH-0	CON EDISON CO OF NY INC ED		1.G FE	3,402,151	3,268,000	3,389,112	3,399,093		(3,058)			5.375	4.788	MN	22,445	87,828	09/26/2025	05/15/2034	3,355,828
209111-GK-3	CON EDISON CO OF NY INC N Y N	0	1.G FE	1,986,040	2,000,000	1,993,540	1,986,371		188			5.700	5.749	MN	14,567	114,000	05/06/2024	05/15/2054	2,057,000
209111-GN-7	CON EDISON CO OF NY INC ED	0	1.G FE	3,378,082	3,413,000	3,308,562	3,378,245		163			5.500	5.571	MS	53,707	45,375	09/26/2025	03/15/2055	3,505,293
209111-GP-2	CON EDISON CO OF NY INC ED 5.75 11/15/20	0	1.G FE	12,466,375	12,500,000	12,464,750	12,466,400		25			5.750	5.769	MN	83,854		11/17/2025	11/15/2055	12,859,375
21036P-AT-5	CONSTELLATION BRANDS INC STZ	0	2.B FE	2,787,140	3,320,000	2,775,686	2,790,551		3,411			4.500	5.813	MN	21,580	74,700	09/26/2025	05/09/2047	3,394,700
21036P-BD-9	CONSTELLATION BRANDS INC STZ	0	2.B FE	1,021,504	1,100,000	1,017,258	1,022,004		500			5.250	5.814	MN	7,379	28,875	09/26/2025	11/15/2048	1,128,875
21036P-BG-2	CONSTELLATION BRANDS INC STZ 3.75 05/01/	0	2.B FE	25,341,790	27,972,000	20,366,973	25,355,628		14,201			3.750	4.334	MN	174,825	871,350	09/26/2025	05/01/2050	28,496,475
210518-DN-3	CONSUMERS ENERGY CO CMS 2.65 08/15/52		1.F FE	109,908	110,000	67,992	109,917		2			2.650	2.654	FA	1,101	2,915	08/02/2021	08/15/2052	111,458
21871X-AM-1	COREBRIDGE FINANCIAL INC CRBG 4.4 04/05/	0	2.A FE	21,548,545	27,632,000	22,416,736	21,819,555		89,150			4.400	5.999	AO	290,443	1,215,808	11/03/2022	04/05/2052	28,239,904
21871X-AP-4	COREBRIDGE FINANCIAL INC CRBG 6 7/8 12/1	0	2.C FE	12,000,000	12,000,000	12,288,432	12,000,000					6.875	6.875	JD	36,667	825,000	08/18/2022	12/15/2052	12,412,500
219350-AX-3	CORNING INC GLW 4.7 03/15/37	0	2.A FE	3,586,584	3,875,000	3,767,895	3,630,605		15,469			4.700	5.460	MS	53,626	182,125	01/05/2023	03/15/2037	3,966,063
219350-BF-1	CORNING INC GLW 4.375 11/15/2057	0	2.A FE	1,972,516	2,423,000	1,954,595	1,973,054		538			4.375	5.636	MN	13,545		11/21/2025	11/15/2057	2,476,003
219350-BQ-7	CORNING INC GLW 5.45 11/15/79		2.A FE	468,706	350,000	320,774	465,851		(626)			5.450	3.956	MN	2,437	19,075	01/15/2021	11/15/2079	359,538
21989D-AB-8	CORPORATION INMOBILIARIA		2.C FE	1,401,912	1,400,000	1,416,478	1,401,782		(130)			5.500	5.478	JJ	19,464		09/25/2025	01/30/2033	1,438,500
224044-CT-2	COX COMMUNICATIONS INC 144A N Y Y	0	2.B FE	7,365,525	7,500,000	6,396,390	7,368,634		1,722			5.800	5.929	JD	19,333	435,000	02/13/2024	12/15/2053	7,717,500
224044-CV-7	COX COMMUNICATIONS INC 144A N Y Y	0	2.B FE	32,004,376	31,900,000	27,925,579	32,003,334		(975)			5.950	5.926	MS	632,683	1,956,046	08/16/2024	09/01/2054	32,849,025
226373-AR-9	ENERGY TRANSFER LP 144A N Y Y		2.B FE	8,411,169	8,432,000	8,523,824	8,418,476		3,880			6.000	6.058	FA	210,800	505,920	04/25/2024	02/01/2029	8,684,960
226373-AT-5	ENERGY TRANSFER LP ET 7 3/8 02/01/31		2.B FE	4,161,840	4,000,000	4,155,848	4,090,034		(39,331)			7.375	6.206	FA	122,917	295,000	02/13/2024	02/01/2031	4,147,500
22822V-AF-8	Crown Castle Inc CCI 4 3/4 05/15/47		2.B FE	954,390	1,000,000	868,250	957,901		1,073			4.750	5.075	MN	6,069	47,500	08/04/2022	05/15/2047	1,023,750
23345M-AC-1	DT MIDSTREAM INC DTMINC 4.3 04/15/32 144	0	2.C FE	1,997,240	2,000,000	1,931,904	1,998,139		253			4.300	4.317	AO	18,156	86,000	03/30/2022	04/15/2032	2,043,000
23345M-AD-9	DT MIDSTREAM INC DTMINC	0	2.C FE	2,148,818	2,150,000	2,231,259	2,148,956		130			5.800	5.807	JD	5,542	127,818	11/21/2024	12/15/2034	2,212,350
24703D-BN-0	DELL INTERNATIONAL LLC DELL		2.B FE	29,365,196	28,445,000	29,210,739	29,343,477		(21,719)			5.400	4.931	AO	324,273	768,015	09/26/2025	04/15/2034	29,213,015
24703T-AK-2	DELL TECHNOLOGIES INC DELL 8.35 07/15/46		2.B FE	440,465	295,000	375,294	423,567		(3,705)			8.350	4.908	JJ	11,358	24,633	12/22/2020	07/15/2046	307,316
24703T-AP-1	DELL INTERNATIONAL LLC DELL		2.B FE	31,588,058	30,616,000	31,546,114	31,567,513		(20,545)			5.500	5.075	AO	420,970	841,940	09/26/2025	04/01/2035	31,457,940
24715@-AB-0	DELOITTE LLP US DELOITTE LLP		1.F	4,203,382	3,636,364	3,948,411	3,948,454		(38,095)			7.320	4.994	FA	96,861	266,182	12/20/2018	08/20/2033	277,334
24715@-AT-1	DELOITTE LLP US DELOITTE LLP		1.F	2,500,000	2,500,000	2,457,465	2,500,000					3.460	3.460	MN	12,975	86,500	04/23/2020	05/07/2027	2,543,250
24715@-AW-4	DELOITTE LLP US DELOITTE LLP		1.F	16,550,000	16,550,000	14,453,628	16,550,000					3.760	3.760	MN	93,342	622,280	04/23/2020	05/07/2035	16,861,140

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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	515,466	455,000	365,891	509,863		(1,347)			4.400	3.655	MS	5,394	20,020	08/20/2021	03/24/2051	465,010
254687-EF-9	WALT DISNEY COMPANY/THE DIS 6.15 03/01/3	0	1.F FE	5,554,650	5,000,000	5,511,250	5,469,972		(30,705)			6.150	5.039	MS	102,500	307,500	02/07/2023	03/01/2037	5,153,750
254687-ET-9	WALT DISNEY COMPANY/THE DIS 5.4 10/01/43	0	1.F FE	8,689,868	8,200,000	8,194,260	8,659,373		(15,909)			5.400	4.923	AO	110,700	442,800	12/27/2023	10/01/2043	8,421,400
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40	M	1.F FE	22,030,497	22,000,000	18,418,400	22,029,608		(1,681)			3.500	3.487	MN	102,667	770,000	01/01/2024	05/13/2040	22,385,000
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0		2.C FE	1,903,040	2,000,000	2,047,800	1,986,789		4,488			6.750	7.249	MN	22,500	135,000	05/27/2009	05/01/2028	473,219
256677-AH-8	DOLLAR GENERAL CORP N Y N	0	2.C FE	11,013,563	14,900,000	11,705,589	11,079,507		64,002			4.125	6.178	AO	150,242	614,625	02/03/2025	04/03/2050	15,207,313
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52		2.B FE	2,033,520	2,000,000	1,905,080	2,031,709		(565)			5.500	5.386	MN	18,333	110,000	09/09/2022	11/01/2052	2,055,000
25731V-AB-0	DOMINION ENERGY SOUTH D 6 1/4 10/15/53	0	1.F FE	3,480,190	3,500,000	3,765,230	3,480,817		251			6.250	6.292	AO	46,181	218,750	10/04/2023	10/15/2053	3,609,375
25746U-BD-0	DOMINION ENERGY INC N N N	0	2.B FE	3,354,569	2,940,000	3,324,934	3,329,613		(21,287)			7.000	5.515	JD	9,147	205,800	10/21/2024	06/15/2038	3,042,900
25746U-BQ-1	DOMINION ENERGY INC C N Y N	0	2.B FE	3,669,971	4,563,000	3,706,571	3,711,099		29,577			4.050	5.812	MS	54,414	184,802	08/07/2024	09/15/2042	4,655,401
25746U-DL-0	DOMINION ENERGY INC D 2 1/4 08/15/31	0	2.B FE	7,509,700	10,000,000	8,901,800	8,086,242		275,440			2.250	6.352	FA	85,000	225,000	10/27/2023	08/15/2031	10,112,500
25746U-DX-4	DOMINION ENERGY INC D		2.B FE	33,394,499	32,615,000	33,412,763	33,378,321		(16,178)			5.450	5.128	MS	523,380		09/26/2025	03/15/2035	33,503,759
260543-CV-3	DOW CHEMICAL CO/THE DOW 4.8 05/15/49		2.B FE	956,230	1,000,000	785,200	959,172		893			4.800	5.101	MN	6,133	48,000	08/03/2022	05/15/2049	1,024,000
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50	M	2.B FE	20,306,368	23,500,000	15,155,620	20,500,829		58,631			3.600	4.424	MN	108,100	846,000	07/06/2022	11/15/2050	23,923,000
260543-DG-5	DOW CHEMICAL CO/THE DOW 6.3 03/15/33	0	2.B FE	14,960,700	15,000,000	15,800,100	14,960,700					6.300	6.434	MS	278,250	945,000	10/24/2022	03/15/2033	15,472,500
260543-DH-3	DOW CHEMICAL CO/THE DOW 6.9 05/15/53	0	2.B FE	7,865,830	7,000,000	7,178,619	7,837,635		(12,344)			6.900	5.998	MN	61,717	483,000	07/17/2023	05/15/2053	7,241,500
260543-DK-6	DOW CHEMICAL CO/THE N Y N	0	2.B FE	4,982,650	5,000,000	4,344,950	4,983,163		242			5.600	5.624	FA	105,778	280,000	02/07/2024	02/15/2054	5,140,000
260543-DM-2	DOW CHEMICAL CO/THE DOW 5.95 03/15/2055	0	2.B FE	4,489,335	4,500,000	4,094,010	4,489,485		150			5.950	5.967	MS	78,838	136,850	02/25/2025	03/15/2055	4,633,875
26138E-AT-6	KEURIG DR PEPPER INC KDP 4 1/2 11/15/45	0	2.B FE	16,544,416	20,085,000	16,745,668	16,569,325		24,909			4.500	6.022	MN	115,489	451,913	09/26/2025	11/15/2045	20,536,913
263901-AA-8	DUKE ENERGY CORP DUK 6.35 08/15/38	RA	1.F FE	6,977,740	7,000,000	7,729,190	6,985,564		727			6.350	6.374	FA	167,922	444,500	08/18/2008	08/15/2038	7,222,250
26441C-AP-0	DUKE ENERGY CORP DUK 4.8 12/15/45	0	2.B FE	9,741,405	11,500,000	10,196,015	9,837,962		42,044			4.800	6.058	JD	24,533	552,000	08/28/2023	12/15/2045	11,776,000
26441C-BM-6	DUKE ENERGY CORP DUK 3.3 06/15/41	0	2.B FE	20,947,920	21,000,000	16,189,320	20,957,030		2,098			3.300	3.317	JD	30,800	693,000	06/07/2021	06/15/2041	21,346,500
26441C-BZ-7	DUKE ENERGY CORP DUK 5 3/4 09/15/33	0	2.B FE	9,992,300	10,000,000	10,589,300	9,993,843		619			5.750	5.760	MS	169,306	575,000	09/05/2023	09/15/2033	10,287,500
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	101,223	100,000	99,202	101,205		(17)			5.800	5.713	JD	258	5,800	12/12/2024	06/15/2054	102,900
26442C-AA-2	DUKE ENERGY CAROLINAS N N N	0	2.A FE	12,552,109	11,846,000	12,755,299	12,505,016		(40,757)			6.100	5.439	JD	60,217	722,606	11/06/2024	06/01/2037	12,207,303
26442C-AN-4	DUKE ENERGY CAROLINAS DUK 4 09/30/42		1.F FE	55,214	75,000	63,197	56,478		602			4.000	6.430	MS	758	3,000	10/27/2023	09/30/2042	76,500
26442C-AT-1	DUKE ENERGY CAROLINAS N Y N	0	1.F FE	1,725,140	2,249,000	1,697,950	1,728,404		3,264			3.700	5.536	JD	6,934	41,607	09/26/2025	12/01/2047	2,290,607
26442U-AP-9	DUKE ENERGY PROGRESS LLC DUK 4 04/01/52		1.F FE	69,394	70,000	54,426	69,437		12			4.000	4.050	AO	700	2,800	03/14/2022	04/01/2052	71,400
26875P-AT-8	EOG RESOURCES INC EOG 4.95 04/15/50		1.G FE	482,318	365,000	326,292	469,024		(2,872)			4.950	3.225	AO	3,814	18,068	01/22/2021	04/15/2050	374,034
26884T-AZ-5	ERAC USA FINANCE LLC 144A N Y Y	0	1.G FE	13,238,208	13,250,000	13,600,728	13,238,916		690			5.200	5.212	AO	116,747	689,000	02/05/2024	10/30/2034	13,594,500
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	0	1.F PL	77,112,000	77,112,000	64,220,107	77,112,000					4.000	4.000	MS	1,028,160	3,084,480	01/14/2022	03/01/2050	2,178,960
278642-AF-0	EBAY INC EBAY 4 07/15/42	0	2.A FE	7,136,770	8,500,000	7,034,855	7,228,345		46,774			4.000	5.377	JJ	156,778	340,000	12/27/2023	07/15/2042	8,670,000

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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
278642-AZ-6	EBAY INC EBAY INC	M	2.A FE	11,571,531	15,045,000	11,020,763	11,770,324		60,529			3.650	5.200	MN	77,795	549,143	10/27/2022	05/10/2051	15,319,571
28368E-AD-8	Kinder Morgan Inc KMI 7.8 08/01/31	0	2.B FE	5,330,750	5,000,000	5,789,500	5,255,275		(36,627)			7.800	6.689	FA	162,500	390,000	11/01/2023	08/01/2031	5,195,000
28370T-AF-6	KINDER MORGAN ENER PART N Y N	0	2.B FE	4,878,844	5,800,000	5,119,950	4,928,030		28,935			4.700	6.146	MN	45,433	272,600	04/05/2024	11/01/2042	5,936,300
28622H-AC-5	ELEVANCE HEALTH INC N Y N		2.A FE	122,779	125,000	113,161	122,831		38			5.125	5.246	FA	2,420	6,406	10/02/2024	02/15/2053	128,203
29082H-AF-9	EMBRAER NETHERLANDS FINA	0	2.C FE	6,966,560	7,040,000	6,935,386	6,966,912		352			5.400	5.519	JJ	86,592		11/18/2025	01/09/2038	7,230,080
29261H-AB-1	ENDEAVOUR MINING PLC		3.C FE	703,822	700,000	722,393	703,525		(297)			7.000	6.798	MN	4,492	24,500	08/06/2025	05/28/2030	724,500
29273R-AZ-2	ENERGY TRANSFER LP ET 5.95 10/01/43	0	2.B FE	1,794,860	2,000,000	1,958,360	1,807,255		5,418			5.950	6.900	AO	29,750	119,000	08/18/2023	10/01/2043	2,059,500
29273V-AT-7	ENERGY TRANSFER LP ET 6.4 12/01/30	0	2.B FE	4,095,285	4,100,000	4,428,861	4,096,235		633			6.400	6.422	JD	21,867	262,400	10/10/2023	12/01/2030	4,231,200
29273V-AW-0	ENERGY TRANSFER LP N Y N	0	2.B FE	46,194,795	46,204,000	43,785,267	46,194,755		(283)			5.950	5.951	MN	351,279	2,749,138	10/08/2024	05/15/2054	47,578,569
29273V-BA-7	ENERGY TRANSFER LP N Y N	0	2.B FE	13,593,970	13,000,000	13,378,560	13,531,397		(49,357)			5.600	5.000	MS	242,667	728,000	09/19/2024	09/01/2034	13,364,000
29273V-BB-5	Energy Transfer LP ET	0	2.B FE	994,610	1,000,000	961,720	994,616		6			6.050	6.090	MS	20,167	60,500	06/06/2024	09/01/2054	1,030,250
29273V-BF-6	Energy Transfer LP ET	0	2.B FE	3,975,920	4,000,000	3,920,672	3,976,471		551			6.200	6.244	AO	62,000	142,600	02/18/2025	04/01/2055	4,124,000
29278N-AR-4	ENERGY TRANSFER LP ET 5 05/15/50		2.B FE	469,974	455,000	380,676	468,590		(300)			5.000	4.789	MN	2,907	22,750	11/23/2020	05/15/2050	466,375
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29	0	2.B FE	23,906,400	24,000,000	24,179,232	23,962,792		9,757			4.950	5.000	JD	99,000	1,188,000	05/22/2019	06/01/2029	24,594,000
29364G-AK-9	ENTERGY CORP ETR 3 3/4 06/15/50	0	2.B FE	5,475,640	7,000,000	5,083,330	5,569,531		28,335			3.750	5.242	JD	11,667	262,500	06/23/2022	06/15/2050	7,131,250
29364W-BQ-0	ENTERGY LOUISIANA LLC ETR 5.8 03/15/2055		1.F FE	3,428,560	3,400,000	3,416,864	3,428,560					5.800	5.739	MS	58,064		12/17/2025	03/15/2055	3,498,600
29365T-AJ-3	ENTERGY TEXAS INC ETR		1.G FE	2,362,833	3,300,000	2,352,702	2,363,537		704			3.550	5.757	MS	29,613		12/17/2025	09/30/2049	3,358,575
29365T-AN-4	ENTERGY CORPORATION ETR 5.8 09/01/53	0	1.G FE	11,401,159	11,400,000	11,375,490	11,401,631		(42)			5.800	5.799	MS	220,400	661,200	08/08/2023	09/01/2053	11,730,600
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	1,428,732	1,990,000	1,517,353	1,435,414		6,682			3.850	6.102	JD	6,385	76,615	05/15/2025	06/01/2049	2,028,308
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-BJ-1	ENTERPRISE PRODUCTS OPER EPD 4.9 05/15/4	0	1.G FE	4,994,296	5,300,000	4,792,101	5,016,343		7,567			4.900	5.334	MN	33,184	259,700	12/15/2022	05/15/2046	5,429,850
29379V-BQ-5	ENTERPRISE PRODUCTS OPER EPD 4.25 02/15/	0	1.G FE	6,109,935	7,215,000	5,924,164	6,185,494		23,837			4.250	5.358	FA	115,841	306,638	09/12/2022	02/15/2048	7,368,319
29379V-BU-6	ENTERPRISE PRODUCTS OPER EPD 4.8 02/01/4		1.G FE	523,061	420,000	371,086	511,737		(2,663)			4.800	3.406	FA	8,400	20,160	08/20/2021	02/01/2049	430,080
29379V-CA-9	ENTERPRISE PRODUCTS OPER EPD 3.2 02/15/5	0	1.G FE	34,115,825	36,150,000	23,979,018	34,245,292		35,880			3.200	3.487	FA	437,013	1,156,800	06/13/2022	02/15/2052	36,728,400
29379V-CB-7	ENTERPRISE PRODUCTS OPER EPD 3.3 02/15/5	0	1.G FE	17,904,710	18,000,000	12,019,320	17,912,357		1,961			3.300	3.327	FA	224,400	594,000	09/07/2021	02/15/2053	18,297,000
29444U-BJ-4	EQUINIX INC EQUINIX INC	M	2.A FE	18,767,268	27,103,000	17,268,676	19,254,833		157,723			3.000	5.073	JJ	374,925	813,090	10/02/2024	07/15/2050	27,509,545
29444U-BT-2	EQUINIX INC EQIX 3.4 02/15/52		2.A FE	18,843,820	19,000,000	12,980,800	18,859,989		3,265			3.400	3.443	FA	244,044	646,000	05/03/2021	02/15/2052	19,323,000
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG	0	2.B FE	867,480	1,000,000	935,460	868,700		1,220			5.300	6.331	MN	8,833	26,500	05/21/2025	05/01/2052	1,026,500
29670G-AH-5	ESSENTIAL UTILITIES INC WTRG		2.B FE	15,892,418	15,516,000	16,015,305	15,884,023		(8,395)			5.375	5.013	JJ	384,560		09/26/2025	01/15/2034	15,932,993
29977A-C*-4	EVERCORE INC EVERCORE INC		1.G PL	5,000,000	5,000,000	4,655,615	5,000,000					4.540	4.542	AO	38,464	227,000	07/17/2019	08/01/2033	5,057,381
29977L-AA-9	PERIMETER SOLUTIONS SA PERIMS 5 10/30/29	0	4.B FE	224,970	225,000	222,794	224,986		3			5.000	4.999	AO	1,906	11,250	12/17/2021	10/31/2029	225,000
299808-AH-8	EVEREST RE GROUP LTD RE 3.5 10/15/50		2.A FE	22,760,121	22,750,000	15,832,635	22,758,277		(424)			3.500	3.497	AO	168,097	796,250	10/14/2020	10/15/2050	23,148,125
299808-AJ-4	EVEREST RE GROUP LTD RE 3.125 10/15/52	0	2.A FE	42,322,200	48,000,000	30,418,560	42,660,803		97,962			3.125	3.754	AO	316,667	1,500,000	06/28/2022	10/15/2052	48,750,000
30036F-AB-7	EVERGY KANSAS CENTRAL EVRG 5.7 03/15/53	0	1.F FE	998,130	1,000,000	989,551	998,220		27			5.700	5.713	MS	16,783	57,000	08/29/2023	03/15/2053	1,028,500
30037D-AE-5	EVERGY METRO INC EVRG		1.F FE	1,049,225	1,040,000	1,050,856	1,049,078		(147)			5.125	5.009	FA	20,136		09/26/2025	08/15/2035	1,066,650
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-AB-4	EVERSOURCE ENERGY ES 3.35 03/15/26	0	2.B FE	1,116,573	1,177,000	1,174,764	1,172,937		19,325			3.350	5.072	MS	11,610	39,430	12/06/2022	03/15/2026	1,196,715

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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
30040W-AP-3	EVERSOURCE ENERGY ES 3.375 03/01/32		2.B FE	1,995,940	2,000,000	1,849,440	1,997,347		381			3.375	3.399	MS	22,500	67,500	02/22/2022	03/01/2032	2,033,750
30161N-AQ-4	EXELON CORP EXC 4.95 06/15/35		2.B FE	9,087,985	9,141,000	9,108,001	9,098,155		3,467			4.950	5.013	JD	20,110	452,480	02/07/2023	06/15/2035	9,367,240
30161N-BL-4	EXELON CORP EXC 5.6 03/15/53		2.B FE	7,072,597	7,311,000	7,085,529	7,079,673		3,207			5.600	5.830	MS	120,550	409,416	02/22/2024	03/15/2053	7,515,708
30161N-BQ-3	EXELON CORP EXC 6.5 03/15/2055		2.C FE	4,550,000	4,550,000	4,734,457	4,550,000					6.500	6.137	MS	87,082	169,235	02/13/2025	03/15/2055	4,679,334
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	19,017,862	19,000,000	17,426,800	19,013,951		(744)			4.227	4.220	MS	227,553	803,130	03/17/2020	03/19/2040	19,401,565
30231G-BG-6	EXXON MOBIL CORP XOM 4.327 03/19/50		1.D FE	505,434	395,000	332,733	493,420		(2,863)			4.327	2.871	MS	4,843	17,092	08/03/2021	03/19/2050	403,546
302491-AY-1	FMC CORP N Y N		3.A FE	20,676,800	20,000,000	14,868,400	20,665,701		(9,603)			6.375	6.121	MN	152,292	1,275,000	08/01/2024	05/18/2053	20,637,500
302635-AL-1	FS KKR CAPITAL CORP FSK 3.25 07/15/27	M	2.C FE	8,943,120	9,000,000	8,687,133	8,982,990		10,595			3.250	3.377	JJ	134,875	292,500	01/10/2022	07/15/2027	9,146,250
30303M-AE-2	META PLATFORMS INC		1.D FE	238,824	240,000	230,941	238,828		4			5.625	5.659	MN	2,175		10/31/2025	11/15/2055	246,750
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO		2.B FE	43,532,500	43,532,500	37,300,997	43,532,500					3.080	3.082	JD	(2,370)	1,362,129	02/19/2021	06/30/2039	1,791,076
303250-AF-1	FAIR ISAAC CORP FAIRIC 4 06/15/28 144A		3.A FE	349,125	350,000	345,188	349,643		136			4.000	4.044	JD	622	14,000	12/14/2021	06/15/2028	357,000
31428X-DL-7	FEDEX CORP FDX		2.B FE	19,704,573	21,000,000	15,769,320	19,718,006		13,432			3.250	3.749	MN	87,208	341,250	10/08/2025	05/15/2041	21,341,250
31428X-DM-5	FEDEX CORP		2.B FE	9,580,904	11,900,000	9,420,088	9,602,333		21,429			3.875	5.689	FA	192,135		09/29/2025	08/01/2042	12,130,563
31428X-DP-8	FEDEX CORP FDX		2.B FE	9,043,058	10,000,000	9,088,800	9,050,632		7,574			5.100	5.966	JJ	235,167		10/06/2025	01/15/2044	10,255,000
31428X-DS-2	FEDEX CORP FDX		2.B FE	4,674,174	4,000,000	3,363,640	4,668,877		(5,297)			4.550	3.401	AO	45,500		10/08/2025	04/01/2046	4,091,000
31428X-DT-0	FEDEX CORP FDX 4.4 01/15/2047		2.B FE	3,814,485	5,080,000	4,132,834	3,820,990		6,505			4.400	6.595	JJ	103,068		10/06/2025	01/15/2047	5,117,253
31428X-DU-7	FEDEX CORP FDX		2.B FE	2,473,732	3,088,000	2,362,783	2,477,080		3,348			4.050	5.624	FA	47,246		10/06/2025	02/15/2048	3,150,532
31428X-DV-5	FEDEX CORP FDX		2.B FE	5,289,290	5,728,000	5,003,580	5,291,605		2,315			4.950	5.543	AO	58,282	141,768	10/06/2025	10/17/2048	5,869,768
31428X-DW-3	FEDEX CORP FDX		2.B FE	42,417,819	42,750,000	39,387,713	42,421,705		3,886			5.250	5.307	MN	286,781	1,122,188	10/08/2025	05/15/2050	43,872,188
31488V-AA-5	FERGUSON ENTERPRISES INC N Y N		2.A FE	14,516,550	15,000,000	15,129,450	14,560,583		38,942			5.000	5.425	AO	183,333	750,000	11/19/2024	10/03/2034	15,375,000
31489D-AB-0	FERGUSON PLC FERGLN 3 1/4 06/02/30		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
31556T-AA-7	RED ROCK RESORTS INC FRTITA 4.625 01/15/		4.B FE	500,000	500,000	485,617	500,000					4.625	4.625	JJ	10,663	23,125	01/12/2022	01/15/2029	511,563
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr		2.B PL	11,969,865	11,969,865	11,969,865	11,969,865					7.792	7.868	FMAN	80,319	879,214	12/01/2025	05/22/2036	12,105,555
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr		3.B PL	4,352,678	4,352,678	4,352,678	4,352,678					9.792	9.911	FMAN	36,703	389,390	12/01/2025	05/22/2036	4,414,594
31620M-BU-9	FIDELITY NATIONAL INFORMATION FIS 3.1 03		2.B FE	13,900,449	14,000,000	10,382,260	13,919,131		4,104			3.100	3.148	MS	144,667	434,000	02/24/2021	03/01/2041	14,217,000
31620M-BZ-8	FIDELITY NATIONAL INFORMATION FIS 5 5/8		2.B FE	7,430,925	7,500,000	7,255,725	7,433,308		1,004			5.625	5.824	JJ	194,531	421,875	07/17/2023	07/15/2052	7,710,938
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL IN FNF 3.4 0		2.B FE	7,154,303	7,497,000	7,153,862	7,275,180		42,367			3.400	4.112	JD	11,329	262,395	12/23/2022	06/15/2030	7,624,449
31620R-AL-9	FIDELITY NATIONAL FINANCIAL IN FNF 3.2 0	M	2.B FE	18,724,005	22,184,000	14,019,622	18,899,341		53,818			3.200	4.054	MS	205,079	732,072	09/29/2022	09/17/2051	22,538,944
31847R-AG-7	FIRST AMERICAN FINANCIAL FAF 4 05/15/30		2.C FE	1,991,840	2,000,000	1,933,758	1,996,029		815			4.000	4.050	MN	10,222	80,000	05/08/2020	05/15/2030	2,040,000
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N		2.C FE	14,203,101	14,250,000	14,250,684	14,207,688		3,681			5.450	5.493	MS	196,314	776,625	09/25/2024	09/30/2034	14,638,313
337738-AV-0	FISERV INC FISV 4.4 07/01/49		2.B FE	4,986,330	6,000,000	4,707,660	5,036,504		18,965			4.400	5.635	JJ	132,000	264,000	08/21/2023	07/01/2049	6,132,000
337738-BH-0	FISERV INC FI 5 5/8 08/21/33		2.B FE	14,885,700	15,000,000	15,467,400	14,907,195		9,449			5.625	5.726	FA	304,688	843,750	08/14/2023	08/21/2033	15,421,875
337738-BN-7	FISERV INC FI		2.B FE	1,011,670	1,000,000	992,270	1,011,440		(230)			5.150	4.985	FA	19,885		09/26/2025	08/12/2034	1,025,750
337738-BQ-0	FISERV INC FI		2.B FE	15,440,464	15,277,000	15,242,780	15,437,835		(2,629)			5.250	5.110	FA	311,905		09/26/2025	08/11/2035	15,678,021
33830G-AA-9	FIVE CORNERS FND TR III PRU 5.791 02/15/		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	124,193	125,000	128,407	124,205		12			5.997	6.045	FA	2,832	3,748	07/17/2025	02/15/2053	128,748

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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
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	M	2.B FE	38,837,747	38,851,103	36,119,366	38,841,663		654			4.125	4.129	MS	405,104	1,602,608	07/23/2019	03/31/2038	1,561,814
34354P-AF-2	FLOWSERVE CORPORATION FLS 3.5 10/01/30	M	2.C FE	19,994,470	21,215,000	20,227,484	20,414,342		139,270			3.500	4.354	AO	185,631	742,525	10/13/2022	10/01/2030	21,586,263
34355J-AB-4	FLOWSERVE CORPORATION FLS 2.8 01/15/32	0	2.C FE	1,699,060	2,200,000	1,967,451	1,846,064		47,331			2.800	6.017	JJ	28,404	61,600	09/01/2022	01/15/2032	2,230,800
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	0	2.B FE	16,069,520	20,050,000	16,127,919	16,213,471		57,576			4.500	5.948	MS	240,600	879,750	05/21/2025	03/25/2052	20,501,125
34964C-AH-9	FORTUNE BRANDS INNOVATIO N Y N	0	2.B FE	18,137,126	18,266,000	19,300,038	18,162,339		10,805			5.875	5.971	JD	89,427	1,073,128	08/30/2023	06/01/2033	18,802,564
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
35093D-AA-1	FOUNDRY JV HOLDCO LLC N Y Y	0	2.B FE	19,769,844	20,100,000	20,641,615	19,832,600		24,931			5.875	6.086	JJ	511,713	1,180,875	04/01/2024	01/25/2034	20,690,438
35093D-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
35093D-AD-5	FOUNDRY JV HOLDCO LLC FABSJV	0	2.B FE	14,964,450	15,000,000	15,905,850	14,972,364		2,844			6.250	6.277	JJ	406,250	1,140,625	05/02/2024	01/25/2035	15,468,750
35093D-AE-3	FOUNDRY JV HOLDCO LLC N Y Y	0	2.B FE	2,991,780	3,000,000	3,200,031	2,993,273		491			6.400	6.427	JJ	83,200	233,600	05/02/2024	01/25/2038	3,096,000
35093D-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	12,589,084	13,298,000	13,336,697	12,646,446		32,048			5.476	6.023	JJ	315,553	728,198	03/12/2024	01/25/2039	13,662,099
35137L-AK-1	FOX CORP N Y N	0	2.B FE	40,261,290	43,023,000	41,378,231	40,338,930		45,450			5.576	6.080	JJ	1,039,550	1,420,765	09/26/2025	01/25/2049	44,222,481
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR FRMHLT 3		1.F FE	333,864	291,000	221,087	328,618		(1,104)			3.914	3.122	JJ	5,695	11,390	12/03/2020	07/01/2049	296,695
354613-AM-3	FRANKLIN RESOURCES INC BEN 2.95 08/12/51		1.F FE	134,147	135,000	85,523	134,230		20			2.950	2.982	FA	1,538	3,983	08/05/2021	08/12/2051	136,991
361448-BH-5	GATX CORP GMT 3.1 06/01/51	0	2.B FE	5,365,080	8,000,000	5,058,640	5,505,393		45,278			3.100	5.360	JD	20,667	248,000	12/07/2022	06/01/2051	8,124,000
361448-BJ-1	GATX CORP GMT 3 1/2 06/01/32		2.B FE	2,593,523	3,240,000	3,029,659	2,766,228		58,284			3.500	6.307	JD	9,450	113,400	11/01/2022	06/01/2032	3,296,700
361448-BM-4	GATX CORP GMT 6.05 03/15/34	0	2.B FE	23,643,614	23,150,000	24,616,321	23,595,483		(43,247)			6.050	5.742	MS	412,392	1,400,575	11/14/2024	03/15/2034	23,850,288
361448-BR-3	GATX CORP N Y N	M	2.B FE	38,490,385	37,670,000	38,138,765	38,479,343		(10,076)			6.050	5.891	JD	164,597	2,279,035	05/13/2025	06/05/2054	38,809,518
361841-AR-0	GLP CAPITAL LP / FIN II GLPI 3.25 01/15/		2.C FE	1,994,760	2,000,000	1,809,518	1,996,692		487			3.250	3.280	JJ	29,972	65,000	12/07/2021	01/15/2032	2,032,500
36264F-AM-3	GLAXOSMITHKLINE PLC HALEON 3.625 03/24/3	0	2.A FE	1,997,000	2,000,000	1,902,580	1,998,006		280			3.625	3.643	MS	19,535	72,500	03/21/2022	03/24/2032	2,036,250
363576-AB-5	ARTHUR J GALLAGHER & CO AJG 3.5 05/20/51	0	2.B FE	14,316,183	17,103,000	11,924,383	14,486,879		50,716			3.500	4.495	MN	68,174	598,605	06/28/2022	05/20/2051	17,402,303
369550-BQ-0	GENERAL DYNAMICS CORP GD 2.85 06/01/41		1.F FE	4,982,500	5,000,000	3,769,200	4,985,762		725			2.850	2.873	JD	11,875	142,500	05/03/2021	06/01/2041	5,071,250
370334-BP-8	GENERAL MILLS INC GIS	0	2.B FE	1,859,592	2,222,000	1,856,837	1,862,869		3,277			4.150	5.633	FA	34,836		09/26/2025	02/15/2043	2,268,107
370334-BZ-6	GENERAL MILLS INC GIS		2.B FE	988,150	1,000,000	991,500	990,342		2,192			3.200	4.100	FA	12,533		09/26/2025	02/10/2027	1,016,000
370334-CP-7	GENERAL MILLS INC GIS 3 02/01/51	0	2.B FE	1,304,320	2,000,000	1,293,380	1,307,643		3,323			3.000	5.581	FA	25,000		09/26/2025	02/01/2051	2,030,000
370334-CX-0	GENERAL MILLS INC GIS		2.B FE	1,007,220	1,000,000	1,007,430	1,005,898		(1,323)			4.700	4.135	JJ	19,714		09/26/2025	01/30/2027	1,023,500
370334-DB-7	GENERAL MILLS INC GIS		2.B FE	30,505,200	30,000,000	30,618,900	30,495,822		(9,378)			5.250	5.021	JJ	660,625		09/26/2025	01/30/2035	30,787,500
37045V-AL-4	GENERAL MOTORS CO GM 6.75 04/01/46		2.B FE	504,266	355,000	380,692	484,473		(4,215)			6.750	4.050	AO	5,991	23,963	12/16/2020	04/01/2046	366,981
37269#-AA-2	PROJECT H2OYA PROJECT H2OYA CLASS A		1.E PL	16,000,000	16,000,000	8,331,232	16,000,000					3.000	3.000	JJ	221,333	480,000	12/29/2020	07/15/2053	16,240,000
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B	0	1.G PL	13,760,574	13,760,574	9,039,995	13,760,574					3.500	3.500	JJ	222,080	481,620	12/29/2020	07/15/2046	417,238
373334-KN-0	GEORGIA POWER COMPANY SO 3.7 01/30/50	0	1.G FE	1,571,880	2,000,000	1,495,060	1,599,119		8,257			3.700	5.164	JJ	31,039	74,000	06/28/2022	01/30/2050	2,037,000
373334-KQ-3	GEORGIA POWER COMPANY GEORGIA POWER COMP	0	1.F FE	9,968,200	10,000,000	10,136,100	9,978,006		2,894			4.700	4.740	MN	60,056	470,000	05/02/2022	05/15/2032	10,235,000
373334-KR-1	GEORGIA POWER COMPANY GEORGIA POWER COMP		1.F FE	6,948,900	7,000,000	6,529,810	6,951,665		846			5.125	5.173	MN	45,840	358,750	05/02/2022	05/15/2052	7,179,375
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
378272-BC-1	GLENCORE FUNDING LLC GLENLN 3.875 04/27/		2.A FE	493,047	505,000	374,677	494,110		245			3.875	4.011	AO	3,479	19,569	05/13/2021	04/27/2051	514,784

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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
37940X-AC-6	GLOBAL PAYMENTS INC GPN 4.15 08/15/49	0	2.C FE	7,020,460	9,000,000	6,690,600	7,115,422		36,652			4.150	5.787	FA	141,100	373,500	02/12/2024	08/15/2049	9,186,750
37940X-AG-7	GLOBAL PAYMENTS INC GPN 2.15 01/15/27	0	2.C FE	4,332,950	5,000,000	4,894,850	4,818,436		164,947			2.150	5.804	JJ	49,569	107,500	11/15/2022	01/15/2027	5,053,750
37940X-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52	0	2.C FE	13,263,190	13,386,000	12,786,977	13,265,681		1,736			5.950	6.018	FA	300,888	747,796	03/14/2025	08/15/2052	13,784,234
37954F-AJ-3	GLOBAL PART/GLP FINANCE GLP 6.875 01/15/	0	4.A FE	5,250,000	5,250,000	5,319,431	5,250,000					6.875	6.875	JJ	166,432	360,938	02/02/2021	01/15/2029	5,430,469
37959E-AC-6	GLOBE LIFE INC N Y N	0	2.A FE	34,779,952	34,850,000	36,592,953	34,788,963		6,176			5.850	5.876	MS	600,291	2,163,314	08/20/2024	09/15/2034	35,869,363
37959G-AD-9	GLOBAL ATLANTIC FIN CO 144A	0	2.B FE	19,012,781	17,225,000	19,672,500	18,743,959		(161,133)			7.950	6.404	JD	60,862	1,369,388	04/09/2024	06/15/2033	17,909,694
37959G-AH-0	GLOBAL ATLANTIC FIN CO GBLATL	0	3.A FE	2,000,000	2,000,000	2,009,374	2,000,000					7.250	7.254	MS	14,097		11/20/2025	03/01/2056	2,072,500
38141G-B3-7	GOLDMAN SACHS GROUP INC/THE GS		1.F FE	7,442,901	7,221,000	7,419,289	7,438,127		(4,774)			5.330	4.896	JJ	168,919		09/26/2025	07/23/2035	7,252,058
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS	0	1.F FE	3,911,720	4,000,000	4,001,280	3,913,703		1,983			5.561	5.738	MN	25,951	222,440	03/14/2025	11/19/2045	4,055,538
38141G-FD-1	GOLDMAN SACHS GROUP INC N N N	0	2.B FE	40,558,539	35,071,000	39,152,563	40,165,509		(310,232)			6.750	5.092	AO	591,823	2,367,293	09/26/2024	10/01/2037	36,254,646
38141G-GM-0	GOLDMAN SACHS GROUP INC GS 6.25 02/01/41		2.A FE	499,373	330,000	361,324	468,530		(7,282)			6.250	2.815	FA	8,594	20,625	07/20/2021	02/01/2041	340,313
38141G-ZN-7	GOLDMAN SACHS GROUP INC GS V3.436 02/24/	0	2.A FE	6,000,000	6,000,000	4,699,680	6,000,000					3.436	3.436	FA	72,729	206,160	01/19/2022	02/24/2043	6,168,360
38143V-AA-7	GOLDMAN SACHS CAPITAL I GS 6.345 02/15/3	0	2.C FE	3,000,000	3,000,000	3,183,990	3,000,000					6.345	6.345	FA	71,910	190,350	02/12/2004	02/15/2034	3,095,175
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS	0	2.B FE	4,686,985	5,258,000	4,937,472	4,697,841		10,857			5.150	6.092	MN	29,335	270,787	05/05/2025	05/22/2045	5,393,394
38148Y-AA-6	GOLDMAN SACHS GS V4.017 10/31/38	RA	2.A FE	17,600,000	17,600,000	15,825,832	17,600,000					4.017	4.016	AO	119,796	706,992	10/24/2017	10/31/2038	18,147,951
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0		6.	433,380	4,712,955	433,380	433,380	25,521	(247)	659,596		15.500	66,185.402	MON		53,620	07/31/2025	03/15/2026	4,769,772
403949-AS-9	HF SINCLAIR CORP DINO	0	2.C FE	17,905,500	18,000,000	18,768,816	17,911,773		6,273			6.250	6.322	JJ	518,750	537,500	01/08/2025	01/15/2035	18,562,500
404119-BY-4	HCA INC HCA 5.125 06/15/39	RA	2.C FE	40,953,384	37,750,000	36,455,553	40,288,487		(154,755)			5.125	4.408	JD	85,986	1,934,688	06/23/2021	06/15/2039	38,717,344
404119-BZ-1	HCA INC HCA 5.25 06/15/49	0	2.C FE	15,210,708	16,895,000	15,269,194	15,257,767		30,279			5.250	6.021	JD	39,422	886,988	04/08/2024	06/15/2049	17,338,494
404119-CH-0	HCA INC HCA 3 1/8 03/15/27	0	2.C FE	8,889,139	9,844,000	9,740,933	9,480,600		281,765			3.125	6.359	MS	90,578	307,625	10/27/2023	03/15/2027	9,997,813
404119-CS-6	HCA INC HCA 4.375 03/15/42 144A	0	2.C FE	1,968,520	2,000,000	1,705,560	1,972,587		1,130			4.375	4.495	MS	25,764	87,500	03/02/2022	03/15/2042	2,043,750
406216-BJ-9	HALLIBURTON CO HAL 4.85 11/15/35	M	2.A FE	37,759,348	37,600,000	37,098,792	37,681,037		(9,377)			4.850	4.814	MN	233,016	1,823,600	07/21/2016	11/15/2035	38,511,800
406216-BK-6	HALLIBURTON CO HAL 5 11/15/45		2.A FE	488,648	430,000	384,450	480,753		(1,687)			5.000	4.110	MN	2,747	21,500	11/30/2020	11/15/2045	440,750
410867-AF-2	HANOVER INSURANCE GROUP INC THG 4.5 04/1		2.B FE	5,191,000	5,000,000	5,001,050	5,001,001		(24,444)			4.500	4.000	AO	47,500	225,000	10/28/2016	04/15/2026	5,112,500
410867-AG-0	HANOVER INSURANCE GROUP INC THG 2 1/2 09	0	2.B FE	5,952,969	7,395,000	6,725,457	6,408,412		179,296			2.500	5.805	MS	61,625	184,875	05/24/2023	09/01/2030	7,487,438
410867-AH-8	HANOVER INSURANCE GROUP INC THG		2.B FE	15,251,933	15,250,000	15,469,463	15,252,118		186			5.500	5.498	MS	302,882		09/04/2025	09/01/2035	15,669,375
413875-AS-4	L3HARRIS TECHNOLOGIES INC LHX 4.854 04/2	0	2.B FE	500,000	500,000	498,710	500,000					4.854	4.854	AO	4,315	24,270	04/22/2015	04/27/2035	512,135
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49		1.G FE	789,480	1,000,000	740,080	803,708		4,257			3.600	5.029	FA	13,200	36,000	06/14/2022	08/19/2049	1,018,000
42218S-AH-1	HEALTH CARE SERVICE CORP HCSERV 3.2 06/0	0	2.A FE	9,922,310	10,000,000	6,368,000	9,931,702		1,808			3.200	3.241	JD	26,667	320,000	06/03/2020	06/01/2050	10,160,000
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y	0	2.A FE	40,264,079	40,200,000	38,686,550	40,263,993		(28)			5.875	5.862	JD	104,967	2,361,750	01/23/2025	06/15/2054	41,380,875
42250P-AE-3	HEALTHPEAK OP LLC PEAK 5 1/4 12/15/32		2.A FE	45,420	50,000	51,345	46,279		410			5.250	6.602	JD	117	2,625	10/27/2023	12/15/2032	51,313
42809H-AC-1	HESS CORP HES 6 01/15/40		1.D FE	14,971,841	13,825,000	14,919,276	14,734,599		(42,667)			6.000	5.328	JJ	382,492	829,500	08/08/2019	01/15/2040	14,239,750
42809H-AD-9	HESS CORP HES 5.6 02/15/41	M	1.D FE	12,579,889	12,430,000	12,842,962	12,548,179		(4,982)			5.600	5.506	FA	262,964	696,080	05/01/2018	02/15/2041	12,778,040
42809H-AH-0	HESS CORP HES 5.8 04/01/47		1.D FE	487,597	400,000	410,000	477,214		(2,250)			5.800	4.375	AO	5,800	23,200	08/20/2021	04/01/2047	411,600

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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
431571-AE-8	HILLENBRAND INC HI 3.75 03/01/31		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
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-AR-7	HONEYWELL INTERNATIONAL HON 5.7 03/15/36	0	1.F FE	6,635,760	6,000,000	6,376,080	6,554,156		(41,823)			5.700	4.558	MS	100,700	342,000	12/27/2023	03/15/2036	6,171,000
43942@-AA-7	HOPE GAS HOLDINGS LLC HOPE GAS HOLDINGS	0	2.C PL	9,000,000	9,000,000	8,628,552	9,000,000					4.950	4.951	JD	223,988	445,500	08/31/2022	12/31/2032	9,000,000
43942@-AB-5	HOPE GAS HOLDINGS LLC HOPE GAS HOLDINGS	0	2.C PL	8,000,000	8,000,000	7,593,808	8,000,000					5.100	5.100	JD	205,133	408,000	05/12/2022	12/31/2034	8,204,000
440327-AL-8	HORACE MANN EDUCATORS CORPORAT HMN 7 1/4	0	2.B FE	14,975,850	15,000,000	16,068,300	14,985,877		4,569			7.250	7.289	MS	320,208	1,087,500	09/12/2023	09/15/2028	15,543,750
444859-BG-6	HUMANA INC HUM 4.8 03/15/47	0	2.B FE	4,727,409	4,483,000	3,802,122	4,668,497		(8,621)			4.800	4.419	MS	63,360	215,184	12/10/2024	03/15/2047	4,590,592
444859-BT-8	HUMANA INC HUM 3.7 03/23/29	0	2.B FE	1,348,272	1,350,000	1,325,498	1,349,148		244			3.700	3.721	MS	13,598	49,950	03/21/2022	03/23/2029	1,374,975
444859-BV-3	HUMANA INC HUM 5 7/8 03/01/33	0	2.B FE	16,654,760	16,000,000	16,806,720	16,602,438		(52,322)			5.875	5.220	MS	313,333	940,000	12/30/2022	03/01/2033	16,470,000
444859-BX-9	HUMANA INC HUM 5 1/2 03/15/53	0	2.B FE	3,741,400	4,000,000	3,639,520	3,745,611		4,021			5.500	5.976	MS	64,778	220,000	12/13/2024	03/15/2053	4,110,000
444859-BY-7	HUMANA INC HUM 5.95 03/15/34	0	2.B FE	9,852,500	10,000,000	10,487,300	9,875,213		11,397			5.950	6.146	MS	175,194	595,000	11/02/2023	03/15/2034	10,297,500
444859-CB-6	HUMANA INC N Y N	0	2.B FE	12,969,047	13,095,000	12,318,728	12,973,337		1,667			5.750	5.817	AO	158,959	752,963	08/07/2024	04/15/2054	13,471,481
44891A-CP-0	HYUNDAI CAPITAL AMERICA HYNMTR 6.2 09/21		1.G FE	134,660	135,000	144,109	134,755		43			6.200	6.245	MS	2,325	8,370	09/18/2023	09/21/2030	139,185
450319-AA-6	FORTIS INC ITC 6.15 01/31/38 144A		1.E FE	2,990,970	3,000,000	3,181,830	2,994,434		303			6.150	6.172	JJ	77,388	184,500	01/15/2008	01/31/2038	3,092,250
45074J-AA-2	RS IVY HOLDCO INC INTMAT 6.5 08/01/29 14	0	4.C FE	6,615,664	6,762,000	6,489,167	6,615,664			146,336		6.500	7.191	FA	183,137	439,530	06/23/2021	08/01/2029	6,981,765
45138L-BJ-1	IDAHO POWER CO IDA 5.8 04/01/54	0	1.G FE	15,292,348	14,950,000	15,169,765	15,292,191		(954)			5.800	5.635	AO	216,775	549,550	09/26/2025	04/01/2054	15,383,550
45138L-BL-6	IDAHO POWER COMPANY IDA		1.G FE	97,123	100,000	99,565	97,149		26			5.700	5.906	MS	1,678	2,882	07/17/2025	03/15/2055	102,850
45687V-AB-2	INGERSOLL RAND INC IR 5.7 08/14/33	0	2.B FE	6,053,274	6,100,000	6,462,950	6,062,111		3,857			5.700	5.802	FA	132,319	347,700	08/08/2023	08/14/2033	6,273,850
45687V-AG-1	INGERSOLL RAND INC IR	0	2.B FE	1,610,025	1,631,000	1,635,094	1,610,414		388			5.700	5.791	JD	4,132	92,967	03/14/2025	06/15/2054	1,677,484
457187-AD-4	INGREDION INC INGR 3.9 06/01/50	0	2.B FE	6,863,049	9,155,000	6,853,250	6,888,469		15,030			3.900	5.810	JD	29,754	201,045	09/26/2025	06/01/2050	9,333,523
458140-BJ-8	INTEL CORP INTC 3 1/4 11/15/49	0	2.B FE	3,749,250	5,000,000	3,194,200	3,799,893		25,767			3.250	4.980	MN	20,764	162,500	12/27/2023	11/15/2049	5,081,250
458140-BL-3	INTEL CORP INTC 4.6 03/25/40	0	2.B FE	2,997,270	3,000,000	2,675,610	2,997,822		106			4.600	4.607	MS	36,800	138,000	03/20/2020	03/25/2040	3,069,000
458140-BN-9	INTEL CORP INTC 4.95 03/25/60		2.B FE	480,403	335,000	272,690	469,855		(2,271)			4.950	3.035	MS	4,422	16,583	01/22/2021	03/25/2060	343,291
458140-BV-1	INTEL CORP INTC 2.8 08/12/41	0	2.B FE	999,090	1,000,000	698,460	999,249		38			2.800	2.806	FA	10,811	28,000	08/10/2021	08/12/2041	1,014,000
458140-BW-9	INTEL CORP INTC 3.05 08/12/51	0	2.B FE	1,495,020	1,500,000	922,395	1,495,497		114			3.050	3.067	FA	17,665	45,750	08/10/2021	08/12/2051	1,522,875
458140-CB-4	INTEL CORP INTC 4.9 08/05/52	0	2.B FE	6,985,790	7,000,000	5,798,590	6,986,466		243			4.900	4.913	FA	139,106	343,000	08/02/2022	08/05/2052	7,171,500
458140-CH-1	INTEL CORP INTC 5 5/8 02/10/43	0	2.B FE	19,011,400	19,000,000	18,249,120	19,010,587		(382)			5.625	5.620	FA	418,594	1,068,750	08/09/2023	02/10/2043	19,534,375
45834Q-AA-7	INTEGRIS HEALTH INC INTBAP 3.875 08/15/5		1.G FE	458,051	405,000	293,265	451,940		(1,278)			3.875	3.183	FA	5,929	15,694	11/24/2020	08/15/2050	412,847
45866F-AW-4	INTERCONTINENTALEXCHANGE INTERCONTINENTA	0	1.G FE	9,079,989	9,300,000	9,384,807	9,133,738		18,722			4.600	4.896	MS	125,963	427,800	12/29/2022	03/15/2033	9,513,900
45866F-AX-2	INTERCONTINENTALEXCHANGE INTERCONTINENTA	0	1.G FE	8,874,900	9,000,000	8,216,604	8,881,719		2,102			4.950	5.040	JD	19,800	445,500	05/12/2022	06/15/2052	9,222,750
459200-AP-6	INTERNATIONAL BUSINESS MACHINE IBM 7.125		1.G FE	353,778	203,000	240,346	352,033		(371)			7.125	4.000	JD	1,205	14,464	11/24/2020	12/01/2096	210,232
459200-GS-4	INTERNATIONAL BUSINESS MACHINE IBM 5.6 1	0	1.G FE	3,118,721	3,123,000	3,226,434	3,119,401		167			5.600	5.612	MN	15,060	174,888	08/28/2023	11/30/2039	3,210,444
459200-KC-4	INTERNATIONAL BUSINESS MACHINE IBM 4.25		1.G FE	139,551	115,000	93,034	136,858		(629)			4.250	3.101	MN	625	4,888	06/22/2021	05/15/2049	117,444
459200-KK-6	INTERNATIONAL BUSINESS MACHINE IBM 2.85	0	1.G FE	10,225,133	14,480,000	10,917,196	10,619,053		171,653			2.850	5.571	MN	52,731	412,680	08/14/2023	05/15/2040	14,686,340
459200-KV-2	INTERNATIONAL BUSINESS MACHINE IBM 4.9 0	0	1.G FE	9,269,800	10,000,000	8,801,900	9,297,500		11,682			4.900	5.401	JJ	209,611	490,000	07/17/2023	07/27/2052	10,245,000

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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
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM	0	1.G FE	6,414,341	6,491,000	6,396,881	6,415,551		1,210			5.700	5.783	FA	144,912	184,994	03/14/2025	02/10/2055	6,675,994
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA IFF 3.268	0	2.C FE	6,023,210	6,000,000	4,599,900	6,018,893		(1,024)			3.268	3.240	MN	25,055	196,080	12/01/2021	11/15/2040	6,098,040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA IFF 3.468	0	2.C FE	16,445,271	19,000,000	13,018,040	16,589,569		44,609			3.468	4.252	JD	54,910	658,920	09/27/2022	12/01/2050	19,329,460
460146-CK-7	INTERNATIONAL PAPER CO IP	0	2.B FE	9,100,163	10,182,000	8,970,851	9,109,393		9,231			4.800	5.732	JD	21,722	244,368	09/26/2025	06/15/2044	10,426,368
460146-CN-1	INTERNATIONAL PAPER CO IP	0	2.B FE	13,047,070	14,043,000	12,894,002	13,054,629		7,558			5.150	5.740	MN	92,411	361,607	09/26/2025	05/15/2046	14,404,607
461070-AN-4	INTERSTATE POWER AND LIGHT CO LNT	0	2.A FE	759,100	1,000,000	746,890	760,673		1,573			3.700	5.680	MS	10,894		09/26/2025	09/15/2046	1,018,500
461070-AT-1	INTERSTATE POWER & LIGHT LNT 3.1 11/30/5	0	2.A FE	3,596,833	5,240,000	3,364,866	3,633,986		14,629			3.100	5.278	MN	13,988	112,220	09/26/2025	11/30/2051	5,321,220
461070-AV-6	INTERSTATE POWER AND LIGHT CO LNT		2.A FE	12,705,893	12,755,000	12,698,368	12,707,035		1,142			4.950	5.004	MS	159,597	315,686	09/26/2025	09/30/2034	13,070,686
461070-AW-4	INTERSTATE POWER & LIGHT N Y N	0	2.A FE	6,689,795	6,792,000	6,426,115	6,690,625		653			5.450	5.554	MS	93,569	314,792	09/26/2025	09/30/2054	6,977,082
46132F-AC-4	INVESCO LTD IVZ 5.375 11/30/43		2.A FE	252,353	197,000	189,707	244,206		(1,858)			5.375	3.555	MN	912	10,589	04/23/2021	11/30/2043	202,294
46284V-AL-5	IRON MOUNTAIN INC IRM 5.625 07/15/32 144		3.C FE	24,311,313	24,325,000	23,942,416	24,315,829		1,128			5.625	5.632	JJ	630,930	1,368,281	03/17/2022	07/15/2032	25,009,141
46285M-AA-8	IRON MOUNTAIN INC IRM 5 07/15/32 144A		3.C FE	1,000,000	1,000,000	954,665	1,000,000					5.000	5.001	MN	6,389	50,000	12/13/2021	07/15/2032	1,008,333
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS		2.C FE	827,416	940,000	892,351	845,369		13,064			3.750	5.783	JD	2,938	35,250	11/13/2024	12/01/2031	957,625
46590X-AQ-9	JBS SA JBSSBZ 4.375 02/02/52 144A	0	2.C FE	7,997,361	8,000,000	6,218,616	7,997,544		50			4.375	4.377	FA	144,861	350,000	01/01/2024	02/02/2052	8,175,000
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52	0	2.C FE	18,493,657	18,650,000	19,226,845	18,503,635		2,173			6.500	6.560	JD	101,021	1,132,625	07/14/2025	12/01/2052	19,256,125
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33	M	2.C FE	13,765,576	13,944,000	14,567,478	13,797,670		15,749			5.750	5.930	AO	200,445	801,780	01/01/2024	04/01/2033	14,344,890
46647P-AA-4	JPMORGAN CHASE & CO JPM V4.26 02/22/48		1.F FE	481,136	400,000	339,528	471,087		(2,348)			4.260	3.107	FA	6,106	17,040	06/22/2021	02/22/2048	412,867
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-EH-5	JPMORGAN CHASE & CO N Y N		1.F FE	30,000	30,000	31,977	30,000					5.766	5.766	AO	332	1,730	04/15/2024	04/22/2035	30,865
46647P-ES-1	JPMORGAN CHASE & CO JPM	0	1.E FE	10,250,000	10,250,000	10,406,210	10,250,000					5.534	5.534	MN	50,421	567,235	11/21/2024	11/29/2045	10,533,618
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51	0	2.B FE	18,488,802	26,957,000	18,796,820	18,603,691		102,278			4.000	6.483	MN	113,818	1,078,280	05/13/2025	11/23/2051	27,496,140
46817M-AS-6	JACKSON FINANCIAL INC JXN 5.67 06/08/32	M	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
472140-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	0	2.C FE	1,995,740	2,000,000	2,102,980	1,996,617		877			5.950	5.974	AO	23,469	88,919	01/06/2025	04/20/2035	2,059,500
472140-AC-6	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	0	2.C FE	5,925,168	5,818,000	5,914,521	5,925,168					6.375	6.237	FA	129,814	220,478	03/14/2025	02/25/2055	6,003,449
472140-AE-2	JBS USA SARL/FOOD/GRP 144A		2.C FE	1,193,148	1,200,000	1,219,416	1,193,416		268			5.500	5.572	JJ	32,633		06/23/2025	01/15/2036	1,233,000
47214B-AC-2	JBS USA HOLD FOOD LUX CO JBSSBZ 6.75 03/	0	2.C FE	13,051,039	12,600,000	13,920,480	13,011,484		(36,423)			6.750	6.235	MS	250,425	856,188	11/25/2024	03/15/2034	13,025,250
47233J-BH-0	JEFFERIES GROUP LLC JEF 4.15 01/23/30		2.B FE	8,447,040	9,000,000	8,876,520	8,654,875		74,498			4.150	5.210	JJ	163,925	373,500	01/25/2023	01/23/2030	9,186,750
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N	0	2.B FE	15,227,808	15,000,000	15,830,940	15,203,924		(20,018)			6.200	5.980	AO	198,917	930,000	10/07/2024	04/14/2034	15,465,000
476556-DH-5	JERSEY CENTRAL PWR & LT		1.G FE	6,984,320	7,000,000	7,074,830	6,984,320					5.150	5.179	JJ	117,163		09/02/2025	01/15/2036	7,180,250
48121@-AQ-4	JRD HOLDINGS LLC JRD HOLDINGS LLC		2.B PL	21,000,000	21,000,000	16,284,828	21,000,000					2.980	2.980	AO	133,852	625,800	10/01/2021	10/14/2036	21,312,900
48128G-YQ-7	JPMORGAN CHASE & CO JPM 0 11/27/68		1.F FE	1,233,457	9,379,000	884,252	1,393,934		60,578				4.493	N/A			03/31/2023	11/27/2068	9,379,000
48252A-AA-9	KKR & CO INC KKR 3.75 07/01/29 144A	0	1.F FE	2,988,330	3,000,000	2,938,080	2,995,129		1,278			3.750	3.800	JJ	56,250	112,500	04/14/2020	07/01/2029	3,056,250
48252M-AA-3	KKR & CO INC KKR 3.5 08/25/50 144A		1.F	16,371,885	16,500,000	11,600,936	16,386,023		2,848			3.500	3.542	FA	202,125	577,500	08/19/2020	08/25/2050	16,788,750

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
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES		2.A PL	41,494,380	41,493,875	38,825,446	41,501,430		(1,801)			4.000	3.992	FA	627,019	2,000,912	10/19/2022	08/12/2031	42,323,753
48344F-AC-4	KALLPA GENERACION SA SERIES 144A		2.C FE	552,136	555,000	556,227	552,203		67			5.500	5.568	MS	9,327		09/04/2025	09/11/2035	570,263
488401-AD-2	KEMPER CORP KMPR 3.8 02/23/32	0	2.C FE	3,989,120	4,000,000	3,688,520	3,992,835		1,016			3.800	3.833	FA	54,044	152,000	02/15/2022	02/23/2032	4,076,000
489399-AM-7	KENNEDY-WILSON HOLDINGS INC KW 5 03/01/3	0	4.B FE	2,000,000	2,000,000	1,880,964	2,000,000					5.000	5.000	MS	33,333	100,000	01/28/2021	03/01/2031	2,050,000
49271V-AD-2	KEURIG DR PEPPER INC KDP 5.085 05/25/48	0	2.B FE	888,120	1,000,000	887,200	888,808		688			5.085	5.993	MN	5,085	25,425	09/26/2025	05/25/2048	1,025,425
49271V-AK-6	KEURIG DR PEPPER INC KDP 3.8 05/01/50	M	2.B FE	5,920,804	7,264,000	5,275,117	5,991,745		22,091			3.800	5.054	MN	46,005	256,291	09/26/2025	05/01/2050	7,402,016
49271V-AM-2	KEURIG DR PEPPER INC KDP 3.35 03/15/51	0	2.B FE	2,490,600	2,500,000	1,677,150	2,491,547		210			3.350	3.370	MS	24,660	83,750	03/01/2021	03/15/2051	2,541,875
49337W-AJ-9	NATIONAL GRID USA NGGLN 5.803 04/01/35	0	2.B FE	5,471,438	5,625,000	5,889,994	5,494,294		10,237			5.803	6.136	AO	81,605	326,419	09/12/2023	04/01/2035	5,788,209
49338C-AC-7	KEYSPAN GAS EAST CORP NGGLN 3.586 01/18/	0	2.A FE	8,461,350	12,000,000	7,993,800	8,625,979		55,793			3.586	5.663	JJ	194,839	430,320	02/14/2023	01/18/2052	12,215,160
49338C-AD-5	KEYSPAN GAS EAST CORP NGGLN 5.994 03/06/	0	2.A FE	5,000,000	5,000,000	5,275,350	5,000,000					5.994	5.994	MS	95,738	299,700	03/01/2023	03/06/2033	5,149,850
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35	0	2.B FE	3,805,643	4,125,000	4,333,189	3,849,948		20,935			5.800	6.786	MS	70,446	239,250	10/24/2023	03/15/2035	4,244,625
494550-AW-6	KINDER MORGAN ENER PART KMI 6.95 01/15/3	0	2.B FE	4,363,816	4,000,000	4,493,000	4,316,524		(17,494)			6.950	6.017	JJ	128,189	278,000	02/15/2023	01/15/2038	4,139,000
494550-BN-5	KINDER MORGAN ENER PART KMI 5 08/15/42	0	2.B FE	5,001,370	5,500,000	5,039,815	5,033,607		16,334			5.000	5.802	FA	103,889	275,000	12/27/2023	08/15/2042	5,637,500
494550-BW-5	KINDER MORGAN ENER PART KMI 5.4 09/01/44	0	2.B FE	2,545,200	3,000,000	2,834,430	2,570,654		11,231			5.400	6.761	MS	54,000	162,000	08/17/2023	09/01/2044	3,081,000
49456B-AG-6	KINDER MORGAN INC KMI 5.3 12/01/34	0	2.B FE	13,646,968	14,160,000	14,434,279	13,727,120		32,101			5.300	5.714	JD	62,540	750,480	09/19/2024	12/01/2034	14,535,240
49456B-AH-4	KINDER MORGAN INC KMI 5.55 06/01/45	0	2.B FE	9,739,750	10,000,000	9,668,200	9,751,373		6,818			5.550	5.764	JD	46,250	555,000	10/09/2024	06/01/2045	10,277,500
49456B-AQ-4	KINDER MORGAN INC N Y N		2.B FE	91,237	100,000	91,295	91,440		191			5.200	5.897	MS	1,733	5,200	12/12/2024	03/01/2048	102,600
49456B-AW-1	KINDER MORGAN INC KMI 5.45 08/01/52		2.B FE	4,845,480	5,070,000	4,713,630	4,850,045		3,569			5.450	5.771	FA	115,131	274,408	02/21/2025	08/01/2052	5,208,158
49456B-AX-9	KINDER MORGAN INC KMI 5.2 06/01/33	0	2.B FE	9,285,794	9,550,000	9,827,055	9,339,023		22,221			5.200	5.566	JD	41,383	496,600	07/07/2023	06/01/2033	9,798,300
49456B-BA-8	KINDER MORGAN INC N Y N	0	2.B FE	10,306,668	10,250,000	10,183,170	10,306,186		(648)			5.950	5.909	FA	254,115	611,569	10/17/2024	08/01/2054	10,554,938
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42	0	2.B FE	18,073,521	17,600,000	16,149,760	17,993,945		(17,937)			5.000	4.788	JD	66,000	880,000	08/09/2021	06/04/2042	18,040,000
50077L-AB-2	KRAFT HEINZ CO KHC 4.375 06/01/46	RA	2.B FE	6,202,478	7,075,000	5,844,799	6,284,981		20,631			4.375	5.267	JD	25,794	309,531	08/04/2022	06/01/2046	7,229,766
50077L-AM-8	KRAFT HEINZ CO KHC 5.2 07/15/45	0	2.B FE	5,743,508	5,800,000	5,318,658	5,746,663		1,532			5.200	5.276	JJ	139,071	301,600	12/27/2023	07/15/2045	5,950,800
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49	M	2.B FE	10,109,173	10,497,000	9,031,094	10,097,261		5,675			4.875	5.136	AO	127,932	511,729	03/14/2025	10/01/2049	10,752,864
50077L-BJ-4	KRAFT HEINZ CO KHC 5.5 06/01/50	0	2.B FE	10,217,928	10,080,000	9,430,243	10,200,879		(2,800)			5.500	5.406	JD	46,200	554,400	12/13/2024	06/01/2050	10,357,200
501044-DK-4	KROGER CO	0	2.A FE	867,820	1,000,000	859,180	868,653		833			4.650	5.704	JJ	21,442		09/26/2025	01/15/2048	1,023,250
501044-DV-0	KROGER CO KR		2.B FE	18,805,061	18,656,000	18,758,981	18,801,840		(3,222)			5.000	4.889	MS	274,658		09/26/2025	09/15/2034	19,122,400
501044-DW-8	KROGER CO N Y N	0	2.A FE	36,359,280	38,095,000	36,277,869	36,372,389		13,110			5.500	5.825	MS	616,927	371,250	09/26/2025	09/15/2054	39,142,613
501889-AF-6	LKQ CORP 144A N Y Y	0	2.C FE	5,436,018	5,475,000	5,863,101	5,444,160		3,149			6.250	6.346	JD	15,208	342,188	05/15/2023	06/15/2033	5,646,094
50212Y-AC-8	LPL HOLDINGS INC 144A N Y Y		2.C FE	1,018,789	1,071,000	1,070,965	1,042,061		14,170			4.625	6.177	MN	6,329	49,534	04/25/2024	11/15/2027	1,095,767
50212Y-AD-6	LPL HOLDINGS INC 144A N Y Y	RA	2.C FE	3,661,640	4,000,000	3,933,184	3,775,164		61,955			4.000	5.953	MS	47,111	160,000	02/14/2024	03/15/2029	4,080,000
50212Y-AK-0	LPL HOLDINGS INC N Y N	0	2.C FE	18,689,796	18,600,000	19,559,555	18,681,967		(7,900)			6.000	5.930	MN	127,100	1,116,000	10/24/2024	05/20/2034	19,158,000
502431-AR-0	L3HARRIS TECH INC LHX 5.6 07/31/53	0	2.B FE	1,132,772	1,157,000	1,147,756	1,133,138		365			5.600	5.750	JJ	27,177	32,396	03/14/2025	07/31/2053	1,189,396
502431-AV-1	L3HARRIS TECH INC N Y N		2.B FE	261,425	265,000	258,900	261,501		51			5.500	5.593	FA	5,506	15,101	07/29/2024	08/15/2054	272,288

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
512807-AT-5	LAM RESEARCH CORP LRCX 4.875 03/15/49		1.G FE	509,497	360,000	329,216	491,859		(4,159)			4.875	2.705	MS	5,168	17,550	07/20/2021	03/15/2049	368,775
52107Q-AL-9	LAZARD GROUP LLC N Y N	0	2.A FE	19,331,794	19,347,000	20,477,658	19,335,399		1,865			6.000	6.014	MS	341,797	1,160,820	04/10/2024	03/15/2031	19,927,410
521865-AZ-8	LEAR CORPORATION LEA 5.25 05/15/49		2.B FE	495,126	410,000	371,218	485,831		(1,997)			5.250	4.007	MN	2,750	21,525	08/20/2021	05/15/2049	420,763
524660-BA-4	LEGGETT & PLATT INC LEG 3.5 11/15/51	0	2.C FE	3,770,420	5,000,000	3,285,600	3,841,186		21,145			3.500	5.128	MN	22,361	175,000	06/28/2022	11/15/2051	5,087,500
52532X-AF-2	LEIDOS HOLDINGS INC LDOS 4 3/8 05/15/30	M	2.B FE	7,540,134	7,750,000	7,740,390	7,615,773		26,540			4.375	4.815	MN	43,325	339,063	12/26/2023	05/15/2030	7,919,531
52532X-AH-8	LEIDOS HOLDINGS INC LDOS 2.3 02/15/31	0	2.B FE	2,686,672	3,553,000	3,196,776	2,904,410		103,521			2.300	6.554	FA	30,872	81,719	10/24/2023	02/15/2031	3,593,860
52532X-AJ-4	LEIDOS HOLDINGS INC LDOS 5 3/4 03/15/33	0	2.B FE	4,964,850	5,000,000	5,297,900	4,972,698		2,971			5.750	5.844	MS	84,653	287,500	02/16/2023	03/15/2033	5,143,750
52532X-AL-9	LEIDOS INC LDOS		2.B FE	23,771,280	22,955,000	23,855,984	23,754,101		(17,179)			5.500	5.023	MS	371,743		09/26/2025	03/15/2035	23,586,263
53079E-BJ-2	LIBERTY MUTUAL HOLDING CO INC LIBMUT 3.9	M	2.B FE	7,604,138	9,460,000	6,995,481	7,716,174		33,475			3.951	5.295	AO	78,906	373,765	06/09/2022	10/15/2050	9,646,882
53079E-BK-9	LIBERTY MUTUAL HOLDING CO INC LIBMUT 3.9		2.B FE	7,101,221	7,150,000	4,954,171	7,104,338		593			3.950	3.984	MN	36,088	282,425	05/06/2020	05/15/2060	7,291,213
53079E-BL-7	LIBERTY MUTUAL HOLDING CO INC LIBMUT 4.3	0	3.A FE	53,000,000	53,000,000	35,217,122	53,000,000					4.300	4.300	FA	949,583	2,279,000	01/27/2021	02/01/2061	54,139,500
53079E-BN-3	LIBERTY MUTUAL HOLDING CO INC LIBMUT 5 1	RA	2.B FE	5,986,740	6,000,000	5,602,800	5,987,329		209			5.500	5.515	JD	14,667	330,000	06/01/2022	06/15/2052	6,165,000
531542-AB-4	LIBERTY UTILITIES CO 144A N Y Y	0	2.B FE	12,001,850	12,000,000	12,622,524	12,002,056		(194)			5.869	5.866	JJ	295,406	704,280	01/09/2024	01/31/2034	12,352,140
531546-AB-5	LIBERTY UTILITIES FIN AQNCN 2.05 09/15/3	0	2.B FE	1,382,920	1,750,000	1,586,813	1,506,441		44,312			2.050	5.444	MS	10,563	35,875	01/24/2023	09/15/2030	1,767,938
534187-BG-3	LINCOLN NATIONAL CORPORATION LNC 4.35 03	0	2.B FE	7,963,920	10,000,000	7,958,000	8,086,119		40,564			4.350	5.904	MS	145,000	435,000	12/07/2022	03/01/2048	10,217,500
534187-BL-2	LINCOLN NATIONAL CORPORATION LNC 4.375 0		2.B FE	16,985,040	17,000,000	13,325,110	16,987,269		286			4.375	4.380	JD	33,056	743,750	05/08/2020	06/15/2050	17,371,875
534187-BQ-1	LINCOLN NATIONAL CORPORATION LNC 3.4 03/	0	2.B FE	1,996,300	2,000,000	1,852,600	1,997,573		348			3.400	3.422	MS	22,667	68,000	02/23/2022	03/01/2032	2,034,000
536797-AF-0	LITHIA MOTORS INC LAD 4.375 01/15/31 144		3.B FE	2,000,000	2,000,000	1,922,160	2,000,000					4.375	4.375	JJ	40,347	87,500	09/30/2020	01/15/2031	2,043,750
539830-AR-0	LOCKHEED MARTIN CORP LMT 6.15 09/01/36	0	1.F FE	5,708,600	5,000,000	5,563,000	5,622,359		(44,173)			6.150	4.656	MS	102,500	307,500	12/27/2023	09/01/2036	5,153,750
539830-BS-7	LOCKHEED MARTIN CORP LMT 4.15 06/15/53	0	1.F FE	13,988,095	14,085,000	11,256,732	13,993,632		1,749			4.150	4.190	JD	25,979	584,528	04/21/2022	06/15/2053	14,377,264
539830-BW-8	LOCKHEED MARTIN CORP LMT 5 1/4 01/15/33	0	1.F FE	4,150,760	4,000,000	4,204,240	4,116,815		(14,251)			5.250	4.743	JJ	96,833	210,000	12/30/2022	01/15/2033	4,105,000
548661-DN-4	LOWE'S COS INC LOWES COMPANIES INC	RA	2.A FE	8,173,603	9,661,000	7,306,808	8,305,146		38,878			3.700	4.789	AO	75,463	357,457	06/01/2022	04/15/2046	9,839,729
548661-DV-6	LOWE'S COS INC LOW 5 04/15/40	M	2.A FE	10,948,630	11,000,000	10,642,280	10,958,914		1,926			5.000	5.037	AO	116,111	550,000	03/24/2020	04/15/2040	11,275,000
548661-DZ-7	LOWE'S COS INC LOW 3 10/15/50	0	2.A FE	5,353,300	8,000,000	5,070,800	5,502,599		48,117			3.000	5.271	AO	50,667	240,000	09/15/2022	10/15/2050	8,120,000
548661-EB-9	LOWE'S COS INC LOW 3 1/2 04/01/51	0	2.A FE	10,187,800	13,000,000	9,022,650	10,361,820		51,896			3.500	4.911	AO	113,750	455,000	06/14/2022	04/01/2051	13,227,500
548661-EH-6	LOWE'S COS INC LOW 3.75 04/01/32	0	2.A FE	1,999,660	2,000,000	1,916,500	1,999,783		30			3.750	3.752	AO	18,750	75,000	03/22/2022	04/01/2032	2,037,500
548661-EJ-2	LOWE'S COS INC LOW 4 1/4 04/01/52	RA	2.A FE	10,290,304	13,100,000	10,320,966	10,390,262		43,250			4.250	5.793	AO	139,188	556,750	10/02/2024	04/01/2052	13,378,375
548661-EM-5	LOWE'S COS INC LOW 5 5/8 04/15/53	0	2.A FE	26,555,842	26,550,000	25,740,491	26,554,021		(102)			5.625	5.624	AO	315,281	1,493,438	02/21/2025	04/15/2053	27,296,719
548661-ER-4	LOWE'S COS INC LOW 5 3/4 07/01/53	0	2.A FE	2,124,010	2,125,000	2,102,666	2,123,976		(25)			5.750	5.754	JJ	61,094	122,188	06/12/2024	07/01/2053	2,186,094
55336V-AL-4	MPLX LP MPLX 5.2 03/01/47	M	2.B FE	15,779,543	17,500,000	15,638,175	15,866,100		37,650			5.200	5.984	MS	303,333	910,000	02/13/2024	03/01/2047	17,955,000
55336V-AN-0	MPLX LP MPLX 4.7 04/15/48	0	2.B FE	17,357,400	22,000,000	18,284,640	17,612,896		86,971			4.700	6.388	AO	218,289	1,034,000	11/29/2022	04/15/2048	22,517,000
55336V-AP-5	MPLX LP MPLX 4.9 04/15/58		2.B FE	494,061	435,000	356,071	490,276		(824)			4.900	4.174	AO	4,500	21,315	08/20/2021	04/15/2058	445,658

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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
55336V-AT-7	MPLX LP MPLX 5 1/2 02/15/49	0	2.B FE	8,125,000	10,000,000	9,183,040	8,214,923		29,985			5.500	7.080	FA	207,778	550,000	10/21/2022	02/15/2049	10,275,000
55336V-BT-6	MPLX LP MPLX 4.95 03/14/52	0	2.B FE	4,165,600	5,000,000	4,203,050	4,201,167		11,992			4.950	6.190	MS	73,563	247,500	11/16/2022	03/14/2052	5,123,750
55336V-BW-9	MPLX LP MPLX	0	2.B FE	11,690,880	12,000,000	11,128,152	11,697,717		4,480			5.650	5.836	MS	226,000	678,000	08/02/2024	03/01/2053	12,339,000
55336V-BZ-2	MPLX LP MPLX	0	2.B FE	1,474,965	1,500,000	1,446,798	1,475,296		331			5.950	6.071	AO	22,313	49,831	03/03/2025	04/01/2055	1,544,625
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST MAJOR LEAGUE		1.F FE	2,000,000	2,000,000	1,727,532	2,000,000					4.010	4.010	JD	44,778	40,100	02/15/2018	12/10/2038	2,040,100
56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST MLB TRUST 12		1.F FE	1,000,000	1,000,000	834,310	1,000,000					2.490	2.490	JD	1,453	24,900	08/19/2021	12/10/2033	1,012,450
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST 12 MLB TRUST	0	1.F FE	1,500,000	1,500,000	1,169,769	1,500,000					2.640	2.640	JD	41,910	26,400	08/19/2021	12/10/2036	1,519,800
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR		1.G FE	5,607,960	5,607,960	5,248,299	5,607,960					4.430	4.430	JD	140,953	122,072	01/01/2025	12/10/2043	212,639
000000-00-0	MAJOR LEAGUE BASEBALL TRUST MLB TRUST 12	0	1.F FE	1,500,000	1,500,000	1,169,769	1,500,000					2.640	2.640	JD	2,310	39,600	08/19/2021	12/10/2036	1,519,800
570535-AS-3	MARKEL GROUP INC MKL 4.3 11/01/47	0	2.B FE	7,860,034	9,282,000	7,474,238	7,957,416		31,141			4.300	5.423	MN	66,521	399,126	09/09/2022	11/01/2047	9,481,563
570535-AX-2	MARKEL GROUP INC MKL 3.45 05/07/52	0	2.B FE	27,619,760	32,614,000	22,047,064	27,881,799		82,430			3.450	4.343	MN	168,777	1,125,183	09/12/2022	05/07/2052	33,176,592
570535-AY-0	MARKEL GROUP INC N Y N	0	2.B FE	11,051,498	10,996,000	11,065,385	11,051,563		7			6.000	5.962	MN	82,470	659,760	03/14/2025	05/16/2054	11,325,880
571676-BB-0	MARS INC MARS	0	1.F FE	4,006,040	4,000,000	4,032,080	4,006,040					5.650	5.636	MN	37,667	143,761	03/14/2025	05/01/2045	4,113,000
571676-BC-8	MARS INC MARS	0	1.F FE	7,175,947	7,150,000	7,122,330	7,176,007		60			5.700	5.674	MN	67,925	5,439	11/18/2025	05/01/2055	7,353,775
57169*-BA-4	MARS INC MARS INC	0	1.F	1,000,000	1,000,000	882,171	1,000,000					4.040	4.040	MS	10,549	38,825	09/09/2016	09/27/2036	1,020,200
57169*-BB-2	MARS INC MARS INC		1.F	2,061,880	2,000,000	1,665,164	2,049,420		(1,432)			4.320	4.105	MS	22,560	82,750	08/01/2019	09/27/2041	2,043,200
57169*-BL-0	MARS INC MARS INC		1.F	40,500,000	40,500,000	37,588,334	40,500,000					4.720	4.720	MS	488,520	1,853,831	03/09/2017	03/29/2037	41,455,800
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4.75 03/15/		1.G FE	9,491,545	9,500,000	9,145,840	9,494,484		294			4.750	4.756	MS	132,868	451,250	01/08/2019	03/15/2039	9,725,625
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4		1.G FE	138,792	150,000	136,167	139,154		229			4.900	5.453	MS	2,164	7,350	06/12/2024	03/15/2049	153,675
571748-CD-2	MARSH & MCLENNAN COS INC		1.G FE	92,823	100,000	96,493	92,893		70			5.400	5.914	MS	1,590	2,700	04/14/2025	03/15/2055	102,700
571903-BG-7	MARRIOTT INTERNATIONAL INC MAR 2.85 04/1	0	2.B FE	10,673,931	13,250,000	12,283,810	11,362,770		293,557			2.850	6.027	AO	79,721	377,625	10/31/2023	04/15/2031	13,438,813
571903-BJ-1	MARRIOTT INTERNATIONAL INC MAR 5 10/15/2	0	2.B FE	5,699,860	5,750,000	5,847,233	5,730,813		9,992			5.000	5.198	AO	60,694	287,500	09/06/2022	10/15/2027	5,893,750
571903-BQ-5	MARRIOTT INTERNATIONAL INC MAR	0	2.B FE	2,988,270	3,000,000	3,094,110	2,989,384		982			5.300	5.353	MN	20,317	159,000	11/13/2024	05/15/2034	3,079,500
571903-BS-1	MARRIOTT INTERNATIONAL INC MAR		2.B FE	41,604,761	40,700,000	41,813,959	41,585,933		(18,828)			5.350	5.051	MS	641,138		09/26/2025	03/15/2035	41,788,725
573284-AX-4	MARTIN MARIETTA MATERIALS INC MLM 3.2 07	0	2.B FE	7,849,645	10,500,000	7,070,700	8,012,178		47,972			3.200	4.815	JJ	154,933	336,000	06/09/2022	07/15/2051	10,668,000
573284-BB-1	MARTIN MARIETTA MATERIALS INC MLM	0	2.B FE	17,611,308	18,025,000	17,409,987	17,618,797		6,780			5.500	5.659	JD	82,615	1,065,728	11/01/2024	12/01/2054	18,520,688
574599-BM-7	MASCO CORPORATION MAS 4.5 05/15/47	M	2.B FE	17,121,376	17,575,000	14,923,987	17,045,937		(2,839)			4.500	4.666	MN	101,056	736,875	09/26/2025	05/15/2047	17,970,438
574599-BR-6	MASCO CORPORATION MASCO CORPORATION	0	2.B FE	9,998,080	14,610,000	9,614,549	10,206,334		68,057			3.125	5.308	FA	172,479	359,688	09/26/2025	02/15/2051	14,838,281
575634-AV-2	MASSACHUSETTS ELECTRIC 144A N Y Y	0	2.A FE	2,000,000	2,000,000	1,995,860	2,000,000					5.867	5.867	FA	40,743	117,340	02/21/2024	02/26/2054	2,058,670
58013M-EZ-3	MCDONALD'S CORP MCD 4.7 12/09/35	0	2.A FE	3,874,370	4,000,000	3,970,480	3,896,834		7,829			4.700	5.033	JD	11,489	188,000	12/30/2022	12/09/2035	4,094,000
58013M-FA-7	MCDONALD'S CORP	0	2.A FE	8,802,989	9,713,000	8,851,554	8,823,429		20,440			4.488	5.233	JD	26,637	473,509	03/14/2025	12/09/2045	9,930,935
58013M-FT-6	MCDONALD'S CORP MCD 5.15 09/09/52	0	2.A FE	11,654,040	12,000,000	11,138,640	11,654,906		322			5.150	5.356	MS	192,267	618,000	09/30/2022	09/09/2052	12,309,000
58933Y-BL-8	MERCK & CO INC MRK 4.9 05/17/44	0	1.E FE	5,653,780	5,500,000	5,174,785	5,644,128		(5,064)			4.900	4.682	MN	32,939	269,500	12/27/2023	05/17/2044	5,634,750
58933Y-CB-9	MERCK & CO INC MRK 5.55 12/04/2055	0	1.D FE	7,449,075	7,500,000	7,399,800	7,449,125		50			5.550	5.597	JD	31,219		12/01/2025	12/04/2055	7,708,125
591560-AA-5	METLIFE INC MET 7.875 12/15/37	0	2.B FE	14,128,472	14,500,000	16,029,750	14,134,153		425			7.875	8.082	JD	50,750	1,141,875	10/04/2011	12/15/2067	15,070,938

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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
59156R-AP-3	Metlife Inc MET 6.4 12/15/36	0	2.B FE	9,664,400	10,000,000	10,491,900	9,794,097		12,139			6.400	6.665	JD	28,444	640,000	12/04/2007	12/15/2036	10,320,000
59156R-BN-7	Metlife Inc MET 4.05 03/01/45		1.G FE	248,641	215,000	177,822	243,914		(1,089)			4.050	3.113	MS	2,903	8,708	05/26/2021	03/01/2045	219,354
59156R-BR-8	Metlife Inc MET 4.6 05/13/46		1.G FE	126,036	95,000	85,147	121,790		(1,002)			4.600	2.748	MN	583	4,370	07/20/2021	05/13/2046	97,185
59156R-BS-6	Metlife Inc MET 9.25 04/08/38	0	2.B FE	5,151,175	3,840,000	4,608,653	4,573,455		(81,988)			9.250	5.907	AO	81,893	355,200	05/03/2021	04/08/2038	4,017,600
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
59562V-BD-8	BERKSHIRE HATHAWAY ENERG BRKHEC 5.15 11/	0	1.G FE	6,398,224	7,027,000	6,746,904	6,440,316		18,117			5.150	5.913	MN	46,242	361,891	08/11/2023	11/15/2043	7,207,945
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP MWXCAP 4	0	2.B FE	13,131,983	13,650,000	13,667,049	13,305,771		94,359			4.625	5.483	AO	157,828	631,313	02/14/2024	04/01/2029	13,965,656
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 3.75	0	1.G FE	17,245,574	16,000,000	13,968,800	16,931,178		(54,079)			3.751	3.218	JJ	271,739	600,160	09/10/2019	07/18/2039	16,300,080
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP MUFG V4.3		1.G FE	200,000	200,000	196,701	200,000					4.315	4.315	AO	1,726	8,630	04/11/2022	04/19/2033	204,315
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-CL-6	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.01		1.G FE	5,000,000	5,000,000	5,073,550	5,000,000					5.017	5.017	JJ	112,186	250,850	07/11/2022	07/20/2028	5,125,425
606822-CN-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.35	0	1.G FE	5,000,000	5,000,000	5,112,450	5,000,000					5.354	5.354	MS	80,310	267,700	09/06/2022	09/13/2028	5,133,850
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.47	0	1.G FE	25,000,000	25,000,000	26,182,500	25,000,000					5.472	5.472	MS	410,400	1,368,000	09/06/2022	09/13/2033	25,684,000
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.44	0	1.G FE	6,700,000	6,700,000	7,011,148	6,700,000					5.441	5.441	FA	130,629	364,547	02/15/2023	02/22/2034	6,882,274
60871R-AD-2	MOLSON COORS BEVERAGE CO TAP 5 05/01/42		2.B FE	1,117,720	1,000,000	923,350	1,097,478		(4,096)			5.000	4.171	MN	8,333	50,000	07/28/2020	05/01/2042	1,025,000
60871R-AH-3	MOLSON COORS BEVERAGE CO TAP 4.2 07/15/4	0	2.B FE	18,944,877	22,771,000	18,281,470	18,964,822		26,709			4.200	5.564	JJ	440,998	100,191	09/26/2025	07/15/2046	23,249,191
615369-AV-7	MOODY'S CORPORATION MCO 2.75 08/19/41	0	2.A FE	690,009	780,000	558,948	702,539		3,557			2.750	3.574	FA	7,865	21,450	10/27/2023	08/19/2041	790,725
615369-AY-1	MOODY'S CORPORATION MCO 3.75 02/25/52	0	2.A FE	5,434,395	6,000,000	4,474,620	5,468,741		10,124			3.750	4.306	FA	78,750	225,000	06/10/2022	02/25/2052	6,112,500
617446-8N-2	MORGAN STANLEY MS V5.597 03/24/51 GMTN		1.G FE	228,362	155,000	155,000	220,668		(1,798)			5.597	3.098	MS	2,338	8,675	06/22/2021	03/24/2051	161,836
61746B-EG-7	MORGAN STANLEY MS 4.375 01/22/47		1.G FE	248,343	205,000	177,001	242,918		(1,251)			4.375	3.165	JJ	3,961	8,969	05/26/2021	01/22/2047	209,484
61747Y-EY-7	MORGAN STANLEY MS 6.342 10/18/33	0	1.E FE	15,000,000	15,000,000	16,439,550	15,000,000					6.342	6.341	AO	192,903	951,300	10/14/2022	10/18/2033	15,490,500
61747Y-FR-1	MORGAN STANLEY N Y N		1.E FE	2,702,714	2,534,000	2,692,780	2,698,690		(4,024)			5.831	4.869	AO	29,552	73,879	09/26/2025	04/19/2035	2,569,223
61769H-ZV-0	MORGAN STANLEY MS V0.015 10/23/29	0	1.E FE	57,708,000	60,000,000	51,798,000	58,259,967		441,328			0.500	1.281	JAJO	56,667	300,000	03/15/2022	10/23/2029	60,075,000
61772B-AB-9	MORGAN STANLEY MS		1.E FE	2,695,859	2,740,000	2,716,162	2,716,815		20,957			1.593	4.657	MN	6,911	21,824	09/26/2025	05/04/2027	2,772,914
61772B-AC-7	MORGAN STANLEY MS V3.217 04/22/42		1.E FE	3,000,000	3,000,000	2,350,530	3,000,000					3.217	3.217	AO	18,498	96,510	04/19/2021	04/22/2042	3,081,975
623115-AF-9	MT SINAI HOSPITAL MSINAI 3.391 07/01/50		2.C FE	530,285	500,000	317,663	526,646		(764)			3.391	3.071	JJ	8,478	16,955	12/07/2020	07/01/2050	508,478
626738-AF-5	MURPHY OIL USA INC MUSA 3.75 02/15/31 14		3.B FE	1,950,000	1,950,000	1,830,212	1,950,000					3.750	3.750	FA	27,625	73,125	01/21/2021	02/15/2031	1,986,563
62912X-AC-8	NGPL HOLDCO LLC NGPLCO 7.768 12/15/37 14		2.C FE	470,329	355,000	412,063	445,276		(5,433)			7.768	4.928	JD	1,226	27,576	12/16/2020	12/15/2037	368,788
629377-CP-5	NRG ENERGY INC NRG 2.45 12/02/27 144A	0	2.C FE	385,562	400,000	386,548	394,935		2,522			2.450	3.135	JD	789	9,800	02/07/2022	12/02/2027	404,900
629377-CT-7	NRG ENERGY INC NRG 7 03/15/33	0	2.C FE	19,309,730	18,550,000	20,504,966	19,193,047		(71,922)			7.000	6.373	MS	382,336	1,298,500	04/19/2024	03/15/2033	19,199,250
62954H-AN-8	NXP BV/NXP FDG/NXP USA N Y N	0	2.A FE	6,353,685	9,500,000	6,273,040	6,365,211		11,526			3.250	5.703	MN	26,587	121,875	12/17/2025	11/30/2051	9,654,375
63111X-AB-7	NASDAQ INC NASDAQ INC	0	2.A FE	11,283,037	15,000,000	10,384,200	11,528,908		73,127			3.250	4.886	AO	85,313	487,500	06/10/2022	04/28/2050	15,243,750
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53	0	2.A FE	13,007,364	12,850,000	13,345,111	13,006,184		(2,298)			5.950	5.857	FA	288,839	645,575	04/10/2025	08/15/2053	13,232,288
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38	0	1.D FE	3,611,270	4,000,000	3,604,200	3,665,066		18,735			3.900	4.786	MS	42,033	156,000	12/30/2022	09/24/2038	4,078,000

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
64110D-AJ-3	NETAPP INC NTAP		2.B FE	970,300	1,000,000	977,620	974,584		4,284			2.375	4.170	JD	594	11,875	09/26/2025	06/22/2027	1,011,875
64110D-AN-4	NETAPP INC NTAP		2.B FE	26,067,500	25,000,000	26,163,750	26,045,063		(22,437)			5.700	5.125	MS	411,667		09/26/2025	03/17/2035	25,712,500
64128X-AG-5	NBSH ACQUISITION LLC NEUBER 4.5 03/15/27		2.B FE	8,928,450	9,000,000	9,013,860	8,989,569		8,238			4.500	4.600	MS	119,250	405,000	03/09/2017	03/15/2027	9,202,500
649840-CV-5	NY STATE ELECTRIC & GAS AGR 5.85 08/15/3	0	1.G FE	5,051,955	5,060,000	5,366,889	5,053,548		655			5.850	5.871	FA	111,826	296,010	08/03/2023	08/15/2033	5,208,005
651639-AV-8	NEWMONT CORPORATION NEM 5.45 06/09/44	0	2.A FE	2,728,640	2,000,000	1,993,740	2,620,560		(25,350)			5.450	3.169	JD	6,661	109,000	06/28/2021	06/09/2044	2,054,500
651639-AW-6	NEWMONT CORPORATION NEM 5.875 04/01/35 *	0	2.A FE	10,504,276	9,973,000	10,783,207	10,405,221		(35,611)			5.875	5.275	AO	146,478	585,914	01/23/2023	04/01/2035	10,265,957
65163L-AD-1	NEWMONT / NEWCREST FIN N Y N		1.G FE	1,310,858	1,000,000	1,011,680	1,292,585		(14,070)			5.750	3.332	MN	7,347	57,500	09/06/2024	11/15/2041	1,028,750
65163L-AF-6	NEWMONT / NEWCREST FIN N Y N	0	1.G FE	25,820,811	26,620,000	21,659,363	25,842,069		15,293			4.200	4.388	MN	149,072	1,118,040	09/06/2024	05/13/2050	27,179,020
65339K-AT-7	NEXTERA ENERGY CAPITAL NEE 3.55 05/01/27	0	2.A FE	3,760,488	4,091,000	4,066,618	3,957,329		93,532			3.550	6.143	MN	24,205	145,231	10/25/2023	05/01/2027	4,163,615
65339K-CJ-7	NEXTERA ENERGY CAPITAL NEE 5 07/15/32	0	2.A FE	5,995,500	6,000,000	6,145,620	5,996,689		418			5.000	5.010	JJ	138,333	300,000	06/21/2022	07/15/2032	6,150,000
65339K-CQ-1	NEXTERA ENERGY CAPITAL N Y N		2.A FE	100,748	100,000	93,317	100,738		(10)			5.250	5.199	FA	1,794	5,250	10/02/2024	02/28/2053	102,625
65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N		2.A FE	5,040,363	5,075,000	4,901,943	5,041,798		472			5.550	5.596	MS	82,934	281,663	02/21/2025	03/15/2054	5,215,831
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N	0	2.B FE	7,000,000	7,000,000	7,374,850	7,000,000					6.500	6.151	FA	171,889	238,875	02/04/2025	08/15/2055	7,199,115
65339K-DM-9	NEXTERA ENERGY CAPITAL HOLDING NEE 5.9 0	0	2.A FE	6,594,705	6,500,000	6,571,435	6,594,705					5.900	5.795	MS	112,919		11/20/2025	03/15/2055	6,691,750
653522-DV-1	NIAGARA MOHAWK PWR CORP NGGLN 5.996 07/0	0	2.A FE	12,614,396	12,400,000	12,561,076	12,614,396					5.996	5.871	JJ	367,621		12/16/2025	07/03/2055	12,771,752
65364U-AU-0	NIAGARA MOHAWK POWER 144A N Y Y		2.A FE	1,000,000	1,000,000	968,140	1,000,000					5.664	5.664	JJ	25,803	56,640	01/11/2024	01/17/2054	1,028,320
65473P-AM-7	NISOURCE INC NI 5 06/15/52	0	2.B FE	6,039,180	7,000,000	6,192,410	6,071,731		14,089			5.000	6.007	JD	15,556	350,000	08/18/2023	06/15/2052	7,175,000
65473P-AP-0	NISOURCE INC NI 5.4 06/30/33	0	2.B FE	9,962,700	10,000,000	10,370,200	9,970,768		3,082			5.400	5.448	JD	1,500	540,000	05/30/2023	06/30/2033	10,270,000
65473P-AX-3	NISOURCE INC. NI		2.B FE	36,759,240	36,000,000	36,806,040	36,747,448		(11,792)			5.350	5.073	JJ	984,400		09/26/2025	07/15/2035	36,963,000
655844-CJ-5	NORFOLK SOUTHERN CORP NSC 4.1 05/15/21		2.A FE	14,451,891	14,490,000	10,023,313	14,452,079		32			4.100	4.111	MN	75,912	594,090	05/03/2021	05/15/2121	14,787,045
655844-CS-5	NORFOLK SOUTHERN CORP NSC 5.35 08/01/54	0	2.A FE	5,964,960	6,000,000	5,731,620	5,966,092		492			5.350	5.389	FA	133,750	321,000	07/31/2023	08/01/2054	6,160,500
665228-H#-2	NICOR GAS NICOR GAS		1.D	4,000,000	4,000,000	2,437,948	4,000,000					2.770	2.770	MS	36,933	110,800	08/11/2020	08/31/2050	4,055,400
665501-AM-4	NORTHERN NATURAL GAS CO BRKHEC 3.4 10/16	0	1.G FE	8,424,860	8,500,000	5,682,845	8,432,076		1,614			3.400	3.447	AO	60,208	289,000	04/07/2021	10/16/2051	8,644,500
665501-AN-2	NORTHERN NATURAL GAS CO 144A N Y Y	0	1.G FE	21,168,526	21,000,000	20,175,750	21,163,938		(2,473)			5.625	5.569	FA	492,188	1,181,250	01/29/2024	02/01/2054	21,590,625
665859-AX-2	NORTHERN TRUST CORPORATION NTRS 6 1/8 11		1.F FE	14,946,900	15,000,000	16,357,050	14,960,369		4,538			6.125	6.173	MN	150,573	918,750	10/26/2022	11/02/2032	15,459,375
666807-BT-8	NORTHROP GRUMMAN CORP NOC 5.15 05/01/40		2.A FE	66,096	75,000	74,677	66,814		343			5.150	6.319	MN	644	3,863	10/27/2023	05/01/2040	76,931
666807-BU-5	NORTHROP GRUMMAN CORP NOC	0	2.A FE	9,664,245	10,029,000	9,464,367	9,666,594		2,349			5.250	5.522	MN	87,754	263,261	09/26/2025	05/01/2050	10,292,261
666807-CJ-9	NORTHROP GRUMMAN CORP NOC	0	2.A FE	2,824,476	3,081,000	2,776,597	2,825,557		1,081			4.950	5.544	MS	44,906		09/26/2025	03/15/2053	3,157,255
667274-AA-2	NORTHWELL HEALTH INC NSHRLI 3.979 11/01/		1.G FE	455,080	400,000	314,901	447,059		(1,682)			3.979	3.175	MN	2,653	15,916	11/25/2020	11/01/2046	407,958
67021C-AF-4	EVERSOURCE ENERGY ES 5 1/2 03/15/40	0	1.F FE	2,463,125	2,500,000	2,523,250	2,466,577		1,503			5.500	5.638	MS	40,486	137,500	08/29/2023	03/15/2040	2,568,750
67021C-AQ-0	EVERSOURCE ENERGY ES 3.1 06/01/51		1.F FE	4,954,550	5,000,000	3,341,850	4,959,079		1,039			3.100	3.147	JD	12,917	155,000	05/24/2021	06/01/2051	5,077,500
670346-AH-8	NUCOR CORP NUE 6.4 12/01/37	0	1.G FE	3,540,946	3,174,000	3,554,626	3,488,700		(18,580)			6.400	5.269	JD	16,928	203,136	01/10/2023	12/01/2037	3,275,568
67066G-AJ-3	NVIDIA CORP NVDA 3.7 04/01/60		1.D FE	251,204	225,000	164,320	249,471		(401)			3.700	3.173	AO	2,081	8,325	05/26/2021	04/01/2060	229,163
67080L-AA-3	NUVEEN LLC TIAAGL 4 11/01/28 144A	0	1.C FE	17,842,839	17,950,000	17,952,872	17,915,280		11,342			4.000	4.073	MN	119,667	718,000	10/17/2018	11/01/2028	18,309,000
67080L-AD-7	NUVEEN LLC 144A N Y Y	0	2.A FE	21,857,216	21,900,000	23,029,843	21,862,825		3,206			5.850	5.875	AO	270,465	1,281,150	04/15/2024	04/15/2034	22,540,575
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATI OXY 7.875		2.C FE	2,807,625	5,150,000	5,888,974	3,472,938		164,351			7.875	17.023	MS	119,416	405,563	03/27/2020	09/15/2031	5,352,781

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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
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATI OXY 7.95	0	2.C FE	2,500,000	2,000,000	2,350,414	2,420,347		(20,424)			7.950	5.690	JD	7,067	159,000	01/25/2022	06/15/2039	2,079,500
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATI OXY 6.2 0	0	2.C FE	1,100,000	1,000,000	1,015,455	1,083,169		(3,828)			6.200	5.356	MS	18,256	62,000	02/12/2021	03/15/2040	1,031,000
678858-BX-8	OKLAHOMA G&E CO OGE 5.4 01/15/33	0	1.G FE	10,866,428	10,900,000	11,407,177	10,874,467		2,907			5.400	5.441	JJ	271,410	588,600	01/03/2023	01/15/2033	11,194,300
678858-BZ-3	OKLAHOMA G&E CO OGE	0	1.G FE	8,784,347	8,550,000	8,632,850	8,783,791		(556)			5.800	5.609	AO	123,975	160,950	11/25/2025	04/01/2055	8,797,950
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	0	2.A FE	31,889,544	34,250,000	24,768,230	31,978,066		34,894			3.850	4.246	JD	73,257	1,318,625	04/11/2025	06/11/2051	34,909,313
681919-BC-9	OMNICOM GROUP INC OMNICOM GROUP INC		2.A FE	35,365	40,000	39,707	36,686		631			4.200	6.382	JD	140	1,680	10/27/2023	06/01/2030	40,840
681919-BL-9	OMNICOM GROUP INC OMC 5.375 06/15/2033	0	2.A FE	9,828,165	9,900,000	10,040,778	9,829,033		867			5.375	5.493	JD	23,650	266,063	12/02/2025	06/15/2033	10,166,063
681919-BM-7	OMNICOM GROUP INC OMC 3.375 03/01/2041	0	2.A FE	18,744,618	19,647,000	14,874,351	18,747,912		3,294			3.375	3.740	MS	221,029		12/02/2025	03/01/2041	19,978,543
681919-BN-5	OMNICOM GROUP INC OMC 5.4 10/01/2048	0	2.A FE	17,436,580	18,860,000	17,463,228	17,439,281		2,700			5.400	6.004	AO	254,610		12/02/2025	10/01/2048	369,720
68218W-AA-2	OMNIS FUNDING TRUST RGA	0	2.A FE	26,500,000	26,500,000	27,556,078	26,500,000					6.722	6.722	MN	227,614	796,650	05/28/2025	05/15/2055	27,390,665
68233J-CM-4	ONCOR ELECTRIC DELIVERY ONCRTX 4.95 09/1	0	1.F FE	2,858,058	3,000,000	2,671,770	2,862,619		2,312			4.950	5.272	MS	43,725	148,500	01/25/2024	09/15/2052	3,074,250
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	0	1.F FE	776,938	801,000	777,451	777,275		337			5.550	5.763	JD	1,976	44,456	03/14/2025	06/15/2054	823,228
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX		1.F FE	146,184	150,000	150,863	146,229		45			5.800	5.983	AO	2,175	4,616	04/14/2025	04/01/2055	154,350
68235P-AN-8	ONE GAS INC OGS 5.1 04/01/29		1.G FE	19,972	20,000	20,608	19,981		5			5.100	5.132	AO	255	1,020	12/11/2023	04/01/2029	20,510
682441-AB-6	AMERICAN UNITED MUTUAL INSURAN ONEAM 4.2	0	1.G FE	45,109,220	46,150,000	35,263,630	45,151,051		17,352			4.250	4.384	AO	414,068	1,961,375	10/02/2024	10/15/2050	47,130,688
682680-AN-3	ONEOK INC OKE 6 06/15/35	0	2.B FE	2,857,631	2,900,000	3,063,879	2,864,051		2,729			6.000	6.175	JD	7,733	174,000	08/31/2023	06/15/2035	2,987,000
682680-BC-6	ONEOK INC OKE 4 1/2 03/15/50	0	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-BG-7	ONEOK INC OKE 6.1 11/15/32	0	2.B FE	6,994,330	7,000,000	7,490,630	6,995,712		489			6.100	6.111	MN	54,561	427,000	11/15/2022	11/15/2032	7,213,500
682680-BN-2	ONEOK INC OKE 6 5/8 09/01/53	M	2.B FE	27,138,750	26,000,000	27,229,540	27,113,499		(16,359)			6.625	6.290	MS	574,167	1,722,500	08/02/2024	09/01/2053	26,861,250
682680-BV-4	ONEOK INC N Y N	0	2.B FE	7,404,953	8,000,000	7,256,560	7,437,499		17,734			5.150	5.788	AO	86,978	412,000	02/27/2024	10/15/2043	8,206,000
682680-BX-0	ONEOK INC N Y N	0	2.B FE	8,130,953	10,000,000	7,833,900	8,210,932		44,206			4.250	5.738	MS	125,139	425,000	02/27/2024	09/15/2046	10,212,500
682680-BY-8	ONEOK INC N Y N	0	2.B FE	3,810,566	5,000,000	3,877,650	3,855,306		24,708			4.200	6.117	AO	51,333	210,000	02/27/2024	10/03/2047	5,105,000
682680-BZ-5	ONEOK INC N Y N		2.B FE	1,151,700	1,000,000	842,550	1,144,570		(3,943)			4.850	3.883	FA	20,208	48,500	02/27/2024	02/01/2049	1,024,250
682680-CA-9	ONEOK INC N Y N	0	2.B FE	16,404,059	19,000,000	13,777,793	16,480,510		42,826			3.950	4.827	MS	250,167	750,500	03/02/2024	03/01/2050	19,375,250
682691-AA-8	ONEMAIN HOLDINGS INC OMF 4 09/15/30		3.B FE	443,750	500,000	468,680	465,524		6,228			4.000	5.691	MS	5,889	20,000	03/17/2022	09/15/2030	510,000
68389X-AH-8	ORACLE CORP ORCL 6.125 07/08/39	M	2.B FE	9,742,990	7,000,000	6,862,170	9,059,900		(118,336)			6.125	3.393	JJ	206,038	428,750	09/10/2019	07/08/2039	7,214,375
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35		2.B FE	32,091,868	33,025,000	28,461,606	32,476,200		45,790			3.900	4.112	MN	164,575	1,287,975	04/19/2017	05/15/2035	33,668,988
68389X-BH-7	ORACLE CORP ORCL 3.85 07/15/36	RA	2.B FE	21,996,700	22,000,000	18,374,180	21,998,069		146			3.850	3.851	JJ	390,561	847,000	06/29/2016	07/15/2036	22,423,500
68389X-BP-9	ORACLE CORP ORCL 3.8 11/15/37		2.B FE	2,810,670	3,000,000	2,422,020	2,864,093		8,620			3.800	4.291	MN	14,567	114,000	12/28/2018	11/15/2037	3,057,000
68389X-BY-0	ORACLE CORP ORCL 3.85 04/01/60		2.B FE	542,671	470,000	287,194	537,538		(1,109)			3.850	3.155	AO	4,524	18,095	01/22/2021	04/01/2060	479,048
68389X-BZ-7	ORACLE CORP ORCL 3.65 03/25/41	M	2.B FE	48,660,455	48,750,000	35,564,100	48,679,059		3,008			3.650	3.662	MS	474,500	1,779,375	12/27/2021	03/25/2041	49,639,688
68902V-AL-1	OTIS WORLDWIDE CORP OTIS WORLDWIDE CORP	0	2.B FE	784,320	1,000,000	785,420	814,751		8,887			3.112	4.951	FA	11,756	31,120	05/06/2022	02/15/2040	1,015,560
68902V-AM-9	OTIS WORLDWIDE CORP OTIS 3.362 02/15/50	0	2.B FE	3,126,560	4,000,000	2,841,560	3,185,774		17,641			3.362	4.795	FA	50,804	134,480	06/09/2022	02/15/2050	4,067,240
690742-AG-6	OWENS CORNING OC	0	2.A FE	1,556,340	2,000,000	1,627,500	1,562,570		6,230			4.300	6.145	JJ	39,656	43,000	05/14/2025	07/15/2047	2,043,000
690742-AH-4	OWENS CORNING OC 4.4 01/30/48	0	2.A FE	9,573,520	11,500,000	9,418,500	9,669,868		40,825			4.400	5.673	JJ	212,239	506,000	07/17/2023	01/30/2048	11,753,000
690742-AP-6	OWENS CORNING OC	0	2.A FE	24,851,840	23,683,000	24,894,859	24,820,462		(30,722)			5.700	4.996	JD	59,997	760,466	09/26/2025	06/15/2034	24,357,966
690742-AQ-4	OWENS CORNING N Y N	0	2.A FE	14,361,342	14,242,000	14,453,636	14,362,761		1,261			5.950	5.887	JD	37,662	697,162	09/26/2025	06/15/2054	14,665,700
693475-BM-6	PNC FINANCIAL SERVICES PNC 5.068 01/24/3	0	1.G FE	7,000,000	7,000,000	7,161,910	7,000,000					5.068	5.068	JJ	154,715	354,760	01/19/2023	01/24/2034	7,105,777

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
69362B-BE-1	PSEG POWER LLC PEG		2.B FE	20,896,200	20,000,000	20,757,400	20,878,195		(18,005)			5.750	5.142	MN	146,944	555,833	09/26/2025	05/15/2035	20,575,000
694308-HL-4	PACIFIC GAS & ELECTRIC PCG 4.3 03/15/45		2.A FE	82,419	100,000	79,585	82,926		483			4.300	5.784	MS	1,266	4,300	12/12/2024	03/15/2045	102,150
694476-AE-2	PACIFIC MUTUAL HOLDING CO PACLIF 3.35 09		1.G FE	248,080	245,000	169,130	247,767		(74)			3.350	3.282	MS	2,417	8,208	05/26/2021	09/15/2050	249,104
694476-AF-9	PACIFIC MUTUAL HOLDING CO PACLIF 5.4 09/	0	1.G FE	14,977,800	15,000,000	14,381,850	14,978,733		350			5.400	5.410	MS	238,500	810,000	09/08/2022	09/15/2052	15,405,000
695114-BZ-0	PACIFICORP MIDAM		2.A FE	3,839,875	3,780,000	3,774,141	3,838,935		(940)			5.250	5.041	JD	8,820	99,225	09/26/2025	06/15/2035	3,879,225
695114-CT-3	PACIFICORP BRKHEC	0	2.A FE	1,259,171	1,616,000	1,204,486	1,261,138		1,967			4.125	5.877	JJ	30,738		09/26/2025	01/15/2049	1,649,330
695114-CX-4	PACIFICORP BRKHEC	0	2.A FE	4,023,933	6,087,000	3,883,810	4,033,163		9,230			3.300	5.885	MS	59,145		09/26/2025	03/15/2051	6,187,436
695114-DA-3	PACIFICORP N Y N	0	2.A FE	3,063,358	3,132,000	2,798,943	3,063,705		335			5.500	5.654	MN	22,011	141,130	09/26/2025	05/15/2054	3,218,130
695114-DD-7	PACIFICORP BRKHEC		2.A FE	20,480,000	20,000,000	20,290,600	20,468,938		(11,062)			5.450	5.094	FA	411,778		09/26/2025	02/15/2034	20,545,000
695114-DE-5	PACIFICORP BRKHEC	0	2.A FE	21,114,649	21,583,000	20,140,824	21,118,116		3,468			5.800	5.957	JJ	577,225		09/26/2025	01/15/2055	22,208,907
695156-AW-9	PACKAGING CORP OF AMERICA PKG 3.05 10/01	0	2.B FE	12,203,138	12,228,000	7,954,803	12,205,506		561			3.050	3.060	AO	93,239	372,954	09/07/2021	10/01/2051	12,414,477
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50		1.G FE	1,824,420	2,553,000	1,736,397	1,856,693		13,833			3.250	5.243	JD	6,914	82,973	08/10/2023	06/01/2050	2,594,486
70450Y-AL-7	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	0	1.G FE	4,982,700	5,000,000	4,991,750	4,988,033		1,580			4.400	4.443	JD	18,333	220,000	05/16/2022	06/01/2032	5,110,000
70450Y-AM-5	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	0	1.G FE	3,089,987	3,100,000	2,812,878	3,090,515		168			5.050	5.071	JD	13,046	156,550	05/16/2022	06/01/2052	3,178,275
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N		1.G FE	139,809	150,000	146,227	139,916		107			5.500	5.996	JD	688	8,250	04/14/2025	06/01/2054	154,125
709599-BS-2	PENSKE TRUCK LEASING/PTL PENSKE 5.7 02/0	0	2.B FE	14,968,800	15,000,000	15,432,750	14,985,798		6,247			5.700	5.749	FA	356,250	855,000	01/05/2023	02/01/2028	15,427,500
709599-BU-7	PENSKE TRUCK LEASING/PTL PENSKE 5 3/4 05	0	2.B FE	9,139,295	9,150,000	9,194,195	9,148,479		3,690			5.750	5.793	MN	54,074	526,125	05/22/2023	05/24/2026	9,413,063
709599-BV-5	PENSKE TRUCK LEASING/PTL 144A N Y Y		2.B FE	98,732	99,000	105,689	98,821		34			6.200	6.247	JD	273	6,138	05/22/2023	06/15/2030	102,069
709599-BW-3	PENSKE TRUCK LEASING/PTL PENSKE 6.05 08/		2.B FE	99,745	100,000	104,161	99,859		49			6.050	6.110	FA	2,521	6,050	07/27/2023	08/01/2028	103,025
714046-AJ-8	PERKINELMER INC PKI 3.625 03/15/51	M	2.B FE	16,408,577	17,868,000	12,700,038	16,498,067		26,583			3.625	4.093	MS	190,716	647,715	06/06/2022	03/15/2051	18,191,858
71531Q-AB-7	PS HOLDINGS INDEPENDENT VOTING PSHNA 4.9	0	2.A FE	88,750,000	88,750,000	79,575,913	88,750,000					4.950	4.950	JJ	2,025,719	4,393,125	07/12/2019	07/15/2039	90,946,563
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING PSHNA 3 0	M	2.A FE	59,750,000	59,750,000	51,092,823	59,750,000					3.000	3.000	JJ	826,542	1,792,500	08/24/2020	07/15/2032	60,646,250
717081-DT-7	PFIZER INC PFE 5.6 09/15/40	M	1.F FE	1,370,190	1,000,000	1,037,040	1,283,433		(14,921)			5.600	3.173	MS	16,489	56,000	09/05/2019	09/15/2040	1,028,000
718172-BD-0	PHILIP MORRIS INTL INC PM 4.875 11/15/43		1.G FE	503,507	385,000	355,844	484,237		(4,143)			4.875	3.001	MN	2,398	18,769	01/22/2021	11/15/2043	394,384
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP		2.A PL	2,260,696	2,260,696	2,322,784	2,260,696					6.210	6.201	JAJO	31,588	140,389	04/15/2005	07/10/2030	118,389
718546-AH-7	PHILLIPS 66 PSX 5.875 05/01/42		2.A FE	8,082,534	6,151,000	6,217,246	7,708,608		(68,283)			5.875	3.777	MN	60,229	361,371	07/28/2020	05/01/2042	6,331,686
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34	0	2.A FE	9,960,726	10,080,000	9,875,981	10,013,274		5,926			4.650	4.742	MN	59,892	468,720	11/12/2014	11/15/2034	10,314,360
718546-BA-1	PHILLIPS 66 PSX 3.3 03/15/52		2.A FE	992,630	1,000,000	650,110	993,226		160			3.300	3.339	MS	9,717	33,000	11/10/2021	03/15/2052	1,016,500
718547-AM-4	PHILLIPS 66 CO PSX		2.A FE	9,778,916	11,600,000	9,811,744	9,780,334		1,418			4.680	6.078	FA	205,088		12/19/2025	02/15/2045	11,871,440
718547-AW-2	PHILLIPS 66 CO N Y N	0	2.A FE	38,669,560	39,000,000	36,607,740	38,675,643		3,769			5.650	5.707	JD	97,933	2,203,500	03/14/2025	06/15/2054	40,101,750
718547-AX-0	PHILLIPS 66 CO N Y N	0	2.A FE	34,361,790	35,000,000	32,238,850	34,370,235		8,189			5.500	5.624	MS	566,806	1,946,389	01/22/2025	03/15/2055	35,962,500
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK		2.A FE	979,500	1,500,000	1,029,225	985,653		6,153			3.350	6.058	JD	4,188	50,250	04/30/2025	06/01/2050	1,525,125
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA	M	2.B FE	27,412,954	32,500,000	28,426,060	27,517,665		103,342			4.900	6.286	FA	601,611	1,231,125	05/21/2025	02/15/2045	33,296,250
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L PAA	0	2.B FE	30,925,910	31,000,000	32,284,423	30,929,286		3,376			5.950	5.982	JD	81,978	1,690,792	01/13/2025	06/15/2035	31,922,250
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/		3.A FE	982,585	982,585	973,484	982,585					6.010	6.054	JAJO	12,467	59,053	12/15/2006	04/15/2028	22,554

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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
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144	0	1.F FE	10,899,460	10,899,460	11,640,623	10,899,460					5.951	5.950	MN	91,889	648,627	05/07/2007	05/10/2037	554,297
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
74166N-AA-2	PRIME SECURITY ONE MS INC ADT 4.875 07/1	0	3.C FE	9,089,875	10,450,000	10,121,630	9,624,739		98,939			4.875	6.370	JJ	234,907	509,438	09/18/2019	07/15/2032	10,704,719
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37	0	1.D FE	4,365,440	4,000,000	4,327,000	4,306,977		(20,524)			5.550	4.661	MS	71,533	222,000	12/30/2022	03/05/2037	4,111,000
743263-AP-0	DUKE ENERGY CORP DUK 6 12/01/39	0	2.B FE	18,487,526	17,946,000	18,966,410	18,457,697		(24,162)			6.000	5.697	JD	89,730	1,076,760	10/24/2024	12/01/2039	18,484,380
74340X-CF-6	PROLOGIS LP PLD 5 1/4 06/15/53		1.F FE	132,287	150,000	142,974	132,606		208			5.250	6.127	JD	350	7,875	04/14/2025	06/15/2053	153,938
74340X-CK-5	PROLOGIS LP N Y N		1.F FE	96,850	100,000	95,280	96,938		45			5.250	5.464	MS	1,546	5,250	06/12/2024	03/15/2054	102,625
744320-BH-4	PRUDENTIAL FINANCIAL INC PRU V3.7 10/01/		2.B FE	4,000,000	4,000,000	3,720,552	4,000,000					3.700	3.698	AO	37,000	148,000	08/18/2020	10/01/2050	4,074,000
744320-BJ-0	PRUDENTIAL FINANCIAL INC PRU V5.125 03/0		2.B FE	1,991,250	2,000,000	1,981,716	2,026,368		34,145			5.125	5.569	FA	34,451	102,500	02/24/2022	03/01/2052	2,000,382
744320-BK-7	PRUDENTIAL FINANCIAL INC PRU 6 09/01/52	0	2.B FE	25,000,000	25,000,000	25,750,750	25,000,000					6.000	6.000	MS	500,000	1,500,000	08/08/2022	09/01/2052	25,750,000
744320-BL-5	PRUDENTIAL FINANCIAL INC PRU 6 3/4 03/01	0	2.B FE	6,000,000	6,000,000	6,411,240	6,000,000					6.750	6.750	MS	135,000	405,000	02/22/2023	03/01/2053	6,202,500
744448-CN-9	PUBLIC SERVICE COLORADO XEL 3.8 06/15/47	0	1.E FE	771,900	1,000,000	764,150	773,361		1,461			3.800	5.633	JD	1,689	19,000	09/26/2025	06/15/2047	1,019,000
744448-CR-0	PUBLIC SERVICE COLORADO XEL		1.E FE	2,579,840	3,245,000	2,533,599	2,583,318		3,478			4.050	5.617	MS	38,697		09/26/2025	09/15/2049	3,310,711
744448-CU-3	PUBLIC SERVICE COLORADO XEL	0	1.E FE	612,720	1,000,000	602,010	614,577		1,857			2.700	5.574	JJ	12,450		09/26/2025	01/15/2051	1,013,500
744448-CY-5	PUBLIC SERVICE COLORADO XEL 5 1/4 04/01/		1.E FE	9,414,807	10,200,000	9,490,386	9,432,413		8,253			5.250	5.802	AO	133,875	396,375	09/26/2025	04/01/2053	10,467,750
744448-CZ-2	PUBLIC SERVICE COLORADO XEL		1.E FE	1,625,643	1,574,000	1,617,269	1,624,490		(1,152)			5.350	4.879	MN	10,760	42,105	09/26/2025	05/15/2034	1,616,105
744448-DC-2	PUBLIC SERVICE COLORADO XEL		1.E FE	21,785,720	21,479,000	21,763,897	21,781,031		(4,689)			5.150	4.962	MS	442,467		09/26/2025	09/15/2035	22,032,084
74448W-AA-2	PERTAMINA HULU ENERGI PT		2.B FE	1,490,000	1,490,000	1,519,368	1,490,000					5.250	5.248	MN	8,692	39,113	05/14/2025	05/21/2030	1,529,113
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-CP-9	PUBLIC SERVICE ELECTRIC PEG 5.45 08/01/5	0	1.F FE	9,975,200	10,000,000	9,765,200	9,975,937		369			5.450	5.467	FA	227,083	545,000	08/03/2023	08/01/2053	10,272,500
744573-BB-1	PUBLIC SERVICE ENTERPRIS PEG		2.B FE	6,114,596	5,938,000	6,101,176	6,110,887		(3,709)			5.400	5.001	MS	94,414		09/26/2025	03/15/2035	6,098,326
74460W-AH-0	PUBLIC STORAGE OP CO		1.F FE	98,249	100,000	96,930	98,302		26			5.350	5.470	FA	2,229	5,350	04/09/2024	08/01/2053	102,675
745867-AT-8	PULTE GROUP INC PHM 6 02/15/35	0	2.A FE	21,218,961	21,185,000	22,774,299	21,213,860		(2,219)			6.000	5.980	FA	480,193	1,271,100	01/11/2023	02/15/2035	21,820,550
747525-AK-9	QUALCOMM INC QCOM 4.8 05/20/45		1.F FE	509,035	370,000	338,572	488,672		(4,796)			4.800	2.634	MN	2,023	17,760	07/20/2021	05/20/2045	378,880
747525-BR-3	QUALCOMM INC QUALCOMM INCORPORATED	0	1.F FE	13,694,940	14,000,000	11,859,540	13,713,488		5,460			4.500	4.635	MN	71,750	630,000	05/05/2022	05/20/2052	14,315,000
74762E-AJ-1	QUANTA SERVICES INC PWR 3.05 10/01/41	M	2.B FE	16,008,850	17,500,000	12,959,800	16,117,290		54,586			3.050	3.664	AO	133,438	533,750	12/27/2023	10/01/2041	17,766,875
74762E-AL-6	QUANTA SERV INC. PWR	RA	2.B FE	14,054,283	13,721,000	14,068,141	14,047,119		(7,164)			5.250	4.908	FA	284,139		09/26/2025	08/09/2034	14,081,176
75513E-CA-7	RTX CORP RTX 4 7/8 10/15/40		2.A FE	41,178	50,000	48,485	41,843		317			4.875	6.622	AO	515	2,438	10/27/2023	10/15/2040	51,219
75513E-CX-7	RTX CORP RTX 6.4 03/15/54	0	2.A FE	2,988,750	3,000,000	3,301,380	2,988,755		5			6.400	6.429	MS	56,533	192,000	11/06/2023	03/15/2054	3,096,000
756109-BP-8	REALTY INCOME CORP O 5 5/8 10/13/32		1.G FE	44,946	45,000	47,698	44,958		5			5.625	5.642	AO	548	2,531	10/03/2022	10/13/2032	46,266
756109-CQ-5	REALTY INCOME CORP N Y N		1.G FE	9,837	10,000	9,673	9,841		2			5.375	5.486	MS	179	545	08/19/2024	09/01/2054	10,269
76009N-AL-4	UPBOUND GROUP INC RCII 6.375 02/15/29 144	0	4.B FE	1,284,375	1,250,000	1,231,260	1,251,147		(9,193)			6.375	5.603	FA	30,104	79,688	01/31/2022	02/15/2029	1,289,844
761713-AT-3	REYNOLDS AMERICAN INC BATSLN 7.25 06/15/		2.A FE	501,948	365,000	421,758	469,269		(7,007)			7.250	4.100	JD	1,176	26,463	12/09/2020	06/15/2037	378,231
761713-BB-1	REYNOLDS AMERICAN INC BATSLN 5.85 08/15/	RA	2.A FE	5,971,295	4,500,000	4,427,280	5,752,029		(43,930)			5.850	3.791	FA	99,450	263,250	08/03/2020	08/15/2045	4,631,625

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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
771367-BY-4	IBERDROLA SA AGR 6.375 09/01/33 AMBC	0	1.F FE	4,224,528	3,600,000	3,986,172	3,866,271		(27,643)			6.375	5.193	MS	76,500	229,500	08/19/2005	09/01/2033	3,714,750
77313L-AB-9	ROCK HOLDINGS INC RKTRM 4 10/15/33 144A		3.A FE	7,000,000	7,000,000	6,503,672	7,000,000					4.000	4.000	AO	59,111	280,000	09/21/2021	10/15/2033	7,140,000
773903-AM-1	ROCKWELL AUTOMATION ROK 2.8 08/15/61		1.G FE	289,307	290,000	166,889	289,350		11			2.800	2.810	FA	3,068	8,120	08/03/2021	08/15/2061	294,060
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40	RA	2.C FE	20,861,154	21,500,000	16,640,355	20,918,191		29,660			3.300	3.537	MS	234,529	709,500	12/27/2023	09/02/2040	21,854,750
78081B-AM-5	ROYALTY PHARMA PLC RPRX 3.55 09/02/50	0	2.C FE	1,495,207	2,300,000	1,588,454	1,516,615		13,050			3.550	6.285	MS	26,990	81,650	05/01/2024	09/02/2050	2,340,825
78081B-AP-8	ROYALTY PHARMA PLC RPRX 3.35 09/02/51	M	2.C FE	19,042,725	19,500,000	12,916,605	19,084,746		9,892			3.350	3.476	MS	215,935	653,250	07/19/2021	09/02/2051	19,826,625
78355H-KY-4	RYDER SYSTEM INC N Y N	0	2.A FE	4,353,880	4,000,000	4,458,640	4,317,621		(32,731)			6.600	5.326	JD	22,000	264,000	11/19/2024	12/01/2033	4,132,000
784305-B*-4	SJW GROUP SJW GROUP		1.G	5,750,000	5,750,000	4,566,621	5,750,000					3.530	3.530	MN	33,829	202,975	09/20/2019	11/01/2039	5,851,488
78433L-AH-9	SCE RECOVERY FUNDING LLC EIX 5.112 12/15		1.A FE	149,984	150,000	141,598	149,972					5.112	5.113	JD	341	7,668	04/19/2023	12/15/2047	11,583
78486L-AB-8	SURA ASSET MANAGEMENT		2.B FE	398,908	400,000	426,344	398,988		80			6.350	6.399	MN	3,387	12,700	05/06/2025	05/13/2032	412,700
785592-A*-7	SABINE PASS LIQUEFACTION SABINE PASS LIQ	0	2.A FE	64,553,151	64,553,151	62,953,589	64,553,151					5.000	5.000	MS	950,366	3,227,658	02/14/2017	09/15/2037	3,609,349
79466L-AM-6	SALESFORCE INC CRM 3.05 07/15/61	0	1.E FE	10,964,580	11,000,000	6,639,600	10,966,771		511			3.050	3.064	JJ	154,703	335,500	06/29/2021	07/15/2061	11,167,750
797440-CC-6	SAN DIEGO G & E SRE 3.7 03/15/52		1.F FE	119,332	120,000	87,488	119,382		14			3.700	3.731	MS	1,307	4,440	03/07/2022	03/15/2052	122,220
816300-AH-0	SELECTIVE INSURANCE GROUP INC. SIGI 5.37	0	2.B FE	14,481,132	15,024,000	13,849,273	14,506,162		9,652			5.375	5.641	MS	269,180	807,540	02/13/2025	03/01/2049	15,427,770
816300-AJ-6	SELECTIVE INSURANCE GROUP INC. N Y N	0	2.B FE	14,096,898	14,100,000	14,767,494	14,099,046		2,148			5.900	5.901	AO	175,623	531,492	02/20/2025	04/15/2035	14,515,950
822905-AC-9	SHELL FINANCE US INC		1.D FE	3,695,847	3,688,000	3,540,185	3,695,203		(576)			4.125	4.100	MN	21,129	152,130	10/08/2024	05/11/2035	3,764,065
822905-AG-0	SHELL FINANCE US INC	M	1.D FE	16,011,750	15,000,000	10,341,900	15,977,952		(27,542)			3.250	2.875	AO	115,104	487,500	10/08/2024	04/06/2050	15,243,750
822905-AT-2	SHELL FINANCE US INC RDSALN 6.375 12/15/		1.D FE	6,120,589	5,000,000	5,569,350	6,116,453		(4,137)			6.375	4.132	JD	14,167	159,375	12/08/2025	12/15/2038	5,159,375
822905-AV-7	SHELL FINANCE US INC RDSALN 5.5 03/25/20	0	1.D FE	14,634,073	11,500,000	11,767,835	14,623,014		(11,059)			5.500	3.122	MS	168,667		12/08/2025	03/25/2040	11,816,250
824348-AQ-9	SHERWIN-WILLIAMS COMPANY SHW 4 12/15/42	0	2.B FE	2,399,168	2,980,000	2,452,063	2,452,354		18,218			4.000	5.635	JD	5,298	119,200	11/28/2022	12/15/2042	3,039,600
824348-AX-4	SHERWIN-WILLIAMS COMPANY SHW 4 1/2 06/01	0	2.B FE	1,828,680	2,000,000	1,704,720	1,841,785		3,999			4.500	5.112	JD	7,500	90,000	07/14/2022	06/01/2047	2,045,000
832248-BC-1	RISE GRAND GROUP LTD. SFD 3 10/15/30 144		2.C FE	1,976,760	2,000,000	1,840,164	1,988,078		2,274			3.000	3.135	AO	12,667	60,000	09/10/2020	10/15/2030	2,030,000
832696-AZ-1	JM SMUCKER LLC SJM	0	2.B FE	24,528,109	23,096,000	24,989,410	24,513,158		(14,951)			6.500	6.042	MN	191,825	1,428,115	05/14/2025	11/15/2053	23,846,620
833794-AB-6	Sodexo Inc SWFP 2.718 04/16/31	0	2.A FE	15,658,704	20,100,000	18,261,051	16,738,812		517,168			2.718	6.505	AO	113,816	546,318	10/31/2023	04/16/2031	20,373,159
83444M-AS-0	SOLVENTUM CORP N Y N		2.B FE	101,039	100,000	100,873	101,034		(5)			5.900	5.825	AO	1,000	5,900	12/31/2024	04/30/2054	102,950
835898-AH-0	SOTHEBY'S BID 7.375 10/15/27 144A		4.C FE	1,805,175	1,710,000	1,699,993	1,710,233		2			7.375	7.374	JD	10,509	126,113	01/27/2021	10/15/2027	1,756,942
842400-GY-3	SOUTHERN CAL EDISON EIX 2.95 02/01/51 20		1.G FE	526,327	530,000	324,924	526,741		86			2.950	2.985	FA	6,515	15,635	01/05/2021	02/01/2051	537,818
842434-CY-6	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.75	0	1.D FE	3,029,220	3,000,000	2,980,590	3,029,186		(34)			5.750	5.679	JD	14,375	86,250	11/24/2025	06/01/2053	3,086,250
842434-DA-7	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.6 0	0	1.D FE	4,830,077	4,900,000	4,795,826	4,830,311		234			5.600	5.702	AO	68,600		11/19/2025	04/01/2054	5,037,200
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE	0	1.D FE	8,989,831	9,150,000	9,394,671	8,991,775		1,945			6.000	6.127	JD	24,400	318,725	05/14/2025	06/15/2055	9,424,500
842587-CX-3	SOUTHERN CO SO 4.4 07/01/46		2.A FE	3,354,392	2,854,000	2,407,691	3,276,284		(14,582)			4.400	3.376	JJ	62,788	125,576	03/04/2020	07/01/2046	2,916,788
842587-DL-8	SOUTHERN CO SO 5.7 10/15/32	0	2.A FE	9,989,200	10,000,000	10,583,800	9,991,907		952			5.700	5.715	AO	120,333	570,000	10/03/2022	10/15/2032	10,285,000
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

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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
842587-EB-9	SOUTHERN CO SO 6.375 03/15/2055	0	2.B FE	10,400,000	10,400,000	10,854,272	10,400,000					6.375	6.370	MS	195,217	362,808	02/25/2025	03/15/2055	10,731,500
84265V-AG-0	SOUTHERN COPPER CORP	0	2.A FE	4,934,300	5,300,000	5,068,761	4,940,047		5,747			5.250	5.889	MN	40,965	139,125	07/29/2025	11/08/2042	5,439,125
84265V-AJ-4	SOUTHERN COPPER CORP	0	2.A FE	4,967,938	5,050,000	5,177,614	4,969,463		1,525			5.875	6.016	AO	56,041	148,344	07/21/2025	04/23/2045	5,198,344
8426EP-AE-8	SOUTHERN COMPANY SO 3.15 09/30/51 21A	0	2.A FE	10,427,909	10,500,000	6,807,675	10,434,682		1,616			3.150	3.186	MS	83,606	330,750	09/07/2021	09/30/2051	10,665,375
8426EP-AF-5	SOUTHERN COMPANY SO 5.15 09/15/32	0	2.A FE	4,986,000	5,000,000	5,132,750	4,989,824		1,240			5.150	5.186	MS	75,819	257,500	09/06/2022	09/15/2032	5,128,750
843646-AU-4	SOUTHERN COMPANY SO 4.95 12/15/46		2.A FE	3,766,080	4,000,000	3,567,280	3,783,958		5,469			4.950	5.383	JD	8,800	198,000	07/20/2022	12/15/2046	4,099,000
845011-AD-7	SOUTHWEST GAS CORP SWX 3.18 08/15/51		2.A FE	2,699,660	3,515,000	2,399,093	2,748,978		14,620			3.180	4.618	FA	42,227	111,777	06/01/2022	08/15/2051	3,570,889
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
845743-BS-1	SOUTHWESTERN PUBLIC SERV XEL 4.4 11/15/4	0	1.G FE	1,094,452	1,354,000	1,127,652	1,105,952		5,064			4.400	5.865	MN	7,612	59,576	08/28/2023	11/15/2048	1,383,788
845743-BU-6	SOUTHWESTERN PUBLIC SERV XEL	0	1.G FE	3,498,209	5,195,000	3,427,245	3,506,756		8,547			3.150	5.616	MN	27,274	81,821	09/26/2025	05/01/2050	5,276,821
845743-BX-0	SOUTHWESTERN PUBLIC SERV N Y N	0	1.G FE	17,521,380	17,000,000	17,367,540	17,521,080		(500)			6.000	5.776	JD	85,000	660,000	09/26/2025	06/01/2054	17,510,000
84756N-AG-4	SPECTRA ENERGY PARTNERS ENBCN 4 1/2 03/1		2.B FE	2,223,875	2,500,000	2,108,425	2,248,023		7,381			4.500	5.346	MS	33,125	112,500	07/13/2022	03/15/2045	2,556,250
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	9,218,652	9,245,000	6,240,652	9,221,287		587			3.300	3.315	JD	25,424	305,085	05/13/2021	06/01/2051	9,397,543
85238@-AA-1	STADCO LA LLC STADCO LA LLC	0	2.C PL	57,000,000	57,000,000	40,160,775	57,000,000					3.750	3.750	FMAN	273,125	2,137,500	07/14/2021	05/15/2056	57,534,375
853496-AG-2	STANDARD INDUSTRIES INC BMCAUS 4.375 07/		3.B FE	489,563	525,000	506,470	503,743		4,033			4.375	5.393	JJ	10,591	22,969	03/17/2022	07/15/2030	536,484
854502-AJ-0	STANLEY BLACK & DECKER I SWK 4.85 11/15/	0	2.B FE	16,241,113	18,792,000	16,437,926	16,277,235		35,550			4.850	5.924	MN	116,458	700,631	12/17/2025	11/15/2048	19,247,706
854502-AN-1	STANLEY BLACK & DECKER I SWK 2 3/4 11/15	0	2.B FE	4,155,620	7,000,000	4,154,710	4,206,967		49,581			2.750	5.800	MN	24,597	192,500	12/13/2024	11/15/2050	7,096,250
854502-AT-8	STANLEY BLACK & DECKER I SWK 6 03/06/28	0	2.B FE	4,994,650	5,000,000	5,182,300	4,997,473		1,055			6.000	6.025	MS	95,833	300,000	03/01/2023	03/06/2028	5,150,000
855244-AH-2	STARBUCKS CORP SBUX	0	2.A FE	836,220	1,000,000	831,420	837,465		1,245			4.300	5.692	JD	1,911	21,500	09/26/2025	06/15/2045	1,021,500
855244-AM-1	STARBUCKS CORP N Y N	0	2.A FE	759,400	1,000,000	746,820	760,875		1,475			3.750	5.669	JD	3,125	18,750	09/26/2025	12/01/2047	1,018,750
855244-AS-8	STARBUCKS CORP SBUX 4 1/2 11/15/48	0	2.A FE	15,572,269	17,856,000	14,889,226	15,600,154		19,583			4.500	5.472	MN	102,672	514,260	09/26/2025	11/15/2048	18,257,760
855244-AU-3	STARBUCKS CORP SBUX	0	2.A FE	515,290	623,000	515,215	516,961		1,672			4.450	5.780	FA	10,473	13,862	03/14/2025	08/15/2049	636,862
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION	M	2.A FE	11,785,529	15,733,000	11,041,891	11,948,673		52,452			3.500	5.237	MN	70,361	428,155	12/17/2025	11/15/2050	16,008,328
857473-AE-2	STATE STREET CORP STT 7.35 06/15/26		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
858119-BT-6	STEEL DYNAMICS INC STLD	0	2.B FE	25,285,138	26,000,000	25,886,276	25,297,199		12,061			5.750	5.946	MN	191,028	1,009,125	03/11/2025	05/15/2055	26,747,500
86038A-AA-0	STEWART INFORMATION SERV N Y N	0	2.C FE	1,711,298	2,050,000	1,812,432	1,768,565		38,336			3.600	6.446	MN	9,430	73,800	06/25/2024	11/15/2031	2,086,900
86171#-AA-6	STONE POINT CAPITAL LLC STONE POINT CAPI	0	1.F PL	27,000,000	27,000,000	21,013,749	27,000,000					3.200	3.200	FA	300,000	864,000	02/18/2021	02/26/2036	27,432,000
86765B-AP-4	ENERGY TRANSFER LP ET 5.3 04/01/44	0	2.B FE	6,260,175	7,500,000	6,802,500	6,332,546		31,616			5.300	6.802	AO	99,375	397,500	08/15/2023	04/01/2044	7,698,750
86765K-AK-5	SUNOCO LP SUN 4.625 05/01/2030		3.A FE	2,000,000	2,000,000	1,942,958	2,000,000					4.625	4.625	MN	15,417		11/07/2025	05/01/2030	2,046,250
86960Y-AA-0	SUZANO NETHERLANDS BV	0	2.C FE	5,414,177	5,480,000	5,431,118	5,415,086		908			5.500	5.656	JJ	92,932		11/14/2025	01/15/2036	5,630,700
87020P-AT-4	SWEDBANK AB SWEDA 5.337 09/20/27		1.F FE	200,000	200,000	204,383	200,000					5.337	5.337	MS	2,995	10,674	09/12/2022	09/20/2027	205,337
871607-AG-2	SYNOPSYS INC SNPS	0	2.B FE	3,966,880	4,000,000	3,967,960	3,967,349		469			5.700	5.758	AO	57,000	122,867	03/14/2025	04/01/2055	4,114,000
87162W-AL-4	TD SYNNEX CORP N Y N	0	2.C FE	58,142,960	57,850,000	61,127,839	58,111,628		(24,326)			6.100	6.028	AO	774,387	3,528,850	07/23/2024	04/12/2034	59,614,425

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871829-BD-8	SYSCO CORPORATION SYY 4 1/2 04/01/46		2.B FE	3,636,409	3,995,000	3,431,905	3,666,166		9,047			4.500	5.160	AO	44,944	179,775	07/12/2022	04/01/2046	4,084,888
871829-BJ-5	SYSCO CORPORATION SYY 3.3 02/15/50	0	2.B FE	6,654,645	9,000,000	6,265,890	6,805,756		45,736			3.300	5.062	FA	112,200	297,000	06/28/2022	02/15/2050	9,148,500
871829-BM-8	SYSCO CORPORATION SYY 6.6 04/01/40	0	2.B FE	6,520,577	6,250,000	6,901,188	6,496,084		(11,110)			6.600	6.171	AO	103,125	412,500	08/24/2023	04/01/2040	6,456,250
871829-BN-6	SYSCO CORPORATION SYY		2.B FE	1,056,740	1,000,000	1,098,600	1,056,219		(521)			6.600	6.151	AO	16,500	33,000	05/16/2025	04/01/2050	1,033,000
871829-BR-7	SYSCO CORPORATION SYY 3.15 12/14/51	0	2.B FE	6,298,820	8,000,000	5,332,320	6,401,426		29,887			3.150	4.421	JD	11,900	252,000	05/06/2022	12/14/2051	8,126,000
871829-BT-3	SYSCO CORPORATION SYY 6 01/17/34	0	2.B FE	14,855,550	15,000,000	16,207,950	14,881,312		11,124			6.000	6.126	JJ	410,000	900,000	11/06/2023	01/17/2034	15,450,000
87264A-AZ-8	T-MOBILE USA INC TMUS 4.5 04/15/50		2.A FE	503,436	425,000	350,056	495,426		(1,880)			4.500	3.471	AO	4,038	19,125	06/29/2021	04/15/2050	434,563
87264A-BD-6	T-MOBILE USA INC TMUS 3 3/4 04/15/27	0	2.A FE	4,628,700	5,000,000	4,984,300	4,853,312		106,329			3.750	6.156	AO	39,583	187,500	10/20/2023	04/15/2027	5,093,750
87264A-BL-8	T-MOBILE USA INC TMUS 3 02/15/41	M	2.A FE	47,448,761	48,100,000	35,841,715	47,509,620		30,174			3.000	3.102	FA	545,133	1,443,000	12/27/2023	02/15/2041	48,821,500
87264A-BN-4	T-MOBILE USA INC T-MOBILE USA INC	0	2.A FE	648,570	1,000,000	668,480	661,689		5,776			3.300	5.899	FA	12,467	33,000	08/18/2023	02/15/2051	1,016,500
87264A-CT-0	T-MOBILE USA INC TMUS 3.4 10/15/52 144A	0	2.A FE	9,942,200	10,000,000	6,721,500	9,947,746		1,175			3.400	3.430	AO	71,778	340,000	12/01/2021	10/15/2052	10,170,000
87264A-CV-5	T-MOBILE USA INC TMUS 5.2 01/15/33	0	2.A FE	9,984,100	10,000,000	10,321,500	9,984,100					5.200	5.334	JJ	239,778	520,000	09/12/2022	01/15/2033	10,260,000
87264A-CW-3	T-MOBILE USA INC TMUS 5.65 01/15/53	0	2.A FE	16,192,560	16,750,000	16,192,393	16,211,752		7,980			5.650	5.889	JJ	436,384	946,375	08/10/2023	01/15/2053	17,223,188
87264A-DB-8	T-MOBILE USA INC N Y N		2.A FE	5,563,998	5,700,000	5,592,555	5,564,230		232			5.750	5.925	JJ	151,129		12/16/2025	01/15/2054	5,863,875
87264A-DN-2	T-MOBILE USA INC TMUS 5.25 06/15/2055	0	2.A FE	7,250,400	8,000,000	7,287,760	7,250,829		429			5.250	5.926	JD	18,667		12/12/2025	06/15/2055	8,210,000
872652-AA-0	TPG OPERATING GROUP II N Y N	0	1.G FE	28,989,282	28,500,000	29,759,928	28,940,938		(43,038)			5.875	5.629	MS	539,521	1,674,375	11/19/2024	03/05/2034	29,337,188
87268L-AB-3	TR FINANCE LLC	0	1.G FE	1,234,009	1,250,000	1,295,475	1,234,599		590			5.850	5.979	AO	15,438	73,125	02/25/2025	04/15/2040	1,286,563
874054-AN-9	TAKE TWO INTERACTIVE SOFTWARE TTWO		2.B FE	6,291,124	6,025,000	6,288,232	6,285,293		(5,831)			5.600	4.968	JD	17,807	168,700	09/26/2025	06/12/2034	6,193,700
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49		1.G FE	161,414	200,000	167,559	161,953		539			4.450	5.967	JD	396	8,900	04/14/2025	06/15/2049	204,450
875127-BN-1	TAMPA ELECTRIC CO TE		1.G FE	3,080,918	3,040,000	3,082,682	3,080,110		(809)			5.150	4.969	MS	52,187		09/26/2025	03/01/2035	3,118,280
87612G-AA-9	TARGA RESOURCES CORP TRGP 4.2 02/01/33	0	2.B FE	748,613	750,000	718,020	748,996		119			4.200	4.222	FA	13,125	31,500	03/23/2022	02/01/2033	765,750
87612G-AC-5	TARGA RESOURCES CORP TRGP 6 1/8 03/15/33	0	2.B FE	3,994,320	4,000,000	4,278,720	3,995,311		504			6.125	6.145	MS	72,139	245,000	01/03/2023	03/15/2033	4,122,500
87612G-AD-3	TARGA RESOURCES CORP TRGP 6 1/2 02/15/53	0	2.B FE	10,401,900	10,000,000	10,421,260	10,398,022		(3,878)			6.500	6.193	FA	245,556	325,000	03/14/2025	02/15/2053	10,325,000
87612G-AF-8	TARGA RESOURCES CORP TRGP 6 1/2 03/30/34	0	2.B FE	7,945,946	7,950,000	8,676,535	7,946,018		72			6.500	6.508	MS	130,623	516,750	11/06/2023	03/30/2034	8,208,375
87612G-AN-1	TARGA RESOURCES CORP TRGP	0	2.B FE	30,932,110	31,000,000	30,805,289	30,941,323		9,213			6.125	6.139	MN	242,618	1,360,771	02/24/2025	05/15/2055	31,949,375
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0	0	3.C FE	1,440,524	1,437,000	1,426,769	1,436,768		1,355			6.125	6.225	MS	29,339	88,016	03/17/2022	03/01/2026	1,481,008
882384-A#-7	ENBRIDGE INC TEXAS EASTERN TRANSMISSION	0	1.G PL	5,000,000	5,000,000	5,253,510	5,000,000					6.200	6.200	JD	21,528	310,000	10/13/2022	12/06/2032	5,155,000
883203-CE-9	TEXTRON INC TXT	RA	2.B FE	10,388,690	10,065,000	10,425,931	10,383,460		(5,230)			5.500	5.072	MN	70,735	418,257	09/26/2025	05/15/2035	10,341,788
883556-CY-6	THERMO FISHER SCIENTIFIC TMO 5.404 08/10		1.G FE	265,000	265,000	266,990	265,000					5.404	5.404	FA	5,609	14,321	08/07/2023	08/10/2043	272,160
88579E-AC-9	3M COMPANY MMM 5.7 03/15/37	0	1.G FE	4,139,410	4,000,000	4,211,800	4,118,310		(7,545)			5.700	5.346	MS	67,133	228,000	12/30/2022	03/15/2037	4,114,000
88579Y-AH-4	3M CO MMM	0	1.G FE	6,096,074	7,486,000	6,052,057	6,107,631		11,557			3.875	5.472	JD	12,893	145,041	09/26/2025	06/15/2044	7,631,041
88579Y-AW-1	3M CO MMM	0	1.G FE	4,213,964	5,986,000	4,139,678	4,225,702		11,737			3.125	5.526	MS	53,001		09/26/2025	09/19/2046	6,079,531
89055F-AB-9	TOPBUILD CORP BLD 3.625 03/15/29 144A	0	3.B FE	168,219	175,000	169,482	171,688		945			3.625	4.263	MS	1,868	6,344	02/09/2022	03/15/2029	178,172

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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
89055F-AC-7	TOPBUILD CORP BLD 4.125 02/15/32 144A		3.B FE	4,000,000	4,000,000	3,798,932	4,000,000					4.125	4.122	FA	62,333	165,000	09/28/2021	02/15/2032	4,082,500
891027-AS-3	GLOBE LIFE INC GL 4.55 09/15/28	0	2.A FE	996,370	1,000,000	1,009,080	998,843		393			4.550	4.596	MS	13,397	45,500	09/25/2018	09/15/2028	1,022,750
89417E-AR-0	TRAVELERS COS INC TRV 3.05 06/08/51	0	1.F FE	35,371,058	35,475,000	23,491,190	35,381,444		2,400			3.050	3.065	JD	69,127	1,081,988	06/03/2021	06/08/2051	36,015,994
896239-AE-0	TRIMBLE INC TRMB 6.1 03/15/33	0	2.C FE	6,539,717	6,550,000	7,052,647	6,541,933		868			6.100	6.121	MS	117,645	399,550	02/23/2023	03/15/2033	6,749,775
89787E-AA-9	CUNA MUTUAL HOLDING CO CUNAMU 4.625 04/1	0	2.B FE	36,732,120	37,000,000	35,667,963	36,818,626		24,256			4.625	4.716	AO	361,264	1,711,250	03/22/2022	04/15/2032	37,855,625
89788M-AK-8	TRUIST FINANCIAL CORP TFC 6.123 10/28/33		2.A FE	15,000,000	15,000,000	16,207,650	15,000,000					6.123	5.727	AO	160,729	918,450	10/26/2022	10/28/2033	15,471,000
89788M-AM-4	TRUIST FINANCIAL CORP TFC 5.122 01/26/34	0	1.G FE	10,098,200	10,000,000	10,188,800	10,074,285		(8,525)			5.122	4.996	JJ	220,531	512,200	01/25/2023	01/26/2034	10,149,040
898813-AS-9	FORTIS INC FTSCN 1 1/2 08/01/30	0	1.G FE	2,622,553	3,486,000	3,099,507	2,864,330		114,664			1.500	6.010	FA	21,788	52,290	10/24/2023	08/01/2030	3,512,145
898813-AT-7	FORTIS INC FTSCN 3.25 05/01/51		1.G FE	9,899,799	10,000,000	6,670,400	9,909,581		2,252			3.250	3.303	MN	54,167	325,000	05/10/2021	05/01/2051	10,162,500
898813-AV-2	FORTIS INC FTSCN 5 1/2 04/15/53	0	1.G FE	3,988,840	4,000,000	3,835,920	3,988,981		133			5.500	5.520	AO	46,444	220,000	02/13/2023	04/15/2053	4,110,000
901928-AA-9	200 PARK FUNDING TRUST MET	0	1.G FE	2,000,000	2,000,000	1,989,338	2,000,000					5.740	5.740	FA	43,369	51,341	02/25/2025	02/15/2055	2,057,400
902494-AY-9	TYSON FOODS INC TSN 5.15 08/15/44	0	2.B FE	9,719,953	10,667,000	9,989,966	9,760,970		26,174			5.150	5.908	FA	207,532	549,351	08/07/2024	08/15/2044	10,941,675
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47	0	2.B FE	1,582,580	2,000,000	1,716,820	1,596,977		8,764			4.550	6.273	JD	7,331	91,000	04/30/2024	06/02/2047	2,045,500
902494-BM-4	TYSON FOODS INC N Y N	0	2.B FE	3,793,046	3,800,000	4,006,302	3,794,085		551			5.700	5.724	MS	63,777	216,600	02/28/2024	03/15/2034	3,908,300
90353T-AQ-3	UBER TECHNOLOGIES INC N Y N	0	2.A FE	2,902,680	3,000,000	2,861,010	2,902,900		220			5.350	5.577	MS	47,258		11/25/2025	09/15/2054	3,080,250
906548-CU-4	UNION ELECTRIC CO AEE 3.9 04/01/52		1.F FE	94,766	95,000	72,698	94,783		5			3.900	3.914	AO	926	3,705	03/21/2022	04/01/2052	96,853
907818-EB-0	UNION PACIFIC CORP UNP 3 3/8 02/01/35	0	1.G FE	2,335,345	2,728,000	2,463,138	2,412,230		26,917			3.375	4.974	FA	38,363	92,070	12/30/2022	02/01/2035	2,774,035
907818-FT-0	UNION PACIFIC CORP UNP 3.2 05/20/41	M	1.G FE	49,985,500	50,000,000	39,193,500	49,988,079		591			3.200	3.202	MN	182,222	1,600,000	05/17/2021	05/20/2041	50,800,000
907818-FW-3	UNION PACIFIC CORP UNP 2.95 03/10/52		1.G FE	179,964	180,000	115,223	179,967		1			2.950	2.951	MS	1,637	5,310	09/07/2021	03/10/2052	182,655
907818-FY-9	UNION PACIFIC CORP UNP 3.375 02/14/42	0	1.G FE	13,050,672	13,000,000	10,223,460	13,042,968		(2,080)			3.375	3.348	FA	166,969	438,750	02/10/2022	02/14/2042	13,219,375
907818-GA-0	UNION PACIFIC CORP UNP 3.85 02/14/72		1.G FE	24,934	25,000	17,381	24,936		1			3.850	3.862	FA	366	963	02/09/2022	02/14/2072	25,481
907818-GB-8	UNION PACIFIC CORP UNP 4 1/2 01/20/33	0	1.G FE	3,927,620	4,000,000	4,038,480	3,945,788		6,340			4.500	4.728	JJ	80,500	180,000	12/30/2022	01/20/2033	4,090,000
911312-CE-4	UNITED PARCEL SERVICE INC UPS	0	1.F FE	3,921,640	4,000,000	3,887,600	3,922,855		1,215			5.500	5.637	MN	23,833	220,000	03/14/2025	05/22/2054	4,110,000
911312-CK-0	UNITED PARCEL SERVICE INC	0	1.F FE	6,313,725	6,100,000	6,296,542	6,313,417		(308)			5.950	5.701	MN	47,385	2,975	11/20/2025	05/14/2055	6,281,475
911365-BQ-6	UNITED RENTALS NORTH AM 144A N Y Y		2.C FE	4,163,950	4,200,000	4,314,912	4,173,669		5,712			6.000	6.181	JD	11,200	252,000	04/26/2024	12/15/2029	4,326,000
91159H-JG-6	US BANCORP 2.677% 27 JAN 33 USB 4.967 07	0	1.G FE	5,090,000	5,090,000	5,128,226	5,090,000					4.967	4.660	JJ	111,662	252,820	07/19/2022	07/22/2033	5,244,991
91159H-JJ-0	US BANCORP 2.677% 27 JAN 33 USB 5.85 10/	0	1.G FE	22,000,000	22,000,000	23,560,020	22,000,000					5.850	5.476	AO	250,250	1,287,000	10/18/2022	10/21/2033	22,667,700
913017-BS-7	RTX CORP RTX 5.7 04/15/40	0	2.A FE	17,558,918	13,954,000	14,612,350	16,898,022		(159,721)			5.700	3.739	AO	167,913	795,378	12/27/2023	04/15/2040	14,351,689
91324P-DV-1	UNITEDHEALTH GROUP INC UNH 3.875 08/15/5		1.F FE	474,648	405,000	290,705	469,898		(1,111)			3.875	3.098	FA	5,929	15,694	06/22/2021	08/15/2059	412,847
91324P-EE-8	UNITEDHEALTH GROUP INC UNH 3.05 05/15/41	M	1.F FE	27,879,600	28,000,000	21,229,600	27,901,213		4,959			3.050	3.079	MN	109,122	854,000	05/17/2021	05/15/2041	28,427,000
91324P-ER-9	UNITEDHEALTH GROUP INC UNH 5.35 02/15/33	0	1.F FE	5,562,761	5,333,000	5,556,239	5,528,174		(23,427)			5.350	4.721	FA	107,786	285,316	12/30/2022	02/15/2033	5,475,658
91324P-FL-1	UNITEDHEALTH GROUP INC		1.F FE	47,060	50,000	49,212	47,077		18			5.625	6.058	JJ	1,297		07/17/2025	07/15/2054	51,406

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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
914453-AA-3	UNIVERSITY OF MIAMI UNVMIA 4.063 04/01/5		1.G FE	67,000	67,000	53,826	67,000					4.063	4.063	A0	681	2,722	03/31/2022	04/01/2052	17,090
91913Y-AE-0	VALERO ENERGY CORPORATION VLO 7.5 04/15/	0	2.B FE	694,475	500,000	572,355	625,626		(17,850)			7.500	3.075	A0	7,917	37,500	12/15/2021	04/15/2032	518,750
91913Y-AL-4	VALERO ENERGY CORPORATION VLO 6.625 06/1	M	2.B FE	38,851,528	30,850,000	33,969,861	37,113,287		(422,205)			6.625	4.335	JD	90,836	2,043,813	01/11/2023	06/15/2037	31,871,906
91913Y-AP-5	VALERO ENERGY CORPORATION VLO 10.5 03/15	0	2.B FE	2,629,078	1,525,000	2,163,579	2,374,256		(45,295)			10.500	4.768	MS	47,148	160,125	08/26/2019	03/15/2039	1,605,063
91913Y-BC-3	VALERO ENERGY CORPORATION VLO 2.8 12/01/	0	2.B FE	2,966,689	3,050,000	2,779,313	2,997,045		8,023			2.800	3.124	JD	7,117	85,400	01/18/2022	12/01/2031	3,092,700
91913Y-BD-1	VALERO ENERGY CORPORATION VALERO ENERGY	0	2.B FE	8,907,415	11,500,000	7,960,415	9,058,573		44,305			3.650	5.142	JD	34,979	419,750	05/13/2022	12/01/2051	11,709,875
91913Y-BE-9	VALERO ENERGY CORPORATION VLO 4 06/01/52	0	2.B FE	8,811,831	9,000,000	6,634,008	8,824,704		3,613			4.000	4.122	JD	30,000	360,000	02/03/2022	06/01/2052	9,180,000
92338C-AF-0	VERALTO CORP VLTO	0	2.B FE	4,041,400	4,000,000	4,174,680	4,037,450		(3,634)			5.450	5.301	MS	62,372	218,000	11/19/2024	09/18/2033	4,109,000
92343V-CQ-5	VERIZON COMMUNICATIONS VZ 4.4 11/01/34	0	2.A FE	3,700,080	4,000,000	3,859,280	3,759,802		20,890			4.400	5.259	MN	29,333	176,000	12/30/2022	11/01/2034	4,088,000
92343V-DR-2	VERIZON COMMUNICATIONS VZ 4.812 03/15/39	0	2.A FE	9,044,500	10,000,000	9,490,200	9,140,426		42,531			4.812	5.750	MS	141,687	481,200	08/29/2023	03/15/2039	10,240,600
92343V-FT-6	VERIZON COMMUNICATIONS VZ 2.65 11/20/40		2.A FE	3,769,560	4,000,000	2,854,960	3,812,029		9,850			2.650	3.045	MN	12,072	106,000	06/15/2021	11/20/2040	4,053,000
92343V-GC-2	VERIZON COMMUNICATIONS VZ 3.7 03/22/61		2.A FE	500,789	470,000	318,393	498,971		(432)			3.700	3.396	MS	4,782	17,390	08/20/2021	03/22/2061	478,695
92343V-GK-4	VERIZON COMMUNICATIONS VZ 3.4 03/22/41	M	2.A FE	25,984,920	26,000,000	20,358,520	25,987,656		610			3.400	3.404	MS	243,100	884,000	03/11/2021	03/22/2041	26,442,000
92343V-GW-8	VERIZON COMMUNICATIONS N Y N	0	2.A FE	3,871,120	4,000,000	3,840,200	3,872,723		1,603			5.500	5.729	FA	78,222	110,000	03/14/2025	02/23/2054	4,110,000
92343V-HJ-6	VERIZON COMMUNICATIONS INC VZ 5.875 11/3	0	2.A FE	24,953,658	25,000,000	24,700,000	24,953,661		3			5.875	5.888	MN	150,955		11/13/2025	11/30/2055	25,734,375
92345Y-AG-1	VERISK ANALYTICS INC VRSK 3.625 05/15/50	RA	2.B FE	25,106,310	26,500,000	19,121,340	25,208,054		27,735			3.625	3.925	MN	122,747	960,625	06/06/2022	05/15/2050	26,980,313
92345Y-AJ-5	VERISK ANALYTICS INC VRSK		2.B FE	2,086,638	2,026,000	2,074,340	2,085,328		(1,310)			5.250	4.823	JD	7,682	53,183	09/26/2025	06/05/2034	2,079,183
92345Y-AL-0	VERISK ANALYTICS INC VRSK		2.B FE	16,784,129	16,494,000	16,785,119	16,778,119		(6,010)			5.250	5.014	MS	254,970		09/26/2025	03/15/2035	16,926,968
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37	0	2.A FE	6,561,900	6,000,000	6,448,020	6,478,301		(30,453)			6.000	5.069	MN	46,000	360,000	02/07/2023	05/15/2037	6,180,000
927804-FE-9	VIRGINIA ELEC & POWER CO D 6.35 11/30/37	0	2.A FE	5,592,300	5,000,000	5,489,550	5,530,733		(31,608)			6.350	5.147	MN	27,340	317,500	12/27/2023	11/30/2037	5,158,750
927804-GJ-7	VIRGINIA ELEC & POWER CO VIRGINIA ELECTR		1.G FE	120,149	130,000	109,733	120,283		85			4.625	5.132	MN	768	4,856	07/17/2025	05/15/2052	133,006
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N	0	1.G FE	3,020,406	3,100,000	2,953,711	3,020,638		210			5.450	5.635	A0	42,238	5,450	11/25/2025	04/01/2053	3,184,475
927804-GM-0	VIRGINIA ELEC & POWER CO D 5.3 08/15/33		1.G FE	46,469	50,000	51,906	47,083		291			5.300	6.275	FA	1,001	2,650	10/27/2023	08/15/2033	51,325
927804-GP-3	VIRGINIA ELEC & POWER CO D		1.G FE	4,365,887	4,318,000	4,369,600	4,364,939		(948)			5.000	4.835	JJ	99,554		09/26/2025	01/15/2034	4,425,950
927804-GQ-1	VIRGINIA ELEC & POWER CO N Y N	0	1.G FE	3,989,840	4,000,000	3,750,040	3,990,182		148			5.350	5.367	JJ	98,678	214,000	01/02/2024	01/15/2054	4,107,000
927804-GR-9	VIRGINIA ELEC & POWER CO D		1.G FE	3,583,453	3,536,000	3,580,200	3,582,477		(976)			5.050	4.861	FA	67,459		09/26/2025	08/15/2034	3,625,284
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N		1.G FE	68,597	70,000	68,149	68,615		17			5.550	5.691	FA	1,468	2,507	02/21/2025	08/15/2054	71,943
927804-GU-2	VIRGINIA ELEC & POWER CO D		1.G FE	47,530	50,000	48,955	47,556		27			5.650	6.007	MS	832	1,491	04/14/2025	03/15/2055	51,413
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC		1.F PL	7,863,676	7,863,676	5,738,526	7,863,676					2.570	2.612	MJSD	561	202,097	11/19/2020	10/14/2049	101,738
929160-AZ-2	VULCAN MATERIALS CO VMC 3 1/2 06/01/30	0	2.B FE	4,625,310	5,300,000	5,134,057	4,878,065		82,181			3.500	5.558	JD	15,458	185,500	09/22/2022	06/01/2030	5,392,750
929160-BD-0	VULCAN MATERIALS COMPANY VMC	0	2.A FE	7,163,788	7,500,000	7,467,450	7,167,593		3,805			5.700	6.025	JD	35,625	440,563	04/21/2025	12/01/2054	7,713,750
92940P-AD-6	WESTROCK CO WRK 4.9 03/15/29	0	2.B FE	1,669,469	1,735,000	1,766,664	1,698,838		10,034			4.900	5.620	MS	25,032	85,015	11/30/2022	03/15/2029	1,777,508
92940P-AG-9	WESTROCK CO WRK 3 06/15/33	0	2.B FE	2,763,455	3,250,000	2,896,075	2,887,899		39,360			3.000	4.789	JD	4,333	97,500	08/31/2022	06/15/2033	3,298,750
929566-AL-1	WABASH NATIONAL CORPORATION WNC 4.5 10/1	0	4.C FE	1,206,250	1,250,000	1,169,133	1,230,045		6,501			4.500	5.122	A0	11,875	56,250	01/28/2022	10/15/2028	1,278,125

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
94973V-AY-3	ANTHEM INC ELV 4.625 05/15/42		2.A FE	2,047,705	1,705,000	1,534,108	1,980,754		(12,485)			4.625	3.335	MN	10,076	78,856	03/10/2020	05/15/2042	1,744,428
949746-SW-2	WELLS FARGO WFC 0.3 07/26/53		2.A FE	13,411,000	50,000,000	12,255,500	16,993,238		596,178			0.300	4.500	JUL	64,583	150,000	03/07/2019	07/26/2053	50,150,000
94974B-GE-4	WELLS FARGO & COMPANY MTN N N	0	2.B FE	20,341,710	23,000,000	20,153,980	20,431,610		75,169			4.650	5.618	MN	169,338	1,069,500	10/23/2024	11/04/2044	23,534,750
94974B-GQ-7	WELLS FARGO & COMPANY WFC	0	2.B FE	557,003	635,000	571,576	558,622		1,619			4.900	5.939	MN	3,803	31,115	03/14/2025	11/17/2045	650,558
94974B-GT-1	WELLS FARGO & COMPANY WFC	0	2.B FE	20,142,436	23,979,000	20,034,934	20,244,698		92,772			4.400	5.698	JD	49,823	1,055,076	01/23/2025	06/14/2046	24,506,538
94974B-GU-8	WELLS FARGO & COMPANY WFC	0	2.B FE	8,537,400	10,000,000	8,786,600	8,567,349		29,949			4.750	5.956	JD	31,667	475,000	03/14/2025	12/07/2046	10,237,500
95000U-2F-9	WELLS FARGO & COMPANY WFC		1.E FE	4,225,796	4,257,000	4,239,929	4,242,797		17,000			3.196	4.782	JD	5,291	68,027	09/26/2025	06/17/2027	4,314,492
95000U-2M-4	WELLS FARGO & COMPANY WFC V5.013 04/04/5	0	2.A FE	15,774,951	13,378,000	12,225,619	15,504,014		(62,225)			5.013	3.933	AO	162,071	670,639	03/14/2025	04/04/2051	14,003,778
95000U-2Z-5	WELLS FARGO & COMPANY WFC	0	2.A FE	911,056	1,077,000	926,759	913,064		2,008			4.611	5.719	AO	9,104	49,660	03/14/2025	04/25/2053	1,101,830
95000U-3H-4	WELLS FARGO & COMPANY WFC 6.491 10/23/34		1.E FE	1,110,290	1,000,000	1,106,940	1,107,435		(2,855)			6.491	4.824	AO	12,261	32,455	09/26/2025	10/23/2034	1,032,455
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY WVUHOG 4		1.F FE	512,584	400,000	344,089	498,269		(3,003)			4.924	3.335	JD	1,641	19,696	11/24/2020	06/01/2048	409,848
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15	0	1.F FE	4,100,627	4,000,000	4,178,520	4,076,608		(8,028)			5.750	5.437	JJ	106,056	230,000	10/03/2022	07/15/2033	4,115,000
96145D-AH-8	WRKCO INC WRK 4 03/15/28	0	2.B FE	2,237,963	2,375,000	2,368,920	2,313,244		25,771			4.000	5.265	MS	27,972	95,000	12/01/2022	03/15/2028	2,422,500
962166-BY-9	WEYERHAEUSER COMPANY WY 4 04/15/30	0	2.B FE	3,692,120	4,000,000	3,945,120	3,805,700		39,409			4.000	5.281	AO	33,778	160,000	12/19/2022	04/15/2030	4,080,000
962166-CA-0	WEYERHAEUSER COMPANY WY 3.375 03/09/33	0	2.B FE	1,434,038	1,500,000	1,373,145	1,451,676		5,523			3.375	3.881	MS	15,750	50,625	08/31/2022	03/09/2033	1,525,313
962166-CB-8	WEYERHAEUSER COMPANY WY 4 03/09/52	0	2.B FE	3,930,640	4,000,000	3,085,720	3,935,518		1,353			4.000	4.101	MS	49,778	160,000	02/23/2022	03/09/2052	4,080,000
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46	0	3.A FE	5,763,749	6,900,000	5,180,996	5,825,813		26,770			4.500	5.810	JD	25,875	310,500	04/09/2024	06/01/2046	7,055,250
963320-AX-4	WHIRLPOOL CORP WHR 4.6 05/15/50		3.A FE	9,714,933	9,700,000	7,130,974	9,712,619		(485)			4.600	4.589	MN	57,014	446,200	06/04/2020	05/15/2050	9,923,100
963320-AZ-9	WHIRLPOOL CORP WHIRLPOOL CORPORATION	0	3.A FE	6,240,843	6,300,000	5,708,039	6,259,179		5,359			4.700	4.819	MN	38,658	296,100	05/02/2022	05/14/2032	6,448,050
963320-BA-3	WHIRLPOOL CORP WHR 5 1/2 03/01/33	0	3.A FE	9,991,400	10,000,000	9,263,200	9,993,544		717			5.500	5.511	MS	183,333	550,000	02/14/2023	03/01/2033	10,275,000
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	0	2.C FE	45,933,657	46,000,000	47,567,450	45,946,990		9,379			5.950	5.967	MS	691,853	3,155,153	07/25/2024	09/30/2034	47,368,500
96950F-AF-1	WILLIAMS COMPANIES INC WMB 6.3 04/15/40		2.B FE	496,520	380,000	409,347	474,051		(4,796)			6.300	4.008	AO	5,054	23,940	12/17/2020	04/15/2040	391,970
970648-AH-4	WILLIS NORTH AMERICA INC WTW 5.05 09/15/	M	2.A FE	13,653,220	14,000,000	12,566,820	13,658,492		1,059			5.050	5.231	MS	208,172	555,500	12/17/2025	09/15/2048	14,353,500
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	0	2.A FE	7,038,750	9,385,000	6,958,321	7,044,121		5,371			3.875	5.829	MS	107,080		11/20/2025	09/15/2049	9,566,834
970648-AN-1	WILLIS NORTH AMERICA INC N Y N	0	2.A FE	12,144,018	12,385,000	12,362,831	12,150,701		3,598			5.900	6.039	MS	235,453	494,715	12/01/2025	03/05/2054	12,750,358
973244-AA-4	WINDFALL MINING GROUP		2.C FE	1,856,400	1,800,000	1,877,256	1,854,343		(2,057)			5.854	5.270	MN	14,050	52,686	09/17/2025	05/13/2032	1,852,686
97650W-AG-3	WINTRUST FINANCIAL CORPORATION WTFC 4.85	0	2.A FE	10,178,669	11,209,000	11,151,162	10,178,669					4.850	6.091	JD	37,753	543,637	06/03/2019	06/06/2029	11,480,818
976826-BE-6	WISCONSIN POWER & LIGHT N N N	0	2.A FE	3,175,047	2,915,000	3,193,557	3,158,496		(14,608)			6.375	5.398	FA	70,203	185,831	11/07/2024	08/15/2037	3,007,916
978097-AG-8	WOLVERINE WORLD WIDE INC WWW 4 08/15/29	0	4.C FE	694,500	700,000	647,046	697,152		710			4.000	4.122	FA	10,578	28,000	01/07/2022	08/15/2029	714,000
98105H-AG-5	WOORI BANK SERIES REGS		2.B FE	562,313	560,000	572,438	561,577		(552)			5.125	5.008	FA	11,560	28,700	08/20/2024	08/06/2028	574,350
98389B-BA-7	XCEL ENERGY INC XEL 5.45 08/15/33	0	2.A FE	9,986,700	10,000,000	10,322,100	9,989,480		1,087			5.450	5.467	FA	205,889	545,000	07/31/2023	08/15/2033	10,272,500
98389B-BB-5	NORTHERN STATES PWR-MINN XEL		2.A FE	11,755,142	11,407,000	11,761,986	11,746,740		(8,401)			5.500	5.052	MS	184,730		09/26/2025	03/15/2034	11,720,693
98389B-BE-9	NORTHERN STATES PWR-MINN XEL		2.A FE	38,158,678	36,869,000	38,180,430	38,132,829		(25,848)			5.600	5.131	AO	435,874	1,169,976	09/26/2025	04/15/2035	37,901,332
BGH8NV-8Z-0	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	8,000,000	8,000,000	8,393,232	8,000,000					6.790	6.790	JAJO	117,693	543,200	10/04/2023	10/13/2036	8,135,800
BGH8RD-LQ-1	CLIFFWATER CORPORATE LENDING F CLIFFWATE	0	1.C PL	21,000,000	21,000,000	23,197,503	21,000,000					7.400	7.400	JJ	694,983	1,554,000	11/17/2023	01/20/2034	21,777,000

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
BGH93G-1N-7	BLUE OWL GP STAKES III BGS	0	1.B PL	4,000,000	4,000,000	4,125,808	4,000,000					6.400	6.419	MJSD	64,711	256,000	05/22/2024	06/10/2031	4,049,778
BGH949-LN-0	U-HAUL HOLDING CO UHAL	0	2.B PL	26,500,000	26,500,000	27,310,211	26,500,000					6.000	6.000	FA	574,167	1,590,000	06/03/2024	08/21/2035	27,295,000
BGH949-LP-5	U-HAUL HOLDING CO UHAL	0	2.B PL	6,000,000	6,000,000	6,202,332	6,000,000					5.950	5.950	FA	128,917	357,000	06/03/2024	08/21/2034	6,178,500
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH	0	2.B PL	7,448,000	7,448,000	7,559,951	7,448,000					5.980	5.976	JJ	202,900	444,153	06/18/2024	07/17/2034	510,367
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	25,000,000	25,000,000	26,103,300	25,000,000					6.400	6.400	FA	604,444	1,600,000	06/28/2024	08/15/2031	25,800,000
BGH96K-JS-5	CLIFFWATER CORPORATE LENDING F CCLFX		1.C PL	10,000,000	10,000,000	10,395,570	10,000,000					6.510	6.510	FA	245,933	651,000	06/28/2024	08/15/2036	10,325,500
BGH998-B2-4	HOPE GAS HOLDINGS LLC HOPEGA	0	2.C PL	6,000,000	6,000,000	6,096,606	6,000,000					5.990	5.990	MS	119,800	362,395	08/14/2024	09/01/2033	6,179,700
BGH998-B3-2	HOPE GAS HOLDINGS LLC HOPEGA	0	2.C PL	4,000,000	4,000,000	4,064,404	4,000,000					5.990	5.990	MS	79,867	241,597	08/14/2024	09/01/2033	4,119,800
BGH99T-D4-2	HOPE GAS HOLDINGS LLC HOPEGA	0	2.C PL	2,200,000	2,200,000	2,229,139	2,200,000					6.120	6.120	MS	44,880	135,762	08/14/2024	09/01/2035	2,267,320
BGH9ED-3A-8	DELOITTE LLP/UNITED KINGDOM DELOIT	0	1.F	14,000,000	14,000,000	13,965,056	14,000,000					5.790	5.790	JJ	340,002	405,300	10/30/2024	01/30/2040	14,405,300
BGH9ED-3B-6	DELOITTE LLP/UNITED KINGDOM DELOIT	0	1.F	48,000,000	48,000,000	47,153,808	48,000,000					5.970	5.970	JJ	1,201,960	1,432,800	10/30/2024	01/30/2045	49,432,800
BGH9G4-8V-5	CEAMER FINANCE III LLC CEAMER	0	2.B PL	12,553,284	12,553,284	12,931,464	12,553,284					6.790	6.797	MN	104,178	691,985	11/22/2024	11/15/2039	12,979,468
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C PL	8,000,000	8,000,000	8,098,024	8,000,000					6.180	6.180	JJ	227,973	247,200	12/10/2024	01/15/2037	8,247,200
BGH9KB-89-3	WAWA INC	0	2.A PL	10,000,000	10,000,000	10,273,590	10,000,000					6.010	6.010	MS	156,928	300,500	01/17/2025	03/27/2040	10,300,500
BGH9KB-8A-0	WAWA INC	0	2.A PL	6,000,000	6,000,000	6,048,492	6,000,000					6.160	6.160	MS	96,507	184,800	01/17/2025	03/27/2045	6,184,800
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQII	0	2.B FE	12,000,000	12,000,000	12,179,484	12,000,000					6.170	6.170	JD	372,257	137,797	03/27/2025	12/31/2039	12,000,000
BGHA72-CF-6	BLUE CROSS & BLUE SHIELD OF FL BCBSF		1.E Z	5,000,000	5,000,000	4,924,140	5,000,000					5.440	5.440	MS	68,756		09/16/2025	09/30/2035	5,136,000
BGHA7C-L3-1	CONSOLIDATED EDISON INC ED		1.G Z	8,000,000	8,000,000	7,793,736	8,000,000					5.990	5.990	AO	121,131		09/16/2025	10/01/2055	8,239,600
BGHA8Y-TY-6	AIRTRAX INC AITX		2.C PL	2,100,000	2,100,000	2,084,712	2,100,000					6.000	6.000	AO	23,800		10/01/2025	10/23/2035	2,163,000
BGHA9J-AB-8	HARMONI TOWERS LLC HARTO		2.A PL	12,400,000	12,400,000	12,386,199	12,400,000					5.220	5.220	AO	109,678		10/08/2025	10/30/2030	12,723,640
BGHAAE-Y7-0	CORVIAS MILITARY LIVING LLC CORVDS	0	1.C	17,000,000	17,000,000	16,841,254	17,000,000					8.000	8.000	JD	102,000		11/24/2025	01/01/2049	17,680,000
BGHAET-AS-3	CEAMER FINANCE IV LLC CREAM		2.B Z	12,000,000	12,000,000	12,000,000	12,000,000					6.280	6.262	MN	87,925		11/24/2025	12/15/2040	12,376,800
BGHAG1-VZ-3	CLIFFWATER CORPORATE LENDING F CCLFX	0	1.C Z	38,000,000	38,000,000	37,728,680	38,000,000					5.870	5.866	MS	55,765		12/10/2025	12/22/2035	39,115,300
BGHAG4-FU-6	TOREADOR HOLDINGS LLC TOREADOR	0	1.G Z	9,000,000	9,000,000	9,000,000	9,000,000					5.890	5.926	MJSD	1,472		12/15/2025	10/31/2043	2,560,575
C86068-AC-4	ST MARYS CEMENT INC	0	2.B FE	7,390,220	7,240,000	7,472,549	7,387,340		(2,880)			5.750	5.439	AO	102,919	139,150	11/14/2025	04/02/2034	7,448,150
C8665*-AC-0	TFI INTERNATIONAL INC TFI INTERNATIONAL		2.B PL	14,000,000	14,000,000	12,758,144	14,000,000					3.250	3.250	JAJO	108,694	455,000	10/23/2020	01/05/2031	14,113,750
C8665*-AD-8	TFI INTERNATIONAL INC TFI INTERNATIONAL		2.B PL	16,500,000	16,500,000	14,243,559	16,500,000					3.350	3.350	JAJO	132,046	552,750	10/23/2020	01/05/2033	16,638,188
C8665*-AU-0	TFI INTERNATIONAL INC TFI INTERNATIONAL	0	2.B PL	16,000,000	16,000,000	16,779,392	16,000,000					7.110	7.110	JAJO	246,480	1,137,600	10/04/2023	10/13/2043	16,284,400
C97750-AA-8	WINDFALL MINIMG GROUP	0	2.C FE	3,643,750	3,500,000	3,650,220	3,640,720		(3,030)			5.854	5.105	MN	27,319	29,270	11/17/2025	05/13/2032	3,602,445
E90508-AA-5	TERMOCANDELARIA POWER		3.B FE	513,500	500,000	516,180	512,119		(1,381)			7.750	7.224	MS	11,194	38,750	02/26/2025	09/17/2031	519,375
G0399B-AB-3	ANTOFAGASTA PLC REGS	0	2.B FE	7,415,415	7,080,000	7,590,468	7,402,408		(13,007)			6.250	5.544	MN	72,521	221,250	07/30/2025	05/02/2034	7,301,250
G0399B-AC-1	ANTOFAGASTA PLC	0	2.B FE	3,783,200	3,720,000	3,816,385	3,782,716		(483)			5.625	5.392	MS	65,100		11/17/2025	09/09/2035	3,824,625
G3705Q-AE-7	GACI FIRST INVESTMENT	0	1.E FE	19,807,550	23,000,000	20,416,180	19,827,934		20,384			5.125	6.180	FA	448,580	589,375	07/30/2025	02/14/2053	23,589,375
G59669-AC-8	Meituan MEITUA 3.05 10/28/30		1.G FE	1,127,000	1,400,000	1,305,916	1,198,120		34,523			3.050	6.588	AO	7,473	42,700	11/09/2023	10/28/2030	1,421,350
G77349-AA-9	SNB FUNDING LTD		2.B FE	6,068,700	5,900,000	6,069,979	6,063,953		(4,747)			6.000	5.295	JD	6,883	177,000	11/17/2025	06/24/2035	6,068,710
L2848U-AA-0	EIG PEARL HOLDINGS SARL	0	1.E FE	14,646,125	18,550,000	15,642,844	14,686,844		40,719			4.387	6.174	FA	273,523	406,894	07/29/2025	11/30/2046	18,753,447
L67359-AC-0	NEXA RESOURCES SA	0	2.C FE	4,884,685	4,850,000	5,000,690	4,884,251		(434)			6.600	6.509	AO	73,801	160,050	07/29/2025	04/08/2037	5,010,050
M0152Q-4M-3	ABU DHABI COMMERCIAL BNK		1.G FE	1,218,480	1,200,000	1,219,560	1,217,156		(1,324)			5.361	4.927	MS	19,836		09/08/2025	03/10/2035	1,232,322
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS		2.C FE	3,736,888	4,400,000	3,926,123	3,788,981		52,093			3.798	6.937	MN	20,425	83,556	06/05/2025	05/17/2031	4,483,556
M0R822-AE-3	ADNOC MURBAN RSC LTD	0	1.C FE	12,235,875	13,400,000	12,597,072	12,243,782		7,907			5.125	5.742	MS	209,840	343,375	07/29/2025	09/11/2054	13,743,375
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	1,138,200	1,120,000	1,162,820	1,126,556		(8,059)			6.320	5.741	AO	17,106	70,784	12/04/2023	04/04/2034	1,150,296

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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
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	611,250	600,000	620,849	610,204		(1,046)			7.125	6.508	AO	7,838	21,375	08/11/2025	04/25/2029	621,375
M7301Y-AB-8	NBK SPC LTD NTBKKK 1.625 09/15/2027		1.E FE	6,001,125	6,300,000	6,174,000	6,160,320		60,616			1.625	4.912	MS	30,144	21,125	11/20/2025	09/15/2027	6,378,348
M8180A-AF-5	QATAR ENERGY REGS	0	1.C FE	10,328,750	15,000,000	10,510,500	10,359,812		31,062			3.300	5.589	JJ	232,375		08/19/2025	07/12/2051	15,247,500
N30420-AC-2	MEGLOBAL BV		2.B FE	5,648,625	5,900,000	5,664,059	5,661,463		12,838			2.625	4.476	AO	27,103	7,875	11/18/2025	04/28/2028	5,977,438
P04568-AC-8	ARCOS DORADOS BV		2.C FE	4,980,850	4,700,000	4,979,086	4,974,742		(6,108)			6.375	5.209	JJ	126,508		11/19/2025	01/29/2032	4,849,813
P3762T-AE-1	ENGIE ENERGIA CHILE SA	0	2.B FE	4,970,250	4,700,000	5,006,064	4,961,452		(8,798)			6.375	5.510	AO	61,590	149,813	08/19/2025	04/17/2034	4,849,813
P47465-AB-8	GCC SAB DE CV	0	2.C FE	5,004,438	5,550,000	5,199,416	5,026,647		22,209			3.614	5.397	AO	39,558	50,596	11/19/2025	04/20/2032	5,650,289
P58072-AY-8	INVERSIONES CMPC SA	0	2.B FE	9,894,625	9,600,000	9,866,688	9,884,829		(9,796)			6.125	5.665	FA	204,167	217,438	11/14/2025	02/26/2034	9,894,000
P6040K-AD-9	KALLPA GENERACTION SA SERIES REGS	0	2.C FE	4,242,272	4,240,000	4,249,370	4,242,451		179			5.500	5.491	MS	71,256		11/14/2025	09/11/2035	4,356,600
P8803L-AB-4	SURA ASSET MANAGEMENT	0	2.B FE	6,193,625	5,850,000	6,235,281	6,181,782		(11,843)			6.350	5.262	MN	49,530	112,713	11/17/2025	05/13/2032	6,035,738
U0901R-AA-5	BIMBO BAKERIES USA INC	0	2.A FE	1,542,082	2,126,000	1,613,294	1,546,064		3,982			4.000	6.134	MN	10,394	42,520	09/02/2025	05/17/2051	2,168,520
U9841M-AA-0	WIPRO IT SERVICE WPROIN 1.5 06/23/26 REG		1.G FE	1,292,578	1,400,000	1,381,944	1,387,047		26,443			1.500	3.470	JD	467	21,000	03/31/2022	06/23/2026	1,410,500
X5920U-AA-1	ORLEN SA	0	2.A FE	14,779,960	14,250,000	15,016,048	14,768,590		(11,370)			6.000	5.484	JJ	358,625	142,500	11/18/2025	01/30/2035	14,677,500
Y0889V-AC-4	BHARTI AIRTEL LTD BHARTI 3 1/4 06/03/31		2.B FE	3,389,500	3,600,000	3,410,316	3,394,168		4,668			3.250	4.448	JD	9,100	58,500	11/17/2025	06/03/2031	3,658,500
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO		2.B FE	3,679,900	4,200,000	3,794,910	3,707,016		27,116			3.500	5.467	AO	31,442	49,000	11/14/2025	04/14/2033	4,273,500
Y6574M-J6-5	OVERSEA CHINESE BANKING GMTN		2.A FE	1,874,538	1,800,000	1,863,061	1,870,973		(3,565)			5.520	4.258	MN	11,040	49,680	10/22/2025	05/21/2034	1,842,660
Y72570-AU-1	RELIANCE INDUSTRIES LTD	0	1.G FE	4,170,710	5,900,000	4,330,954	4,182,344		11,634			3.625	5.808	JJ	100,402		08/04/2025	01/12/2052	6,006,938
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		3.A FE	2,000,000	2,000,000	1,990,468	2,000,000					3.875	3.875	FA	29,278	77,500	07/27/2021	08/15/2026	2,038,750
01626P-AG-1	ALIMENTATION COUCHE-TARD INC ATDBCN 4 1/		2.A FE	843,980	1,000,000	845,450	854,877		3,370			4.500	5.675	JJ	19,375	45,000	07/14/2022	07/26/2047	1,022,500
01626P-AN-6	ALIMENTATION COUCHE-TARD INC ALIMENTATIO	0	2.A FE	17,180,650	22,000,000	16,408,920	17,488,340		90,867			3.800	5.321	JJ	362,267	836,000	06/01/2022	01/25/2050	22,418,000
01626P-AP-1	ALIMENTATION COUCHE-TARD INC ATDBCN 3.43	0	2.A FE	69,341,209	68,985,000	53,933,853	69,277,387		(15,040)			3.439	3.402	MN	316,319	2,372,394	06/25/2021	05/13/2041	70,171,197
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC ATDBCN 3 5/	0	2.A FE	3,476,856	4,700,000	3,370,887	3,546,056		20,849			3.625	5.417	MN	22,717	170,375	06/22/2022	05/13/2051	4,785,188
01626P-AV-8	ALIMENTATION COUCHE-TARD 144A N Y Y		2.A FE	77,189	75,000	74,042	77,154		(31)			5.617	5.415	FA	1,627	4,213	10/02/2024	02/12/2054	77,106
06368L-AQ-9	BANK OF MONTREAL BMO 4.7 09/14/27	0	1.F FE	2,998,680	3,000,000	3,038,970	2,999,468		294			4.700	4.711	MS	41,908	141,000	09/07/2022	09/14/2027	3,070,500
06417X-AP-6	BANK OF NOVA SCOTIA BNS 4.85 02/01/30	0	1.F FE	7,994,400	8,000,000	8,187,200	7,996,499		758			4.850	4.862	FA	161,667	388,000	01/24/2023	02/01/2030	8,194,000
0778FP-AA-7	BELL CANADA N Y N	0	2.B FE	2,003,424	2,400,000	1,979,280	2,005,679		2,255			4.464	5.786	AO	26,784	53,568	09/26/2025	04/01/2048	2,453,568
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA BCECN		2.B FE	7,180,100	10,000,000	7,035,000	7,191,987		11,887			3.650	5.716	FA	137,889		09/26/2025	08/15/2052	10,182,500
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANA BCECN		2.B FE	20,214,200	20,000,000	20,280,000	20,209,662		(4,538)			5.200	5.041	FA	392,889		09/26/2025	02/15/2034	20,520,000
0778FP-AN-9	BELL CANADA N Y N	M	2.B FE	28,819,672	29,100,000	27,643,836	28,821,788		1,822			5.550	5.618	FA	610,130	1,057,275	09/26/2025	02/15/2054	29,907,525
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT BAMCN		1.G FE	3,249,935	3,250,000	3,322,150	3,249,964		29			6.077	6.077	MS	61,445		09/04/2025	09/15/2055	3,348,751
11271L-AA-0	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	0	1.G	15,108,932	15,256,000	15,260,272	15,248,484		17,410			4.250	4.370	JD	52,231	648,380	05/25/2016	06/02/2026	15,580,190
11271L-AB-8	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	0	1.G	11,898,570	13,000,000	11,248,796	11,925,702		23,061			4.700	5.326	MS	171,419	611,000	12/27/2023	09/20/2047	13,305,500
11271L-AD-4	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4		1.G	11,978,520	12,000,000	12,189,480	11,992,545		2,074			4.850	4.871	MS	148,733	582,000	01/24/2019	03/29/2029	12,291,000

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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
11271L-AF-9	BROOKFIELD ASSET MANAGEMENT IN BAMACN 3	0	1.G FE	13,973,620	14,000,000	9,719,332	13,976,282		457			3.500	3.509	MS	123,861	490,000	01/26/2021	03/30/2051	14,245,000
11271L-AJ-1	BROOKFIELD ASSET MANAGEMENT IN BNCN 3 5/	0	1.G FE	2,643,600	4,000,000	2,816,224	2,701,884		19,792			3.625	6.133	FA	54,778	145,000	11/16/2022	02/15/2052	4,072,500
11271L-AK-8	BROOKFIELD ASSET MANAGEMENT IN BNCN 6.35	0	1.G FE	15,000,000	15,000,000	16,289,250	15,000,000					6.350	6.349	JJ	465,667	952,500	11/27/2023	01/05/2034	15,476,250
11271L-AL-6	BROOKFIELD FINANCE INC N Y N	0	1.G FE	11,770,130	11,750,000	11,859,863	11,769,638		(276)			5.968	5.956	MS	227,903	701,240	02/27/2024	03/04/2054	12,100,620
11271L-AM-4	BROOKFIELD FINANCE INC BNCN	0	1.G FE	3,052,440	3,000,000	3,102,450	3,048,203		(3,955)			5.675	5.448	JJ	78,504	181,600	11/06/2024	01/15/2035	3,085,125
11271R-AB-5	BROOKFIELD ASSET MANAGEMENT IN BAMACN 3	0	1.G	4,857,850	5,900,000	4,063,542	4,921,844		19,466			3.450	4.547	AO	42,972	203,550	05/16/2022	04/15/2050	6,001,775
125491-AP-5	CI FINANCIAL CORP CIXCN 4.1 06/15/51		2.C FE	495,857	480,000	329,614	494,443		(343)			4.100	3.909	JD	875	19,680	07/20/2021	06/15/2051	489,840
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
13648T-AG-2	CANADIAN PACIFIC RAILWAY CP 3 1/2 05/01/	0	2.A FE	4,224,490	5,500,000	3,959,285	4,224,490					3.500	5.243	MN	32,083	192,500	04/19/2023	05/01/2050	5,596,250
21037X-AD-2	CONSTELLATION SOFTWARE 144A N Y Y	0	2.B FE	10,025,000	10,025,000	10,098,082	10,025,000					5.461	5.461	FA	205,299	547,465	02/07/2024	02/16/2034	10,298,733
286181-AH-5	ELEMENT FLEET MANAGEMENT 144A N Y Y	0	2.A FE	10,000,000	10,000,000	10,088,580	10,000,000					6.271	6.271	JD	8,710	627,100	06/21/2023	06/26/2026	10,313,550
29248H-AC-7	PANSOLO HOLDING INC GWOCN 3.075 09/17/51	RA	1.F FE	12,327,251	12,260,000	7,903,654	12,319,362		(1,575)			3.075	3.047	MS	108,910	376,995	05/26/2021	09/17/2051	12,448,497
29250N-AJ-4	ENBRIDGE INC ENBCN 4 1/2 06/10/44		2.B FE	3,520,080	4,000,000	3,388,280	3,564,004		13,471			4.500	5.444	JD	10,500	180,000	07/12/2022	06/10/2044	4,090,000
29250N-BC-8	ENBRIDGE INC ENBCN V5.75 07/15/80 20-A		2.C FE	496,225	455,000	459,323	476,176		(4,375)			5.750	4.544	JJ	12,064	26,163	07/20/2021	07/15/2080	468,081
29250N-BE-4	ENBRIDGE INC ENBCN 3.4 08/01/51	0	2.A FE	17,208,000	18,000,000	12,300,480	17,252,630		13,391			3.400	3.628	FA	255,000	612,000	05/06/2022	08/01/2051	18,306,000
29250N-BY-0	ENBRIDGE INC ENBCN 6.2 11/15/30	0	2.A FE	9,034,615	9,050,000	9,718,162	9,038,746		1,923			6.200	6.230	MN	71,696	561,100	11/06/2023	11/15/2030	9,330,550
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53	0	2.A FE	38,358,211	34,918,000	38,335,006	38,300,924		(46,452)			6.700	5.975	MN	298,937	2,339,506	01/23/2025	11/15/2053	36,087,753
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 7.7	0	2.B FE	6,496,805	6,985,000	8,193,335	6,674,135		15,544			7.750	8.359	JJ	249,617	541,338	11/20/1998	07/15/2037	7,255,669
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 3.3		2.A FE	1,997,300	2,000,000	1,887,876	1,998,491		263			3.375	3.391	MS	22,125	67,500	03/01/2021	03/03/2031	2,033,750
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 5 5	0	2.A FE	5,492,080	5,500,000	5,737,650	5,494,053		722			5.625	5.645	FA	116,016	309,375	08/11/2022	08/16/2032	5,654,688
303901-BR-2	FAIRFAX FINL HLDGS LTD N Y N	0	2.A FE	28,089,003	26,350,000	27,292,013	28,061,296		(23,300)			6.350	5.873	MS	460,137	1,673,225	12/13/2024	03/22/2054	27,186,613
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD	0	2.A FE	10,104,486	10,000,000	10,024,900	10,104,390		(97)			6.100	6.023	MS	179,611	305,000	04/22/2025	03/15/2055	10,305,000
303901-BY-7	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6.5	0	2.A FE	6,980,855	7,000,000	7,397,705	6,980,942		87			6.500	6.521	MN	51,819	227,500	11/17/2025	05/20/2055	7,227,500
45823T-AL-0	INTACT FINANCIAL CORP IFCCN 5.459 09/22/		1.G FE	10,000,000	10,000,000	10,327,700	10,000,000					5.459	5.109	MS	150,123	545,900	09/15/2022	09/22/2032	10,272,950
66978Q-AE-1	TC ENERGY CORP TRPCN 7.5 08/20/26 MTN		2.A FE	2,454,040	2,000,000	2,027,960	2,022,942		(34,541)			7.500	5.635	FA	54,583	150,000	10/05/2005	08/20/2026	2,075,000
68245X-AH-2	RESTAURANT BRANDS INTERNATIONA BCULC 3.8	0	3.B FE	885,500	900,000	887,177	894,533		2,443			3.875	4.180	MS	10,269	34,875	02/02/2022	01/15/2028	911,625
683720-AC-0	OPEN TEXT CORP OTEXCN 4.125 12/01/31 144		3.B FE	3,000,000	3,000,000	2,798,700	3,000,000					4.125	4.125	JD	10,313	123,750	11/09/2021	12/01/2031	3,061,875
775109-AX-9	ROGERS COMMUNICATIONS INC RCICN 4 1/2 03		2.C FE	920,560	1,000,000	835,960	928,785		2,530			4.500	5.128	MS	13,250	46,000	07/25/2022	03/15/2043	1,022,500
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	0	2.C FE	10,274,649	13,150,000	9,377,791	10,460,399		55,810			3.700	5.206	MN	62,170	499,700	12/12/2024	11/15/2049	13,393,275

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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
775109-CJ-8	ROGERS COMMUNICATIONS INC RCICN 4.5 03/1	0	2.C FE	990,909	1,000,000	854,730	992,065		325			4.500	4.570	MS	13,250	46,000	03/07/2022	03/15/2042	1,022,500
780082-AD-5	ROYAL BANK OF CANADA RY 4.65 01/27/26 GM		1.G FE	38,517,396	38,600,000	38,613,510	38,599,263		10,048			4.650	4.677	JJ	767,818	1,794,900	01/22/2016	01/27/2026	39,497,450
78016F-ZU-1	ROYAL BANK OF CANADA RY 6 11/01/27	0	1.E FE	9,980,200	10,000,000	10,382,000	9,992,137		3,944			6.000	6.046	MN	100,000	600,000	10/20/2022	11/01/2027	10,300,000
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
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
891160-MJ-9	TORONTO-DOMINION BANK/THE TD V3.625 09/1		1.G FE	8,964,240	9,000,000	8,948,790	8,983,818		2,500			3.625	3.660	MS	96,063	326,250	02/10/2017	09/15/2031	9,163,125
89356B-AE-8	TC ENERGY CORP TRPCN V5.5 09/15/79		2.C FE	502,509	455,000	451,655	477,243		(5,482)			5.500	4.059	MS	7,368	25,025	07/20/2021	09/15/2079	474,100
94106B-AF-8	WASTE CONNECTIONS INC WCNCN 4.2 01/15/33	0	1.G FE	3,744,220	4,000,000	3,918,160	3,744,220					4.200	5.329	JJ	77,467	168,000	12/30/2022	01/15/2033	4,084,000
98462Y-AD-2	YAMANA GOLD INC YRICN 4.625 12/15/27 144		2.C FE	2,199,780	2,200,000	2,212,848	2,199,957		20			4.625	4.626	JD	4,522	101,750	11/29/2017	12/15/2027	2,250,875
00084D-AL-4	STICHTING ADMINISTRATIEKANTOOR ABNANV 4	RA	2.B FE	27,951,560	28,000,000	28,038,080	27,998,212		5,863			4.800	4.822	AO	272,533	1,344,000	04/11/2016	04/18/2026	28,672,000
00131L-AK-1	AIA GROUP LTD AIA 3.2 09/16/40 144A	0	1.F FE	998,752	1,000,000	792,420	999,006		51			3.200	3.208	MS	9,333	32,000	09/09/2020	09/16/2040	1,016,000
00131L-AN-5	AIA GROUP LTD AIA 5 5/8 10/25/27	0	1.E FE	7,465,500	7,500,000	7,709,775	7,486,336		6,950			5.625	5.732	AO	77,344	421,875	10/18/2022	10/25/2027	7,710,938
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD ANZNZ 5.548 08/	0	1.G FE	5,000,000	5,000,000	5,096,600	5,000,000					5.548	5.548	FA	107,878	277,400	08/02/2022	08/11/2032	5,138,700
00830Y-AF-8	AFRICA FINANCE CORP SERIES 144A		1.G FE	1,760,000	1,760,000	1,803,384	1,760,000					5.550	5.550	AO	22,521	97,680	10/01/2024	10/08/2029	1,808,840
008474-F@-2	AGNICO EAGLE MINES LTD AGNICO EAGLE MI		2.A FE	10,000,000	10,000,000	8,775,070	10,000,000					2.880	2.880	AO	67,200	675,200	03/05/2020	04/07/2032	10,144,000
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47 144A		1.F FE	2,167,083	1,900,000	1,554,295	2,130,140		(7,746)			3.950	3.151	AO	16,886	75,050	11/25/2020	04/10/2047	1,937,525
01400E-AC-7	ALCON FINANCE CORP ALCON FINANCE CORP	M	2.A FE	13,986,785	17,000,000	12,983,580	14,193,966		60,740			3.800	4.995	MS	175,856	646,000	05/20/2022	09/23/2049	17,323,000
01400E-AE-3	ALCON FINANCE CORP ALCSW 5 3/8 12/06/32	M	2.A FE	13,924,120	14,000,000	14,624,960	13,943,251		6,581			5.375	5.446	JD	52,257	752,500	11/29/2022	12/06/2032	14,376,250
01400E-AF-0	ALCON FINANCE CORP ALCSW 5.75 12/06/2052	0	2.A FE	2,518,130	2,500,000	2,524,025	2,518,258		37			5.750	5.696	JD	9,983	57,500	12/17/2025	12/06/2052	2,571,875
01609W-AV-4	ALIBABA GROUP HOLDING LTD BABA 4.2 12/06	0	1.E FE	13,370,386	16,605,000	13,846,079	13,495,357		51,549			4.200	5.707	JD	48,431	531,825	07/14/2025	12/06/2047	16,953,705
018820-AD-2	ALLIANZ SE ALVGR	0	1.E FE	14,003,520	14,000,000	14,330,820	14,003,096		(326)			5.600	5.596	MS	256,978	784,000	09/03/2024	09/03/2054	14,453,670
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM		2.A FE	3,734,955	3,500,000	3,721,291	3,733,766		(1,189)			6.125	5.444	MS	54,189		11/17/2025	03/30/2040	3,607,188
034863-AW-0	ANGLO AMERICAN PLC AALLN 5.625 04/01/30	0	2.B FE	20,429,604	19,500,000	20,362,680	19,970,474		(101,366)			5.625	4.972	AO	274,219	1,096,875	01/31/2023	04/01/2030	20,048,438
034863-AX-8	ANGLO AMERICAN PLC AALLN 2.625 09/10/30	0	2.B FE	3,405,880	4,000,000	3,686,760	3,607,172		72,621			2.625	5.000	MS	32,375	105,000	02/03/2023	09/10/2030	4,052,500
034863-AY-6	ANGLO AMERICAN PLC AALLN 3.95 09/10/50 1	0	2.B FE	9,513,163	10,500,000	7,877,100	9,576,245		17,894			3.950	4.525	MS	127,881	414,750	05/06/2022	09/10/2050	10,707,375
034863-BA-7	ANGLO AMERICAN PLC AALLN 2.875 03/17/31	0	2.B FE	1,864,734	1,921,000	1,773,909	1,887,002		5,898			2.875	3.247	MS	15,955	55,229	01/18/2022	03/17/2031	1,948,614
034863-BB-5	ANGLO AMERICAN PLC AALLN 3.875 03/16/29	0	2.B FE	5,527,995	6,000,000	5,920,620	5,739,002		72,061			3.875	5.362	MS	67,813	232,500	11/28/2022	03/16/2029	6,116,250
034863-BC-3	ANGLO AMERICAN PLC AALLN 4.75 03/16/52 1		2.B FE	1,696,200	2,000,000	1,681,360	1,711,212		4,595			4.750	5.832	MS	27,708	95,000	07/12/2022	03/16/2052	2,047,500

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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
034863-BD-1	ANGLO AMERICAN PLC AALLN 5 1/2 05/02/33	0	2.B FE	19,730,800	20,000,000	20,690,600	19,786,286		22,710			5.500	5.679	MN	180,278	1,100,000	07/07/2023	05/02/2033	20,550,000
034863-BE-9	ANGLO AMERICAN CAPITAL 144A N Y Y	0	2.B FE	14,945,240	15,000,000	15,733,650	14,952,669		4,358			5.750	5.799	AO	206,042	862,500	04/03/2024	04/05/2034	15,431,250
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y	0	2.B FE	7,524,630	8,000,000	8,009,600	7,528,943		4,313			6.000	6.456	AO	114,667	240,000	05/21/2025	04/05/2054	8,240,000
03523T-BF-4	ANHEUSER BUSCH INBEV NV ABIBB 8.2 01/15/	0	1.G FE	475,959	300,000	386,916	424,854		(7,141)			8.200	4.058	JJ	11,343	24,600	09/29/2017	01/15/2039	312,300
03523T-BQ-0	ANHEUSER BUSCH INBEV NV ABIBB 3.75 07/15		1.G FE	3,871,315	3,500,000	2,870,315	3,797,844		(13,618)			3.750	3.089	JJ	60,521	131,250	03/06/2020	07/15/2042	3,565,625
03523T-BW-7	ANHEUSER BUSCH INBEV NV ABIBB 5.8 01/23/		1.G FE	466,483	345,000	351,707	459,235		(1,693)			5.800	3.977	JJ	8,782	20,010	05/21/2021	01/23/2059	355,005
035240-AM-2	ANHEUSER-BUSCH INBEV WOR ABIBB 4 3/8 04/	0	1.G FE	3,636,220	4,000,000	3,804,600	3,687,043		17,754			4.375	5.247	AO	36,944	175,000	12/30/2022	04/15/2038	4,087,500
035240-AS-9	ANHEUSER-BUSCH INBEV WOR ABIBB 4.35 06/0		1.G FE	11,611,230	10,000,000	9,072,200	11,296,819		(73,066)			4.350	3.188	JD	36,250	435,000	06/16/2021	06/01/2040	10,217,500
035240-AT-7	ANHEUSER-BUSCH INBEV WOR ABIBB 4.5 06/01	0	1.G FE	7,087,430	6,000,000	5,387,700	6,976,832		(25,801)			4.500	3.490	JD	22,500	270,000	06/09/2021	06/01/2050	6,135,000
03938L-AP-9	ARCELORMITTAL SA MTNA 7 10/15/39	0	2.B FE	11,665,377	10,280,000	11,598,718	11,451,296		(54,116)			7.000	5.787	AO	151,916	719,600	12/13/2024	10/15/2039	10,639,800
03938L-BA-1	ARCELORMITTAL SA MTNA 4.55 03/11/26		2.B FE	3,988,600	4,000,000	4,001,400	3,999,634		1,843			4.550	4.598	MS	55,611	182,000	03/06/2019	03/11/2026	4,091,000
03938L-BG-8	ARCELORMITTAL SA MTNA	0	2.B FE	14,978,850	15,000,000	16,125,000	14,980,746		1,251			6.000	6.016	JD	35,000	900,000	06/10/2024	06/17/2034	15,445,000
03938L-BH-6	ARCELORMITTAL SA N Y N	0	2.B FE	50,409,349	49,227,000	51,867,044	50,393,336		(15,150)			6.350	6.170	JD	121,563	3,125,915	03/14/2025	06/17/2054	50,789,957
03939A-AA-5	ARCH CAPITAL GROUP LTD ACGL 3.635 06/30/	0	1.G FE	1,588,314	2,100,000	1,558,746	1,617,690		9,414			3.635	5.324	JD	212	76,335	09/12/2022	06/30/2050	2,138,168
04342J-AA-5	ASB BANK LIMITED ASBBNK 5.284 06/17/32	0	1.F FE	3,000,000	3,000,000	3,038,520	3,000,000					5.284	5.284	JD	6,165	158,520	06/08/2022	06/17/2032	3,079,260
04365X-AB-4	ASCOT GROUP LTD ASCOTG	0	2.A FE	4,000,000	4,000,000	4,141,020	4,000,000					6.349	6.246	JD	11,287	147,438	05/09/2025	06/15/2035	4,121,700
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTR AY 4.125	0	3.B FE	994,640	1,032,000	1,000,823	1,016,162		5,941			4.125	4.795	JD	1,892	42,570	02/22/2022	06/15/2028	1,053,285
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK ANZ V2.57		1.G FE	16,024,912	16,000,000	14,388,176	16,012,984		(2,460)			2.570	2.552	MN	41,120	411,200	11/17/2020	11/25/2035	16,205,600
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANK ANZ 6.742	0	1.G FE	18,000,000	18,000,000	19,905,300	18,000,000					6.742	6.742	JD	77,533	1,213,560	11/29/2022	12/08/2032	18,606,780
05523R-AM-9	BAE SYSTEMS PLC 144A N Y Y	0	1.G FE	1,229,263	1,250,000	1,252,225	1,229,762		289			5.500	5.615	MS	18,142	68,750	03/19/2024	03/26/2054	1,284,375
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-LQ-4	BNP PARIBAS BNP V4.5 PERP 144A		2.C	604,907	605,000	564,944	604,543		(88)			4.500	4.488	FA	9,529	27,225	12/16/2020	12/31/2049	614,529
05565Q-DV-7	BP PLC BPLN V4.875 PERP	0	1.G FE	55,180,000	55,000,000	54,715,870	55,087,840		(18,519)			4.875	4.832	JD	67,031	2,681,250	07/10/2020	12/31/2070	55,067,031
05571A-AS-4	BPCE SA BPCEGP	0	2.A FE	13,028,340	12,000,000	13,361,184	12,930,722		(92,267)			7.003	5.755	AO	168,072	840,360	12/13/2024	10/19/2034	12,201,480
05571A-AY-1	BPCE SA BPCEGP	0	2.A FE	11,000,000	11,000,000	11,471,526	11,000,000					5.936	5.929	MN	56,227	652,960	05/21/2024	05/30/2035	11,162,106
05571A-BA-2	BPCE SA BPCEGP	0	2.A FE	13,000,000	13,000,000	13,875,030	13,000,000					6.293	6.293	JJ	379,503	409,045	01/07/2025	01/14/2036	13,409,045
05578A-E4-6	BPCE SA BPCEGP 4 3/4 07/19/27	0	1.E FE	2,992,470	3,000,000	3,034,650	2,997,223		1,686			4.750	4.813	JJ	64,125	142,500	07/11/2022	07/19/2027	3,071,250
05581K-AC-5	BNP PARIBAS BNP PARIBAS	0	2.A FE	999,050	1,000,000	1,003,740	999,862		110			4.625	4.637	MS	13,875	46,250	03/06/2017	03/13/2027	1,023,125
05890M-AB-9	BANC CREDITO INVERSIONES BCICI 2.875 10/		1.G FE	1,552,176	1,580,000	1,446,411	1,562,877		2,665			2.875	3.081	AO	9,716	45,425	10/06/2021	10/14/2031	1,602,713
05964H-AB-1	BANCO SANTANDER SA SANTAN 4.25 04/11/27	0	1.G FE	35,579,772	35,900,000	35,978,980	35,851,036		36,520			4.250	4.361	AO	339,056	1,525,750	04/04/2017	04/11/2027	36,662,875
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-AN-5	BARCLAYS BACR 4.375 01/12/26		2.A FE	980,460	1,000,000	1,000,070	999,909		2,952			4.375	4.681	JJ	20,538	43,750	05/14/2018	01/12/2026	1,021,875
06738E-AP-0	BARCLAYS BACR 5.2 05/12/26		2.A FE	37,226,999	36,735,000	36,893,695	36,757,741		(60,684)			5.200	5.026	MN	260,002	1,910,220	08/03/2016	05/12/2026	37,690,110
06738E-BD-6	BARCLAYS BACR V4.972 05/16/29		2.A FE	3,500,000	3,500,000	3,558,030	3,500,000					4.972	4.972	MN	21,753	174,020	05/09/2018	05/16/2029	3,618,225
06738E-CY-9	BARCLAYS PLC BACR	0	2.A FE	5,500,000	5,500,000	5,684,635	5,500,000					5.367	5.343	FA	103,315	147,593	02/19/2025	02/25/2031	5,573,229
09659W-2Q-6	BNP PARIBAS SA BNP		1.G FE	3,676,964	3,753,000	3,706,050	3,704,867		27,903			1.675	4.686	JD	175	31,431	09/26/2025	06/30/2027	3,799,919

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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
09659W-2U-7	BNP PARIBAS BNP V3.132 01/20/33 144A	0	1.G FE	16,640,834	18,000,000	16,417,260	16,822,072		159,716			3.132	4.343	JJ	252,126	563,760	11/14/2024	01/20/2033	18,498,690
09659W-2X-1	BNP PARIBAS BNP 5.738 02/20/2035	0	1.G FE	35,125,831	33,895,000	35,586,361	35,096,134		(29,698)			5.738	5.195	FA	707,726	573,800	09/26/2025	02/20/2035	34,402,596
10552T-AH-0	BRF SA BRFSBZ 5.75 09/21/50 144A		3.B FE	4,258,321	4,070,000	3,402,642	4,243,332		(3,448)			5.750	5.431	MS	65,007	234,025	02/05/2021	09/21/2050	4,187,013
11041R-AL-2	BAE SYSTEMS PLC BALN 7.5 07/01/27	0	2.A FE	5,243,500	5,000,000	5,256,000	5,106,294		(65,806)			7.500	5.997	JJ	187,500	375,000	10/27/2023	07/01/2027	5,187,500
111021-AE-1	BT GROUP PLC BRITEL 9.625 12/15/30		2.B FE	3,077,622	2,000,000	2,441,420	2,610,562		(112,809)			9.625	2.957	JD	8,556	192,500	08/24/2021	12/15/2030	2,096,250
11102A-AF-8	BT GROUP PLC BRITEL V4.25 11/23/81 144A		3.A FE	9,150,000	9,150,000	9,034,445	9,150,000					4.250	4.242	FA	138,267	388,875	11/16/2021	11/23/2081	9,247,219
11102A-AG-6	BT GROUP PLC BRITEL V4.875 11/23/81 144A		3.A FE	71,000,000	71,000,000	68,591,822	71,000,000					4.875	4.873	MN	365,354	3,461,250	11/16/2021	11/23/2081	72,730,625
12661P-AB-5	CSL LTD CSLAU 4.05 04/27/29 144A	0	1.G FE	9,992,806	10,000,000	9,962,900	9,996,320		1,006			4.050	4.062	AO	72,000	405,000	04/20/2022	04/27/2029	10,202,500
12661P-AD-1	CSL LTD CSLAU 4.625 04/27/42 144A	RA	1.G FE	9,544,364	9,500,000	8,578,690	9,538,679		(1,640)			4.625	4.588	AO	78,111	439,375	04/20/2022	04/27/2042	9,719,688
12661P-AE-9	CSL FINANCE PLC CSLAU 4.75 04/27/2052	0	1.G FE	11,408,056	12,941,000	11,163,424	11,413,248		5,192			4.750	5.614	AO	109,280	189,858	12/01/2025	04/27/2052	13,248,349
12803A-AD-3	CAJA ASIGNACION LOS ANDE 144A N Y Y		2.C FE	4,378,378	4,395,000	4,647,669	4,382,449		2,908			7.000	7.090	JJ	129,042	307,650	07/25/2024	07/30/2029	4,548,825
15118J-AA-3	CELLNEX FINANCE 144A N Y Y	0	2.C FE	3,046,920	4,000,000	3,173,136	3,104,126		33,813			3.875	6.133	JJ	74,917	155,000	04/10/2024	07/07/2041	4,077,500
151191-BD-4	INVERSIONES ANGELINI Y CIA LTD CELARA 5		2.C FE	3,123,675	2,660,000	2,379,689	3,073,799		(11,610)			5.500	4.370	MN	23,977	146,300	06/25/2021	11/02/2047	2,733,150
151191-BL-6	INVERSIONES ANGELINI Y CIA LTD CELARA 5		2.C FE	386,925	330,000	277,111	381,126		(1,265)			5.150	4.117	JJ	7,176	16,995	01/11/2021	01/29/2050	338,498
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	0	4.B FE	419,419	419,000	413,261	418,351		(279)			5.500	5.439	JJ	10,626	24,092	02/14/2022	01/15/2028	430,523
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA CBAAU V3	0	1.G FE	23,242,876	23,250,000	22,424,021	23,180,485		(8,635)			3.610	3.584	MS	254,129	839,325	06/15/2022	09/12/2034	23,669,663
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA CBAAU 3.3		1.G FE	8,000,000	8,000,000	6,143,280	8,000,000					3.305	3.305	MS	80,789	264,400	03/02/2021	03/11/2041	8,132,200
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRAN ACAFP		1.G FE	10,785,309	10,804,000	10,810,915	10,789,375		4,066			4.125	4.261	JJ	211,691		09/26/2025	01/10/2027	11,026,833
225401-AP-3	CREDIT SUISSE CS V4.194 04/01/31 144A	0	1.F FE	19,750,000	19,750,000	19,561,783	19,750,000					4.194	4.194	AO	207,079	828,315	03/27/2020	04/01/2031	20,511,363
225401-AZ-1	UBS GROUP AG UBS	0	1.F FE	5,364,000	5,000,000	5,503,900	5,320,051		(39,871)			6.537	5.374	FA	126,200	326,850	11/12/2024	08/12/2033	5,163,425
225401-BG-2	UBS GROUP AG UBS		1.F FE	21,810,600	20,000,000	21,817,000	21,762,717		(47,883)			6.301	4.916	MS	346,555		09/26/2025	09/22/2034	20,568,000
23879A-AA-5	DAVINCIRE HOLDINGS LTD DVREIN	0	1.G FE	25,025,367	25,000,000	25,689,650	25,025,917		550			5.950	5.935	AO	314,028	909,028	03/11/2025	04/15/2035	25,743,750
28249N-AB-7	EIG PEARL HOLDINGS SARL EIGPRL 4.387 11/		1.E FE	30,245,175	30,715,000	25,901,345	30,286,041		11,604			4.387	4.488	FA	452,899	1,347,467	08/24/2022	11/30/2046	2,624,956
283837-AC-6	EL PUERTO DE LIVERPOOL 144A N Y Y		2.B FE	850,000	850,000	905,522	850,000					6.255	6.252	JJ	23,482	26,584	01/16/2025	01/22/2032	876,584
29082H-AE-2	EMBRAER SA	0	2.C FE	6,131,070	6,000,000	6,365,460	6,126,864		(4,206)			5.980	5.679	FA	139,533	143,520	08/20/2025	02/11/2035	6,179,400
29278G-AX-6	ENEL FINANCE INTL NV ENELIM 5 06/15/32	0	2.A FE	4,935,050	5,000,000	5,089,100	4,952,549		6,050			5.000	5.175	JD	11,111	250,000	06/08/2022	06/15/2032	5,125,000
29278G-AY-4	ENEL FINANCE INTL NV ENELIM 5 1/2 06/15/		2.A FE	7,408,800	7,500,000	7,045,380	7,412,884		1,417			5.500	5.585	JD	18,333	412,500	06/08/2022	06/15/2052	7,706,250
29359U-AD-1	Enstar Group ESGR	0	2.C FE	5,375,000	5,375,000	5,624,524	5,375,000					7.500	7.309	AO	100,781	216,120	03/12/2025	04/01/2045	5,560,330
29439E-AA-7	EQT AB EQTSS	0	1.G FE	16,328,710	16,450,000	16,863,405	16,334,601		5,891			5.850	5.949	MN	141,676	481,163	05/22/2025	05/08/2035	16,931,163
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL	0	2.C FE	5,500,000	5,500,000	5,925,997	5,500,000					7.750	7.750	JD	18,944	215,493	06/10/2025	06/15/2055	5,719,725
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

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
36165R-AC-9	GCC SAB DE CV GCCAMM 3.614 04/20/32 144A		2.C FE	1,401,623	1,400,000	1,304,254	1,401,170		(166)			3.614	3.599	AO	9,979	50,596	01/11/2022	04/20/2032	1,425,298
36321P-AB-6	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.6		1.C FE	745,000	745,000	658,193	745,000					2.625	2.625	MS	4,943	19,556	10/27/2020	03/31/2036	47,629
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 3.2	0	1.C FE	60,264,538	59,960,000	48,974,129	60,194,081		(14,842)			3.250	3.212	MS	492,588	1,948,700	02/09/2021	09/30/2040	7,437,481
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	0	1.C FE	27,420,927	27,420,927	23,325,612	27,420,927					2.940	2.940	MS	203,783	806,175	09/29/2021	09/30/2040	1,220,361
36830D-AC-5	PTT GLOBAL CHEMICAL PCL PTTGC 4.3 03/18/		2.C FE	16,422,441	15,100,000	12,197,327	16,300,701		(29,003)			4.300	3.800	MS	185,772	649,300	10/08/2021	03/18/2051	15,424,650
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	0	1.E FE	17,941,187	17,540,000	19,124,125	17,906,259		(14,692)			6.510	6.289	FA	405,993	1,141,854	02/19/2025	02/23/2042	3,131,041
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y		2.A FE	7,343,744	7,800,000	7,805,616	7,348,549		4,749			5.761	6.193	JD	27,461	449,358	04/24/2025	12/09/2054	8,024,679
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6.625 01/15/40		3.A FE	2,718,000	2,000,000	1,740,600	2,576,129		(30,240)			6.625	3.935	JJ	61,097	132,500	12/02/2020	01/15/2040	2,066,250
40049J-BE-6	GRUPO TELEVISA SAB TELVIS 5.25 05/24/49		3.A FE	15,962,450	13,020,000	8,631,218	15,649,515		(70,149)			5.250	3.906	MN	70,254	683,550	07/22/2021	05/24/2049	13,361,775
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-AW-9	HSBC HSBC 4.3 03/08/26	RA	1.G FE	7,988,400	8,000,000	8,003,280	7,999,738		1,384			4.300	4.318	MS	107,978	344,000	03/01/2016	03/08/2026	8,172,000
404280-BK-4	HSBC HSBC V4.041 03/13/28	RA	1.G FE	11,000,000	11,000,000	10,984,600	11,000,000					4.041	4.213	MS	133,353	444,510	03/06/2017	03/13/2028	11,351,985
404280-BT-5	HSBC HSBC V4.583 06/19/29	0	1.G FE	5,550,000	5,550,000	5,601,282	5,550,000					4.583	4.583	JD	8,479	254,357	06/12/2018	06/19/2029	5,727,274
404280-DG-1	HSBC HSBC 5.21 08/11/28	0	1.G FE	5,000,000	5,000,000	5,084,400	5,000,000					5.210	4.634	FA	101,306	260,500	08/04/2022	08/11/2028	5,164,750
404280-DU-0	HSBC HSBC 6.161 03/09/29	0	1.G FE	10,000,000	10,000,000	10,410,900	10,000,000					6.161	6.115	MS	191,676	616,100	03/02/2023	03/09/2029	10,297,500
404280-EW-5	HSBC HOLDINGS PLC HSBC	0	1.G FE	7,500,000	7,500,000	7,727,100	7,500,000					5.240	5.240	MN	52,400	196,500	05/08/2025	05/13/2031	7,602,906
449276-AG-9	IBM INTERNAT CAPITAL N Y N	0	1.G FE	10,063,333	10,750,000	10,019,000	10,067,467		4,134			5.300	5.758	FA	231,065	106,000	12/17/2025	02/05/2054	11,034,875
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75		2.B FE	1,513,866	1,435,000	1,200,019	1,506,356		(1,674)			4.750	4.410	FA	27,454	68,163	05/18/2021	08/06/2050	1,469,081
456829-AC-4	SEMPRA ENERGY IENOVA 4.75 01/15/51 144A		2.B FE	4,606,573	4,720,000	3,638,884	4,616,223		2,073			4.750	4.903	JJ	103,381	224,200	12/02/2020	01/15/2051	4,832,100
456837-AM-5	ING GROEP NV INTNED 4.55 10/02/28	0	1.G FE	27,904,240	28,000,000	28,345,800	27,969,185		10,280			4.550	4.593	AO	314,961	1,274,000	09/25/2018	10/02/2028	28,637,000
456837-BC-6	ING GROEP NV INTNED V4.252 03/28/33	M	1.G FE	13,000,000	13,000,000	12,768,340	13,000,000					4.252	4.251	MS	142,796	552,760	03/21/2022	03/28/2033	13,393,250
456837-BF-9	ING GROEP NV INTNED		1.G FE	9,555,023	9,399,000	9,524,195	9,528,905		(26,118)			6.083	4.905	MS	174,699		09/26/2025	09/11/2027	9,532,069
456837-BH-5	ING GROEP NV INTNED	0	1.G FE	47,911,735	44,500,000	48,079,580	47,820,171		(89,707)			6.114	5.043	MS	831,334	275,130	09/26/2025	09/11/2034	45,860,365
456837-BM-4	ING GROEP NV N Y N	0	1.G FE	27,226,130	27,000,000	28,083,240	27,206,608		(16,863)			5.550	5.431	MS	424,575	1,443,000	09/26/2025	03/19/2035	27,388,125
47214B-AD-0	JBS USA HOLDING LUX SARL JBSSBZ	0	2.C FE	5,601,150	5,000,000	5,597,100	5,595,415		(5,735)			7.250	6.329	MN	46,319	362,847	03/14/2025	11/15/2053	5,181,250
478375-AL-2	JOHNSON CONTROLS INTL PL JCI 4 5/8 07/02	0	2.A FE	9,792,420	11,000,000	9,763,380	9,873,161		34,362			4.625	5.515	JJ	252,962	508,750	07/25/2023	07/02/2044	11,254,375
48723R-AC-9	KEBHNB 3 1/4 03/30/27 KEBHNB 3 1/4 03/30		1.E FE	1,446,085	1,450,000	1,438,168	1,448,963		802			3.250	3.309	MS	11,912	47,125	03/23/2022	03/30/2027	1,473,563
50206B-AA-0	LD CELULOSE INTERNATIONA 144A N Y Y		3.C FE	493,738	495,000	518,349	493,829		91			7.950	8.000	JJ	16,943	32,029	09/26/2024	01/26/2032	514,676
51817R-AD-8	LATAM AIRLINES GROUP SA 144A N Y Y		3.A FE	693,250	690,000	726,460	692,440		(744)			7.875	7.731	AO	11,471	54,338	11/25/2024	04/15/2030	717,169
539439-AR-0	LLOYDS BANKING GROUP PLC LLOYDS 4.375 03	0	1.G FE	14,050,227	14,100,000	14,186,151	14,086,981		5,455			4.375	4.419	MS	169,641	616,875	03/15/2018	03/22/2028	14,408,438
539439-AT-6	LLOYDS BANKING GROUP PLC LLOYDS 4.55 08/		1.G FE	9,969,800	10,000,000	10,124,500	9,990,707		3,261			4.550	4.588	FA	170,625	455,000	08/09/2018	08/16/2028	10,227,500
539439-AX-7	LLOYDS BANKING GROUP PLC LLOYDS 5.871 03	0	1.G FE	4,000,000	4,000,000	4,147,080	4,000,000					5.871	5.871	MS	75,018	234,840	02/27/2023	03/06/2029	4,117,420
539439-BA-6	LLOYDS BANKING GROUP PLC LLOYDS	0	1.G FE	9,993,887	10,000,000	10,450,760	9,994,363		423			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	10,000,000	10,000,000	10,166,700	10,000,000					4.976	4.976	FA	193,511	497,600	08/04/2022	08/11/2033	10,248,800

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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
53944Y-AX-1	LLOYDS BANKING GROUP PLC N Y N	0	1.G FE	7,656,418	7,650,000	8,053,920	7,652,867		(3,064)			5.679	5.638	JJ	212,395	434,444	01/02/2024	01/05/2035	7,857,698
556079-AD-3	MACQUARIE GROUP LTD MQGAU V3.052 03/03/3	0	2.A FE	16,842,975	16,943,000	15,418,503	16,868,825		6,066			3.052	3.102	MS	169,494	517,100	01/14/2022	03/03/2036	17,201,550
556079-AF-8	MACQUARIE GROUP LTD MQGAU 6.798 01/18/33	0	2.A FE	20,000,000	20,000,000	21,854,800	20,000,000					6.798	6.798	JJ	615,597	1,359,600	01/10/2023	01/18/2033	20,679,800
55608J-AP-3	MACQUARIE GROUP LTD MQGAU V5.033 01/15/3	0	1.F FE	36,000,000	36,000,000	36,645,480	36,000,000					5.033	5.034	JJ	835,478	1,811,880	10/04/2018	01/15/2030	37,188,670
55608J-BE-7	MACQUARIE GROUP LTD MQGAU V4.442 06/21/3	0	1.F FE	8,225,000	8,225,000	8,079,335	8,225,000					4.442	4.442	JD	10,149	365,355	03/15/2022	06/21/2033	8,487,583
55608J-BG-2	MACQUARIE GROUP LTD MQGAU 5.491 11/09/33	0	1.F FE	12,000,000	12,000,000	12,525,720	12,000,000					5.491	5.319	MN	95,177	658,920	08/02/2022	11/09/2033	12,410,700
585270-AD-3	MEIJI YASUDA LIFE INSURA 144A N Y Y	0	1.G FE	33,762,550	33,250,000	33,843,978	33,714,335		(39,998)			5.800	5.595	MS	589,264	1,928,500	10/21/2024	09/11/2054	34,214,250
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO MYLIFE	0	1.G FE	32,000,000	32,000,000	33,198,752	32,000,000					6.100	6.101	JD	108,444	1,464,000	03/04/2025	06/11/2055	33,054,560
58533E-AF-0	MEITUAN 144A N Y Y		2.A FE	984,723	990,000	992,554	985,928		970			4.625	4.746	AO	11,320	45,788	09/24/2024	10/02/2029	1,012,894
59284B-AD-0	ORBIA ADVANCE CORP SAB DE CV ORBIA 6.75		2.C FE	499,500	370,000	320,746	479,135		(4,401)			6.750	4.264	MS	7,076	24,975	12/16/2020	09/19/2042	382,488
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG		1.G FE	6,619,990	6,766,000	6,671,276	6,665,268		45,278			1.538	4.253	JJ	46,538		09/26/2025	07/20/2027	6,915,867
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC MIZUHO V4.254	0	1.G FE	2,000,000	2,000,000	2,005,580	2,000,000					4.254	4.254	MS	25,997	85,080	09/05/2018	09/11/2029	2,061,237
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC MIZUHO		1.G FE	10,785,289	10,999,000	10,877,131	10,866,735		81,446			1.234	4.213	MN	14,704	67,864	09/26/2025	05/22/2027	11,238,228
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC MIZUHO 5.414	0	1.G FE	10,000,000	10,000,000	10,242,240	10,000,000					5.414	5.414	MS	162,420	541,400	09/07/2022	09/13/2028	10,270,700
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	12,000,000	12,000,000	12,707,880	12,000,000					5.754	5.754	MN	65,212	690,480	02/21/2023	05/27/2034	12,345,240
60687Y-DE-6	MIZUHO FINANCIAL GROUP N Y N	0	1.G FE	10,000,000	10,000,000	10,468,500	10,000,000					5.579	5.579	MN	54,240	557,900	02/20/2024	05/26/2035	10,278,950
62582P-AA-8	MUNICH RE CO MUNICH RE CO	0	1.F FE	52,027,500	52,000,000	54,296,736	52,018,929		(2,707)			5.875	5.864	MN	322,472	3,055,000	07/12/2022	05/23/2042	53,527,500
62954H-AX-6	NXP BV NXPI		2.A FE	983,990	1,000,000	988,330	986,526		2,536			3.150	4.201	MN	5,250	15,750	09/26/2025	05/01/2027	1,015,750
62954H-BH-0	NXP BV NXPI		2.A FE	28,238,840	28,000,000	28,413,840	28,235,064		(3,776)			5.250	5.138	FA	539,000		09/26/2025	08/19/2035	28,735,000
632525-AW-1	NATIONAL AUSTRALIA BANK LTD NAB 2.648 01	0	1.G FE	48,000,000	48,000,000	33,996,960	48,000,000					2.648	2.648	JJ	589,621	1,271,040	01/05/2021	01/14/2041	48,635,520
632525-BB-6	NATIONAL AUSTRALIA BANK LTD NAB V3.347 0	0	1.G FE	14,000,000	14,000,000	12,797,134	14,000,000					3.347	3.347	JJ	219,972	468,580	01/04/2022	01/12/2037	14,234,290
636274-AF-9	NATIONAL GRID PLC N Y N	0	2.B FE	10,000,000	10,000,000	10,343,400	10,000,000					5.418	5.418	JJ	255,850	541,800	01/08/2024	01/11/2034	10,270,900
63859W-AE-9	NATIONWIDE BUILDING SOCIETY NWIDE 4 09/1		2.A FE	3,988,240	4,000,000	3,993,040	3,999,013		1,360			4.000	4.036	MS	47,556	160,000	09/07/2016	09/14/2026	4,080,000
63861V-AH-0	NATIONWIDE BUILDING SOCIETY NWIDE 4.85 0	0	1.E FE	6,993,560	7,000,000	7,101,570	6,997,591		1,441			4.850	4.873	JJ	145,231	339,500	07/20/2022	07/27/2027	7,169,750
639057-AH-1	NATWEST GROUP PLC NWG 6.016 03/02/34	0	1.G FE	3,250,000	3,250,000	3,486,538	3,250,000					6.016	6.016	MS	64,630	195,520	02/27/2023	03/02/2034	3,347,760
639057-AN-8	NATWEST GROUP PLC N Y N	0	1.G FE	20,000,000	20,000,000	21,147,200	20,000,000					5.778	5.724	MS	385,200	1,155,600	02/26/2024	03/01/2035	20,518,000
65345Y-AA-0	NIAGARA ENERGY SAC 144A N Y Y		2.C FE	1,747,215	1,745,000	1,783,407	1,747,000		(175)			5.746	5.729	AO	24,510	100,268	10/04/2024	10/03/2034	1,795,134
654579-AE-1	NIPPON LIFE INSURANCE CO NIPLIF V4.7 01/		1.G FE	8,000,000	8,000,000	7,990,640	8,000,000					4.700	4.700	JJ	168,156	376,000	01/13/2016	01/20/2046	8,188,000
654579-AF-8	NIPPON LIFE INSURANCE CO NIPLIF V4 09/19		1.G FE	15,000,000	15,000,000	14,850,450	15,000,000					4.000	4.000	MS	170,000	600,000	09/12/2017	09/19/2047	15,300,000
654579-AH-4	NIPPON LIFE INSURANCE CO NIPLIF V2.75 01	0	1.G FE	3,500,000	3,500,000	3,153,028	3,500,000					2.750	2.750	JJ	42,778	96,250	01/21/2021	01/21/2051	3,548,125
654579-AK-7	NIPPON LIFE INSURANCE CO NIPLIF V2.9 09/		1.G FE	300,000	300,000	268,890	300,000					2.900	2.900	MS	2,538	8,700	09/09/2021	09/16/2051	304,350
654579-AP-6	NIPPON LIFE INS NIPLIF	0	1.G FE	6,000,000	6,000,000	6,460,734	6,000,000					6.500	6.501	AO	66,083	195,000	04/24/2025	04/30/2055	6,206,970

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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
65558R-AD-1	NORDEA BANK ABP NDASS 5 3/8 09/22/27	0	1.F FE	16,988,950	17,000,000	17,414,630	16,995,453		2,453			5.375	5.391	MS	251,281	913,750	09/15/2022	09/22/2027	17,456,875
65559C-AD-3	NORDEA BANK ABP NDASS V3.75 PERP 144A		2.B FE	220,440	220,000	208,586	220,177		(64)			3.750	3.717	MS	2,750	8,250	08/25/2021	12/31/2049	222,750
68666U-AA-3	ORLEN SA 144A N Y Y		2.A FE	1,771,631	1,710,000	1,800,100	1,771,436		(195)			6.000	5.482	JJ	43,035	15,300	11/13/2025	01/30/2035	1,761,300
70213B-AC-5	GIOVANNI AGNELLI BV PRE V4.5 10/01/50	0	2.A FE	21,000,000	21,000,000	19,744,830	21,000,000					4.500	4.498	AO	236,250	945,000	09/17/2020	10/01/2050	21,472,500
714264-AK-4	PERNOD-RICARD SA RIFP 5.5 01/15/42 144A	0	2.A FE	9,208,953	9,300,000	9,004,632	9,210,573		1,620			5.500	5.591	JJ	235,858		09/26/2025	01/15/2042	9,555,750
716973-AF-9	PFIZER INVESTMENT ENTER N Y N	0	1.F FE	2,940,000	3,000,000	2,886,900	2,944,781		1,904			5.110	5.273	MN	17,885	153,300	05/16/2023	05/19/2043	3,076,650
716973-AG-7	PFIZER INVESTMENT ENTER N Y N	0	1.F FE	4,872,386	5,110,000	4,838,557	4,872,816		427			5.300	5.635	MN	31,597	5,830	11/19/2025	05/19/2053	5,245,415
727665-AA-9	PLATINUM SECURITIES KY BZBLUE 1.6 10/20/	0	1.D FE	5,005,500	5,000,000	4,478,500	5,230,575		16,040			4.470	3.916	AO	44,079	180,000	01/19/2022	10/20/2040	283,986
74365P-AD-0	NASPERS LTD PRXNA 4.027 08/03/50 144A		2.B FE	1,072,773	1,420,000	987,709	1,086,177		5,141			4.027	5.762	FA	23,509	57,183	03/30/2023	08/03/2050	1,448,592
74365P-AG-3	NASPERS LTD PRXNA 3.257 01/19/27 144A		2.B FE	955,000	955,000	941,344	955,000					3.257	3.254	JJ	13,997	31,104	01/11/2022	01/19/2027	970,552
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A		2.B FE	2,989,250	3,320,000	2,629,842	2,991,707		2,457			4.987	5.689	JJ	74,506	130,659	06/19/2025	01/19/2052	3,402,784
74977R-DR-2	COOPERATIEVE RABOBANK UA RABOBK 4.655 08	0	1.G FE	10,000,000	10,000,000	10,100,270	10,000,000					4.655	4.655	FA	166,804	465,500	08/15/2022	08/22/2028	10,232,750
74977R-DS-0	COOPERATIEVE RABOBANK UA RABOBK 5.564 02	0	1.G FE	5,000,000	5,000,000	5,145,200	5,000,000					5.564	5.466	FA	95,052	278,200	02/21/2023	02/28/2029	5,127,000
74977R-DT-8	COOPERATIEVE RABOBANK UA 144A N Y Y	0	1.G FE	5,000,000	5,000,000	5,166,650	5,000,000					5.447	5.323	MS	87,757	272,350	02/27/2024	03/05/2030	5,120,000
759470-BC-0	RELIANCE INDUSTRIES LTD RILIN 3.75 01/12		2.B FE	13,221,941	13,740,000	9,887,579	13,242,707		5,697			3.750	3.935	JJ	241,881	515,250	03/14/2022	01/12/2062	13,997,625
78009P-EH-0	NATWEST GROUP PLC NWG V5.076 01/27/30	0	1.G FE	20,701,300	20,750,000	21,208,575	20,731,708		4,949			5.076	5.104	JJ	450,566	1,053,270	10/09/2018	01/27/2030	21,276,635
78518P-AA-3	SAAVI ENERGIA SARL 144A N Y Y		3.C FE	1,150,569	1,160,000	1,257,742	1,151,116		547			8.875	9.000	FA	40,322	51,475	02/04/2025	02/10/2035	1,211,475
80007R-AQ-8	SANDS CHINA LTD SANLTD 2.85 03/08/29		2.C FE	3,502,300	3,800,000	3,598,828	3,557,353		33,902			2.850	5.041	MS	33,994	34,200	11/17/2025	03/08/2029	3,854,150
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PL SANUK		2.A FE	10,785,452	10,993,000	10,870,098	10,868,629		83,176			1.673	4.725	JD	8,685	91,956	09/26/2025	06/14/2027	11,131,078
80386W-AB-1	SASOL LTD SASOL 6.5 09/27/28		3.A FE	579,400	880,000	866,591	744,855		38,617			6.500	13.390	MS	14,936	57,200	05/05/2020	09/27/2028	908,600
80414L-2M-6	SA GLOBAL SUKUK LTD ARAMCO 3.5 11/24/70		1.E FE	4,503,177	4,465,000	2,818,755	4,501,563		(346)			3.500	3.464	MN	16,062	156,275	12/02/2020	11/24/2070	4,543,138
80414L-2Q-7	SA GLOBAL SUKUK LTD SAUDI ARABIAN OIL CO		1.E FE	3,192,795	3,270,000	3,167,747	3,193,509		497			5.875	6.032	JJ	87,518	192,113	07/10/2024	07/17/2064	3,366,056
82460E-AN-0	SHINHAN FINANCIAL GROUP CO LTD SHNHAN 4		2.A FE	2,015,718	1,840,000	1,811,112	1,908,673		(19,528)			4.000	2.811	AO	13,902	73,600	02/19/2020	04/23/2029	1,876,800
83192P-AA-6	SMITH & NEPHEW PLC SNLN 2.032 10/14/30	0	2.B FE	10,790,309	14,478,000	13,018,473	11,766,878		466,941			2.032	6.668	AO	62,925	294,193	10/26/2023	10/14/2030	14,625,096
83192P-AD-0	SMITH & NEPHEW PLC SNLN		2.B FE	21,445,658	20,797,000	21,477,894	21,429,851		(15,808)			5.400	4.945	MS	315,075		09/26/2025	03/20/2034	21,358,519
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y	0	2.B FE	22,032,223	21,995,000	22,097,057	22,033,451		1,228			5.777	5.764	AO	310,604	219,786	12/01/2025	04/03/2054	22,630,326
83368J-KF-6	SOCIETE GENERALE SOCGEN 4.25 08/19/26 14	RA	2.C FE	9,649,701	9,700,000	9,684,771	9,696,145		5,888			4.250	4.314	FA	151,158	412,250	11/04/2016	08/19/2026	9,906,125
83368R-BD-3	SOCIETE GENERALE SOCGEN V2.889 06/09/32	0	2.B FE	939,487	1,000,000	905,029	959,700		5,471			2.889	3.596	JD	1,766	28,890	02/07/2022	06/09/2032	1,014,445
83368R-BJ-0	SOCIETE GENERALE SOCGEN V3.337 01/21/33	0	2.B FE	19,000,000	19,000,000	17,330,147	19,000,000					3.337	3.337	JJ	281,791	634,030	01/11/2022	01/21/2033	19,317,015
83368R-BS-0	SOCIETE GENERALE SOCGEN 6.691 01/10/34	0	2.B FE	15,000,000	15,000,000	16,336,500	15,000,000					6.691	6.691	JJ	476,734	1,003,650	01/03/2023	01/10/2034	15,501,825
83368R-CF-7	SOCIETE GENERALE SA SOCGEN	0	2.B FE	19,493,175	19,500,000	20,604,090	19,493,175					6.100	6.107	AO	257,725	892,125	01/06/2025	04/13/2033	20,094,750
853254-BP-4	STANDARD CHARTERED PLC STANLN V4.305 05/		1.G FE	23,000,000	23,000,000	22,924,100	23,000,000					4.305	4.305	MN	110,017	990,150	05/16/2019	05/21/2030	23,777,828

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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
853254-BS-8	STANDARD CHARTERED PLC STANLN V4.644 04/	0	1.G FE	19,500,000	19,500,000	19,642,565	19,500,000					4.644	4.644	AO	226,395	905,580	03/26/2020	04/01/2031	19,952,790
853254-CQ-1	STANDARD CHARTERED PLC STANLN 6.17 01/09		1.G FE	10,000,000	10,000,000	10,003,100	10,000,000					6.170	6.170	JJ	294,789	617,000	01/04/2023	01/09/2027	10,308,500
853254-CT-5	STANDARD CHARTERED PLC STANLN		1.G FE	1,715,517	1,693,000	1,710,049	1,708,207		(7,310)			6.187	4.399	JJ	50,918		09/26/2025	07/06/2027	1,739,811
85325C-2A-9	STANDARD CHARTERED PLC STANLN		1.G FE	1,540,000	1,540,000	1,572,237	1,540,000					5.005	4.950	AO	16,272	77,077	10/08/2024	10/15/2030	1,577,191
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 4		1.G FE	10,000,000	10,000,000	10,092,200	10,000,000					4.306	4.306	AO	89,708	430,600	10/10/2018	10/16/2028	10,215,300
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 2	0	1.G FE	4,500,000	4,500,000	3,146,535	4,500,000					2.296	2.296	JJ	48,503	103,320	01/04/2021	01/12/2041	4,551,660
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 3	0	1.G FE	7,000,000	7,000,000	5,361,020	7,000,000					3.050	3.050	JJ	99,040	213,500	01/05/2022	01/14/2042	7,106,750
86562M-CW-8	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 5	0	1.G FE	5,025,750	5,000,000	5,267,150	5,016,589		(3,571)			5.710	5.617	JJ	133,233	285,500	02/28/2023	01/13/2030	5,142,750
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	29,450,000	29,450,000	29,220,879	29,450,000					4.000	4.000	MS	350,128	1,178,000	09/07/2017	09/14/2077	30,039,000
86964W-AH-5	SUZANO SA SUZANO 5 01/15/30		2.C FE	2,228,625	2,080,000	2,079,834	2,148,337		(16,396)			5.000	4.055	JJ	47,956	104,000	04/14/2021	01/15/2030	2,132,000
86964W-AJ-1	SUZANO SA SUZANO 3.75 01/15/31		2.C FE	530,928	540,000	509,539	535,109		861			3.750	3.950	JJ	9,338	20,250	09/10/2020	01/15/2031	550,125
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE SRENVX	0	2.A FE	9,799,540	9,800,000	10,115,442	9,799,489		(51)			6.191	6.184	AO	151,680	303,359	03/25/2025	04/01/2046	9,946,463
87089N-AA-8	SWISS RE AG SRENVX V5 04/02/49 144A	0	1.F FE	23,203,600	23,000,000	23,154,054	23,088,703		(25,191)			5.000	4.869	AO	284,306	1,150,000	12/16/2021	04/02/2049	23,575,000
874060-BL-9	TAKEDA PHARMACEUTICAL N Y N		2.A FE	199,122	200,000	201,847	199,159		25			5.650	5.687	JJ	5,524	11,300	06/27/2024	07/05/2044	205,650
87938W-AU-7	TELEFONICA SA TELEFO 5.213 03/08/47		2.C FE	565,347	450,000	398,090	552,088		(3,143)			5.213	3.664	MS	7,363	23,459	07/20/2021	03/08/2047	461,729
88032W-AV-8	TENCENT HOLDINGS LTD TENCNT 3.24 06/03/5		1.E FE	554,290	530,000	379,999	551,419		(605)			3.240	3.002	JD	1,336	17,172	12/11/2020	06/03/2050	538,586
88032W-BD-7	TENCENT HOLDINGS LTD TENCNT 3.94 04/22/6		1.E FE	17,154,130	16,365,000	12,771,246	17,108,246		(10,936)			3.940	3.703	AO	123,583	644,781	09/09/2021	04/22/2061	16,687,391
88032X-AW-4	TENCENT HOLDINGS LTD TENCNT 3.29 06/03/6		1.E FE	7,957,118	8,040,000	5,465,721	7,962,798		1,182			3.290	3.337	JD	20,573	264,516	02/09/2021	06/03/2060	8,172,258
88032X-BD-5	TENCENT HOLDINGS LTD	0	1.F FE	6,286,652	8,580,000	6,661,547	6,296,589		9,937			3.940	5.698	AO	64,793	169,026	07/14/2025	04/22/2061	8,749,026
88323A-AD-4	THAIOIL TRSRY CENTER TOPTB 5.375 11/20/4		2.C FE	6,873,646	5,740,000	5,408,608	6,760,086		(26,292)			5.375	4.163	MN	35,138	308,525	09/23/2021	11/20/2048	5,894,263
89680Y-AC-9	TRITON INTERNATIONAL LTD TRTN 3.15 06/15		2.C FE	907,786	1,130,000	1,018,092	950,908		26,436			3.150	6.663	JD	1,582	35,595	04/30/2024	06/15/2031	1,147,798
898339-AB-2	TRUST FIBRA UNO FUNOTR 6.39 01/15/50 144		2.C FE	480,908	410,000	386,294	474,712		(1,376)			6.390	5.218	JJ	12,081	26,199	01/06/2021	01/15/2050	423,100
900111-AC-9	TURKCELL ILETISIM HIZMET 144A N Y Y		3.C FE	626,944	620,000	650,833	625,875		(1,069)			7.450	7.162	JJ	20,144	23,095	02/26/2025	01/24/2030	643,095
902613-AH-1	UBS GROUP AG UBS		1.F FE	5,885,159	6,030,000	5,933,761	5,927,383		42,223			1.494	4.342	FA	35,285		09/26/2025	08/10/2027	6,166,580
902613-AL-2	UBS UBS V3.179 02/11/43 144A	0	1.F FE	11,000,000	11,000,000	8,350,430	11,000,000					3.179	3.179	FA	135,991	349,745	01/04/2022	02/11/2043	11,264,550
902613-AP-3	UBS UBS GROUP AG	0	1.F FE	1,500,000	1,500,000	1,512,135	1,500,000					4.751	4.751	MN	9,700	71,265	05/03/2022	05/12/2028	1,540,725
902613-AT-5	UBS UBS 4.988 08/05/33	0	1.F FE	5,000,000	5,000,000	5,071,900	5,000,000					4.988	4.988	FA	101,146	249,400	08/01/2022	08/05/2033	5,124,700
902613-AV-0	UBS UBS 5.959 01/12/34	0	1.F FE	21,405,073	20,843,000	22,212,385	21,342,377		(56,744)			5.959	5.542	JJ	583,066	1,242,034	11/18/2024	01/12/2034	21,464,017
902613-BH-0	UBS GROUP AG 144A N Y Y	0	1.F FE	7,999,360	8,000,000	8,411,760	7,995,026		(6,195)			5.699	5.669	FA	181,102	455,920	01/02/2024	02/08/2035	8,218,000
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	1,128,993	1,140,000	1,178,372	1,130,149		1,156			7.500	7.681	JJ	36,575	42,750	02/04/2025	01/27/2032	1,182,750
91845A-AA-3	VODAFONEZIGGO GROUP HOLDING BV ZIGGO 5 0	0	4.A FE	4,456,350	4,500,000	4,072,289	4,471,003		4,003			5.000	5.125	JJ	103,750	225,000	01/06/2022	01/15/2032	4,612,500
91911T-AS-2	VALE OVERSEAS LIMITED N Y N	0	2.B FE	19,826,740	20,200,000	20,614,100	19,831,427		4,687			6.400	6.541	JD	10,773	921,600	11/14/2025	06/28/2054	20,846,400
91912E-AA-3	VALE SA VALEBZ 5.625 09/11/42		2.B FE	3,023,250	2,420,000	2,437,327	2,930,422		(21,488)			5.625	3.891	MS	41,594	136,125	11/04/2021	09/11/2042	2,488,063

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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
92769X-AR-6	VMED O2 UK LTD VMED 4.5 08/15/30 144A		3.C FE	747,000	800,000	740,588	767,892		5,951			4.500	5.495	FA	13,600	36,000	03/17/2022	08/15/2030	818,000
92857W-AQ-3	VODAFONE GROUP PLC VOD 6.15 02/27/37		2.B FE	6,794,100	5,000,000	5,432,350	6,363,318		(100,129)			6.150	3.221	FA	105,917	307,500	06/15/2021	02/27/2037	5,153,750
92857W-BM-1	VODAFONE GROUP PLC VOD 5.25 05/30/48		2.B FE	39,198	30,000	27,692	38,190		(238)			5.250	3.485	MN	136	1,575	06/29/2021	05/30/2048	30,788
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	M	2.B FE	39,958,060	41,000,000	35,612,600	40,045,196		19,122			4.875	5.044	JD	66,625	1,998,750	05/14/2025	06/19/2049	41,999,375
92857W-BT-6	VODAFONE GROUP PLC VOD 5.125 06/19/59		2.B FE	466,834	360,000	317,504	460,429		(1,509)			5.125	3.670	JD	615	18,450	06/21/2021	06/19/2059	369,225
92857W-BX-7	VODAFONE GROUP PLC VOD VAR 06/04/2081	0	3.A FE	15,000,000	15,000,000	11,772,390	15,000,000					5.125	5.125	JD	57,656	768,890	06/01/2021	06/04/2081	15,384,375
92857W-BY-5	VODAFONE GROUP PLC VOD 5.625 02/10/53	RA	2.B FE	1,991,660	2,000,000	1,914,800	1,991,997		123			5.625	5.654	FA	44,063	112,500	02/07/2023	02/10/2053	2,056,250
92857W-CA-6	VODAFONE GROUP PLC VOD 5.75 06/28/2054	0	2.B FE	3,828,480	4,000,000	3,885,320	3,830,641		2,161			5.750	6.064	JD	1,917	230,000	03/14/2025	06/28/2054	4,115,000
961214-DF-7	WESTPAC BANKING CORP WSTP V4.322 11/23/3		1.G FE	9,980,990	10,000,000	9,992,900	9,989,853		1,472			4.322	4.342	MN	45,621	432,200	03/15/2019	11/23/2031	10,216,100
961214-EG-4	WESTPAC BANKING CORP WSTP 4.421 07/24/39		1.G FE	3,000,000	3,000,000	2,784,540	3,000,000					4.421	4.421	JJ	57,841	132,630	07/16/2019	07/24/2039	3,066,315
961214-EQ-2	WESTPAC BANKING CORP WSTP 2.963 11/16/40		1.G FE	3,000,000	3,000,000	2,285,700	3,000,000					2.963	2.963	MN	11,111	88,890	11/09/2020	11/16/2040	3,044,445
961214-FG-3	WESTPAC BANKING CORP WSTP 5.405 08/10/33	0	1.G FE	15,000,000	15,000,000	15,490,200	15,000,000					5.405	5.405	FA	317,544	810,750	08/03/2022	08/10/2033	15,405,375
98422H-AC-0	XIAOMI CORP XIAOMI 2.875 07/14/31 144A		2.A FE	993,308	1,000,000	922,030	996,055		647			2.875	2.953	JJ	13,337	28,750	07/08/2021	07/14/2031	1,014,375
A35155-AB-5	KLABIN SA KLAB 7 04/03/49 REGS		3.A FE	881,600	760,000	794,860	870,838		(2,294)			7.000	5.834	AO	13,004	53,200	09/04/2020	04/03/2049	786,600
A8372T-AC-2	SUZANO SA SUZANO 7 03/16/47 REGS	0	2.C FE	41,481,534	32,360,000	35,492,772	40,545,343		(221,331)			7.000	5.009	MS	660,683	2,104,200	07/29/2025	03/16/2047	33,492,600
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD PERSHING SQ	0	1.G FE	56,811,900	57,000,000	51,217,350	56,884,441		17,980			3.250	3.289	AO	463,125	1,852,500	09/28/2021	10/01/2031	57,926,250
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	0	2.A PL	55,000,000	55,000,000	58,162,500	55,000,000					6.500	6.550	MJSD	109,236	3,575,000	12/20/2024	03/20/2045	55,893,750
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	0	2.A PL	4,218,398	4,218,398	4,218,398	4,218,398					6.500	6.500	MJSD	8,378	122,665	12/22/2025	03/20/2045	4,286,947
BGH9XV-4J-7	MSC MEDITERRANEAN SHIPPING CO TIL	0	2.B PL	44,000,000	44,000,000	44,515,152	44,000,000					6.230	6.230	AO	685,300		06/26/2025	10/01/2040	45,370,600
G01913-AB-1	ALDAR INVESTMENT PROP ALDAR 5.25 03/25/2		2.A FE	1,222,500	1,200,000	1,214,292	1,222,408		(92)			5.250	4.983	MS	16,800		12/10/2025	03/25/2035	1,231,500
G02332-AK-3	AL RAJHI SUKUK LTD RJHIAB 4.865 05/19/20		1.F FE	3,761,750	3,700,000	3,749,654	3,759,819		(1,931)			4.865	4.455	MN	21,001	90,003	11/14/2025	05/19/2030	3,790,003
G02332-AT-4	AL RAJHI SUKUK LTD SERIES EMTN	0	2.B FE	10,304,000	10,300,000	10,395,172	10,304,698		698			5.651	5.655	MS	169,765		11/17/2025	03/16/2036	10,593,940
G0446N-AX-2	ANGLO AMERICAN CAPITAL AALLN 4 3/4 03/16		2.A FE	8,805,576	10,400,000	8,774,791	8,868,251		24,243			4.750	5.856	MS	144,083	494,000	05/12/2023	03/16/2052	10,647,000
G0446N-BA-1	ANGLO AMERICAN CAPITAL	0	2.B FE	9,897,000	10,100,000	10,132,825	9,899,282		2,282			6.000	6.149	AO	144,767	303,000	07/29/2025	04/05/2054	10,403,000
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
G2440J-AG-0	GERDAU SA GGBRBZ 7.25 04/16/44 REGS	0	2.B FE	38,836,061	28,749,000	32,823,883	37,556,775		(305,703)			7.250	4.680	AO	434,230	1,925,201	09/05/2025	04/16/2044	29,791,151
G24524-AY-9	CONCRETE WIN LTD COGARD 7.25 04/08/26		6.	33,075	540,000	48,978	33,075					7.250	122.690	AO			05/05/2020	04/08/2026	559,575
G24524-BA-0	CONCRETE WIN LTD COGARD 6.15 09/17/25		6.	35,918	560,000	53,200	35,918					6.150	101.389	MS			05/06/2020	10/17/2026	577,220
G24524-BF-9	CONCRETE WIN LTD COGARD 4.8 08/06/30		6.	190,320	3,120,000	287,477	190,320					4.800	79.721	FA			02/11/2021	08/06/2030	3,194,880

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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
G24524-BK-8	CONCRETE WIN LTD COGARD 3.875 10/22/30		6.	207,090	3,540,000	336,300	207,090					3.875	69.737	AO			06/24/2021	10/22/2030	3,608,588
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	498,750	500,000	485,220	499,434		126			3.750	3.780	JJ	7,864	18,748	02/18/2020	01/30/2030	509,374
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	29,176,365	29,686,000	23,644,305	29,087,328		(16,769)			4.250	4.351	AO	311,909	1,019,405	11/10/2025	10/02/2050	30,316,828
G3946K-AA-7	GOHL CAPITAL LTD GENTMK 4 1/4 01/24/27		2.B FE	3,639,174	3,780,000	3,748,348	3,725,009		33,893			4.250	5.675	JJ	70,061	54,400	11/17/2025	01/24/2027	3,860,325
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 3	0	1.C FE	18,222,900	22,500,000	18,421,339	18,524,924		131,828			3.250	5.134	MS	184,844	528,125	07/29/2025	09/30/2040	2,790,916
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1		1.C FE	194,578	229,903	224,229	216,217		6,376			1.750	8.230	MS	1,017	4,023	06/07/2022	09/30/2027	20,524
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2		1.C FE	8,941,995	10,569,836	9,007,521	9,098,574		51,888			2.940	4.935	MS	78,552	183,395	11/14/2025	09/30/2040	505,055
G7302V-MQ-4	QNB FINANCE LTD QNBK 1.375 01/26/26 EMTN		1.E FE	1,782,425	1,900,000	1,895,961	1,897,531		35,055			1.375	3.286	JJ	11,248	26,125	11/08/2022	01/26/2026	1,913,063
G7740@-AA-9	SSP MIDCO 2 LIMITED FIRST OUT SSP MIDCO		2.A PL	23,438,522	23,198,659	23,044,318	23,114,321		37,643		1,627,512	4.850	5.063	MJSD	285,175	1,091,328	12/31/2025	02/17/2028	23,827,863
G7740@-AB-7	SSP MIDCO 2 LIMITED SSP MIDCO 2 LIMITED		2.A PL	6,446,503	6,402,484	6,338,459	6,377,853		10,455		464,640	8.865	9.171	MJSD	142,018	543,314	12/31/2025	02/17/2028	6,588,050
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST		2.A PL	3,973,709	3,959,248	3,932,907	3,959,248				234,665			MJSD			09/30/2025	02/17/2028	3,973,709
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST		2.A PL	2,798,392	2,824,483	2,796,239	2,824,483				195,011	0.723	0.723	MJSD	4,918		12/31/2025	02/17/2028	2,801,053
G7777X-AA-4	SA GLOBAL SUKUK LTD ARAMCO 1.602 06/17/2		1.E FE	1,818,232	1,940,000	1,914,605	1,925,516		30,671			1.602	3.248	JD	1,209	31,079	05/25/2022	06/17/2026	1,955,539
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1		2.A FE	581,922	660,000	659,505	649,492		32,520			1.456	5.513	JJ	4,458	9,610	03/02/2023	01/14/2027	676,500
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	1,081,824	1,200,000	1,189,908	1,189,299		33,611			1.250	4.176	AO	2,833	15,000	08/22/2022	04/23/2026	1,207,500
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31		1.E FE	5,490,587	5,979,382	5,532,004	5,520,546		11,811			3.545	4.943	FA	71,245	23,707	11/24/2025	08/31/2036	455,906
L4464D-AD-1	GREENSAIF PIPELINES BIDC	0	1.E FE	14,636,350	14,030,000	15,335,840	14,627,831		(8,519)			6.510	6.092	FA	324,748	456,677	07/29/2025	02/23/2042	14,486,677
L4464D-AE-9	GREENSAIF PIPELINES BIDC GASBCM 6.129 02		1.E FE	1,128,050	1,100,000	1,170,554	1,124,843		(1,371)			6.129	5.866	FA	23,971	67,419	07/04/2023	02/23/2038	1,133,710
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	948,310	1,100,000	903,133	948,310		(4,455)	198,087		6.450	8.852	MS	22,862	70,950	10/16/2024	03/05/2034	1,135,475
L7909C-AD-9	RAIZEN FUELS FINANCE	0	2.C FE	8,436,023	10,570,000	8,002,019	8,436,023		(1,113)	2,061,283		6.950	8.917	MS	236,709	534,108	08/13/2025	03/05/2054	10,937,308
L9031*-AN-1	MSC MEDITERRANEAN SHIPPING CO TIL	0	2.B PL	36,000,000	36,000,000	36,421,488	36,000,000					6.230	6.230	AO	560,700		06/26/2025	10/01/2040	37,121,400
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	6,721,890	6,350,000	6,675,184	6,664,737		(47,014)			7.875	5.103	FA	176,411	126,016	11/18/2025	02/24/2033	6,594,460
M8237R-AJ-3	SA GLOBAL SUKUK LTD ARAMCO 3.5 11/24/70		1.E FE	33,730,440	35,262,000	22,295,912	33,786,239		12,625			3.500	3.691	MN	126,845	1,234,170	10/21/2021	11/24/2070	35,879,085

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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
M8T3AR-AF-8	SAUDI AWWAL BANK sabbab 5.947 09/04/2035	0	2.B FE	11,053,175	10,900,000	11,060,666	11,050,218		(2,957)			5.947	5.606	MS	210,672		11/19/2025	09/04/2035	11,224,112
N15516-AE-2	BRASKEM NETHERLANDS BRASKM 5.875 01/31/5		5.C FE	3,988,250	11,395,000	3,945,519	3,988,250		(9,629)	7,973,338		5.875	17.345	JJ	280,800	669,456	05/10/2022	01/31/2050	11,729,728
N30420-AA-6	EQUATE PETROCHEMICAL CO KSC EQPTRC 4.25		2.B FE	1,578,500	1,640,000	1,636,417	1,630,956		10,326			4.250	4.930	MN	11,229	69,700	04/27/2020	11/03/2026	1,674,850
N4281@-BZ-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N		2.B	2,000,000	2,000,000	1,853,084	2,000,000					3.270	3.270	JD	34,880	32,700	07/01/2020	12/19/2030	2,032,700
N4281@-CC-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N		2.B	1,000,000	1,000,000	893,154	1,000,000					3.370	3.370	JD	17,973	16,850	07/01/2020	12/19/2032	1,016,850
N4281@-CH-6	KONINKLIJKE VOPAK NV VOPAK NV SUB NT SER		2.C	12,000,000	12,000,000	11,927,052	12,000,000					3.890	3.890	JD	15,560	466,800	07/01/2020	06/19/2026	12,233,400
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R		2.C FE	4,127,210	4,135,400	4,113,103	4,122,419		130			4.625	4.766	FA	74,911	19,958	11/24/2025	08/10/2030	400,884
N57445-AB-9	PAITON ENERGY PT MINCAP 5.625 08/10/37 R	0	2.C FE	29,129,819	27,500,000	27,225,275	28,638,858		(107,386)			5.625	5.034	FA	605,859	1,405,125	07/30/2025	08/10/2037	2,550,264
N7163R-AD-5	PROSUS NV PRXNA 4.027 08/03/50 REGS		2.B FE	8,251,890	8,550,000	5,946,078	8,277,664		6,140			4.027	4.236	FA	141,549	344,309	11/12/2021	08/03/2050	8,722,154
N7163R-AQ-6	PROSUS NV PRXNA 3.832 02/08/51 REGS		2.B FE	21,874,185	23,080,000	15,426,403	21,980,295		24,288			3.832	4.138	FA	351,314	884,426	10/21/2021	02/08/2051	23,522,213
N7163R-AY-9	PROSUS NV	0	2.B FE	4,827,556	6,325,000	5,032,739	4,836,987		9,431			4.987	6.955	JJ	141,942	157,714	07/14/2025	01/19/2052	6,482,714
P0156P-AC-3	ALFA SAB DE CV ALFAA 6.875 03/25/44 REGS	0	2.B FE	29,444,159	23,390,000	26,335,503	28,683,873		(182,580)			6.875	4.927	MS	428,817	1,449,938	07/29/2025	03/25/2044	24,194,031
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	2,012,925	1,870,000	1,855,975	1,899,129		(20,806)			4.125	2.942	FA	30,855	77,138	02/18/2020	08/07/2027	1,908,569
P13435-AC-9	INTERCORP PERU LTD BINTPE 3.25 10/04/26		2.C FE	1,431,500	1,400,000	1,388,442	1,404,068		(6,677)			3.250	2.755	AO	10,996	45,500	09/13/2021	10/04/2026	1,422,750
P1905C-AJ-9	BRF SA BRFSBZ 5.75 09/21/50 REGS		3.B FE	2,256,500	2,200,000	1,841,921	2,251,954		(1,053)			5.750	5.569	MS	35,139	126,500	05/14/2021	09/21/2050	2,263,250
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	1,322,200	1,270,000	1,234,944	1,289,982		(6,002)			4.250	3.706	AO	9,146	53,975	02/18/2020	04/30/2029	1,296,988
P2195V-AQ-8	CELULOSA ARAUCO CONSTITU CELARA 5.5 04/3		2.C FE	11,653,445	9,600,000	8,607,832	11,450,030		(47,725)			5.500	4.181	AO	89,467	528,000	09/30/2021	04/30/2049	9,864,000
P2195V-AS-4	CELULOSA ARAUCO CONSTITU CELARA 5.15 01/	0	2.C FE	29,225,773	27,090,000	22,762,996	28,938,676		(61,589)			5.150	4.637	JJ	589,057	1,097,723	08/21/2025	01/29/2050	27,787,568
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	28,647,765	22,864,000	24,292,543	27,943,903		(168,096)			6.625	4.795	FA	584,858	1,435,240	07/17/2025	02/12/2045	23,621,370
P2205J-AQ-3	CENCOSUD SA CENSUD 4.375 07/17/27 REGS		2.C FE	2,456,940	2,400,000	2,400,480	2,413,087		(10,632)			4.375	3.902	JJ	47,833	105,000	09/28/2021	07/17/2027	2,452,500
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/		2.C FE	5,803,493	5,409,600	5,671,782	5,725,528		(21,132)			6.375	5.173	AO	64,183	112,924	11/19/2025	04/24/2035	479,342
P3146D-AB-9	CORPORATION INMOBILIARIA VESTA 5.5 01/30	0	2.C FE	7,534,185	7,500,000	7,588,275	7,533,281		(904)			5.500	5.423	JJ	104,271		11/14/2025	01/30/2033	7,706,250
P3691N-BF-6	EL PUERTO DE LIVERPOOL SAB DE LIVEPL 3.8		2.B FE	1,134,500	1,160,000	1,155,534	1,156,165		4,714			3.875	4.319	AO	10,613	44,950	05/06/2020	10/06/2026	1,182,475
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE	0	2.B FE	12,495,575	11,980,000	12,861,968	12,485,255		(10,320)			6.658	6.126	JJ	352,286	155,797	11/14/2025	01/22/2037	12,378,814
P3697U-AE-8	EMBOTELLADORA ANDINA SA ANDINA 3.95 01/2	0	2.A FE	5,198,375	4,950,000	3,870,752	5,169,694		(6,496)			3.950	3.661	JJ	86,900	192,563	07/16/2025	01/21/2050	5,047,763
P40692-AA-6	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 REG	0	2.B FE	5,382,564	5,415,000	5,433,682	5,382,804		240			5.500	5.579	MN	28,955		11/19/2025	11/26/2035	5,563,913

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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
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE		2.A FE	2,535,093	2,495,240	2,494,002	2,515,264		(3,505)			4.634	4.157	JJ	48,500	30,544	11/17/2025	07/31/2029	281,474
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	9,161,635	9,485,000	9,491,829	9,164,195		2,561			5.761	6.009	JD	33,393	273,215	08/20/2025	12/09/2054	9,758,215
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.15		2.B FE	856,000	800,000	785,904	822,747		(6,131)			4.150	3.272	MS	10,052	33,200	02/18/2020	09/12/2029	816,600
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV PENOMX 5.65	0	2.B FE	24,041,770	22,850,000	21,529,499	23,803,001		(46,135)			5.650	5.276	MS	390,894	974,625	07/30/2025	09/12/2049	23,495,513
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV PENOMX 4.75		2.B FE	24,517,892	22,810,000	19,089,044	24,306,805		(47,211)			4.750	4.290	FA	436,400	940,975	11/24/2025	08/06/2050	23,351,738
P56145-AB-4	SEMPRA ENERGY IENOVA 4.875 01/14/48 REGS		2.B FE	6,552,550	6,120,000	4,872,560	6,506,558		(10,204)			4.875	4.423	JJ	138,401	298,350	02/05/2021	01/14/2048	6,269,175
P56145-AC-2	SEMPRA ENERGY IENOVA 4.75 01/15/51 REGS	0	2.C FE	27,142,168	28,210,000	21,748,500	27,086,644		(4,255)			4.750	4.988	JJ	617,877	1,009,850	07/31/2025	01/15/2051	28,879,988
P57908-AE-8	ORBIA ADVANCE CORP SAB DE CV ORBIA 6.75		2.C FE	1,310,000	1,000,000	867,690	1,266,064		(10,517)			6.750	4.473	MS	19,125	67,500	06/23/2021	09/19/2042	1,033,750
P57908-AF-5	ORBIA ADVANCE CORP SAB DE CV ORBIA 5.875		2.C FE	9,456,270	7,806,000	6,056,032	9,247,432		(48,818)			5.875	4.414	MS	132,485	458,603	10/21/2021	09/17/2044	8,035,301
P57908-AH-1	ORBIA ADVANCE CORP SAB DE CV ORBIA 5.5 0		2.C FE	19,302,565	16,330,000	11,850,681	18,981,028		(73,381)			5.500	4.333	JJ	414,147	898,150	09/09/2021	01/15/2048	16,779,075
P58072-AL-6	EMPRESAS CMPC SA CMPCCI 4.375 04/04/27 R		2.B FE	1,216,300	1,120,000	1,119,886	1,138,551		(14,262)			4.375	3.023	AO	11,842	49,000	02/20/2020	04/04/2027	1,144,500
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	35,337,627	36,930,000	31,113,525	35,201,571		(11,427)			4.500	4.771	JJ	715,519	1,228,050	08/26/2025	01/26/2050	37,760,925
P7200A-AA-1	NIAGARA ENERGY SAC	0	2.C FE	4,897,625	4,850,000	4,952,523	4,897,955		330			5.746	5.600	AO	68,122	70,389	11/17/2025	10/03/2034	4,989,341
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE C SQM 4.25	0	2.A FE	24,865,094	23,645,000	19,375,758	24,657,582		(42,804)			4.250	3.935	JJ	443,836	850,850	09/02/2025	01/22/2050	24,147,456
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C	0	2.A FE	4,902,000	7,600,000	5,411,395	4,921,566		19,566			3.500	6.282	MS	82,017	133,000	07/15/2025	09/10/2051	7,733,000
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	704,700	720,000	718,034	714,531		1,903			4.250	4.846	AO	5,185	30,600	04/26/2022	04/30/2028	147,060
P9401C-AB-8	TRUST FIBRA UNO FUNOTR 6.39 01/15/50 REG		2.C FE	23,323,988	20,170,000	19,104,272	23,057,751		(62,932)			6.390	5.306	JJ	594,309	1,420,377	09/09/2021	01/15/2050	20,814,432
P9406G-AB-4	TRUST FIBRA UNO FUNOTR 6.95 01/30/44 REG		2.C FE	14,228,785	11,820,000	11,967,750	13,934,000		(71,841)			6.950	5.360	JJ	344,569	924,262	10/21/2021	01/30/2044	12,230,745
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS COR AUSTRALIA		2.A	5,000,000	5,000,000	4,250,270	4,985,086		1,410			3.240	3.279	JD	12,150	162,000	07/31/2019	12/04/2034	5,081,000
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	606,900	600,000	605,730	605,093		(1,807)			6.500	5.377	AO	8,450	19,500	09/15/2025	10/13/2026	619,500
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	13,591,475	14,380,000	14,486,700	13,599,395		7,920			6.375	6.847	AO	170,613	378,675	11/19/2025	10/24/2048	14,838,363
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	4,260,661	3,925,857	4,084,803	4,187,926		(13,916)			6.875	5.449	FA	110,210	110,568	11/17/2025	02/04/2039	139,401
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	7,423,200	8,910,000	7,621,703	7,434,395		11,195			4.745	6.026	JD	25,837	211,390	07/29/2025	06/09/2051	9,121,390

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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
Y71260-AD-8	INDOFOOD CBP SUKSES MAKM		2.B FE	4,874,657	5,260,000	4,893,273	4,896,191		17,688			3.541	4.823	AO	33,112	44,617	11/17/2025	04/27/2032	5,353,128
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	585,336	600,000	594,818	594,605		2,655			3.667	4.161	MN	1,895	22,002	04/25/2022	11/30/2027	611,001
Y72570-AT-4	RELIANCE INDUSTRIES LTD	0	1.G FE	5,870,312	8,844,000	6,364,319	5,880,881		10,569			3.750	6.043	JJ	155,691		07/29/2025	01/12/2062	9,009,825
Y7T47W-NA-5	SHINHAN BANK SHNHAN 4 1/2 03/26/28		2.A FE	544,720	560,000	562,705	553,543		2,665			4.500	5.052	MS	6,650	25,200	07/08/2022	03/26/2028	572,600
Y8085F-BD-1	SK HYNIX INC SERIES REGS		2.B FE	4,868,046	5,440,000	4,937,942	4,908,158		33,256			2.375	4.564	JJ	58,140	31,825	11/17/2025	01/19/2031	5,504,600
0089999999 - Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				14,178,331,565	14,540,693,776	13,401,965,929	14,192,243,232	25,521	8,052,888	11,095,308	2,521,828	XXX	XXX	XXX	180,209,689	570,953,671	XXX	XXX	14,355,280,471
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)																			
00139P-AA-6	AIG SUNAMER GLOB FIN X CRBG 6.9 03/15/32	0	1.E FE	811,674	750,000	831,540	794,206		(5,779)			6.900	5.757	MS	15,238	51,750	10/03/2022	03/15/2032	775,875
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK		1.E	1,865,698	1,847,262	1,630,762	1,860,754		(649)			4.450	4.395	MON	2,512	82,203	10/13/2017	08/20/2043	10,355
00252@-AA-1	AZ Battery Property LLC AZBP 6.73 02/20/		2.A PL	13,986,014	13,986,014	13,588,866	13,986,014					6.730	6.730	MON	28,761	1,004,266	03/07/2024	02/20/2046	14,064,452
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	0	1.D	17,136,988	17,136,988	16,381,247	17,136,988					4.494	4.536	MON	44,925	770,136	05/07/2019	11/10/2039	112,848
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	0	1.E	18,044,363	18,044,363	17,060,946	18,044,363					4.533	4.576	MON	47,714	817,951	07/03/2019	03/10/2041	116,843
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A		1.E PL	2,791,993	2,791,993	2,744,987	2,791,993					4.140	4.569	JD	5,137	115,589	05/10/2018	06/15/2027	292,520
023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1		1.F FE	549,430	584,500	571,466	570,478		4,698			3.200	4.326	JD	831	18,704	07/30/2020	06/15/2028	352,957
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/		1.E FE	1,185,196	1,188,166	1,152,902	1,186,546		315			3.350	3.394	AO	8,403	39,804	02/16/2021	10/15/2029	565,346
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1		2.C FE	6,861,864	6,861,864	6,768,673	6,861,864					4.100	4.099	JJ	129,727	281,336	01/12/2016	01/15/2028	3,353,919
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A		2.B FE	1,756,524	1,756,524	1,749,604	1,756,524					3.700	3.699	AO	16,248	64,991	09/02/2014	10/01/2026	748,094
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A		2.B FE	19,097,375	19,097,375	18,532,265	19,097,375					4.000	3.999	FA	288,583	763,895	01/04/2017	02/15/2029	8,741,346
05605@-AA-4	EXTELL - DEER VALLEY RESORTS L EXTELL -	0	1.D PL	18,900,000	18,900,000	15,817,618	18,900,000					5.000	5.000	AO	236,250	945,000	09/18/2020	10/01/2055	19,372,500
000000-00-0	EXTELL - DEER VALLEY RESORT UP EXTELL -	0	1.D PL	9,650,000	9,650,000	8,076,191	9,650,000					5.000	5.000	AO	120,625	482,500	12/10/2020	10/01/2055	9,891,250
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU		2.A	19,095	19,095	19,095	19,095					5.950	6.024	MON	51	1,136	01/07/2011	01/15/2026	3,786
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3	0	1.E FE	6,269,810	6,449,161	5,894,230	6,321,177		12,775			2.900	3.341	MJSD	8,312	187,026	12/21/2023	03/15/2035	92,769
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	0	2.B FE	2,191,505	2,167,274	2,189,098	2,171,823		(1,480)			6.036	5.963	MON	7,631	130,817	09/10/2010	12/10/2028	24,522
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	0	2.B FE	1,306,205	1,306,205	1,386,379	1,306,205					7.507	7.625	MON	5,720	98,057	12/07/2009	01/10/2032	12,656
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01		2.C FE	2,342,284	2,342,284	2,174,085	2,342,284					4.704	4.750	MON	6,427	110,181	12/11/2013	01/10/2036	16,332
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS		2.B	1,837,860	1,837,860	1,854,033	1,837,860					5.980	6.055	MON	4,885	100,745	09/22/2011	01/15/2035	14,072
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA		2.B	5,373,098	5,373,098	4,648,283	5,373,098					3.416	3.440	MON	10,707	183,545	09/15/2016	10/10/2038	32,513
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P		2.B	8,705,558	8,705,558	7,640,851	8,705,558					3.901	3.933	MON	19,810	339,604	08/02/2017	10/10/2039	54,007

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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
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH		2.B	19,048,367	19,048,367	16,286,468	19,048,367					3.860	3.891	MON	42,891	735,267	09/18/2019	11/10/2041	116,045
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	0	1.B PL	8,132,088	8,131,969	7,532,643	8,132,026		(8)			3.910	3.942	MON	14,132	317,960	01/26/2018	07/15/2033	65,462
30321L-2C-5	F&G GLOBAL FUNDING FG 2.0 09/20/2028	0	1.G FE	1,596,252	1,880,000	1,761,184	1,728,222		50,703			2.000	5.225	MS	10,549	37,600	04/11/2023	09/20/2028	1,898,800
30321L-2J-0	F&G GLOBAL FUNDING FG	0	1.G FE	12,051,720	12,000,000	12,451,704	12,044,008		(7,712)			5.875	5.772	JJ	323,125	352,500	02/12/2025	01/16/2030	12,352,500
34489*-AD-1	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T		1.F FE	5,000,000	5,000,000	4,844,640	5,000,000					4.060	4.060	OCT	49,058	205,256	06/06/2018	10/05/2030	5,205,819
34489*-AE-9	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T		1.F FE	8,000,000	8,000,000	7,530,472	8,000,000					4.210	4.210	OCT	81,393	340,542	06/06/2018	10/05/2033	8,341,478
000000-00-0	FOOTBALL CLUB TERM NOTES SER 2020-XI-C T		1.F FE	2,000,000	2,000,000	1,949,052	2,000,000					2.970	2.970	OCT	14,355	60,060	07/17/2020	10/05/2027	2,060,225
000000-00-0	SER 2020-XI-J TR CTF SER 2020-XI-J TR CT		1.F FE	6,764,000	6,764,000	5,498,408	6,764,000					3.850	3.850	OCT	62,933	263,307	07/17/2020	10/05/2040	7,028,754
34490@-AD-6	FOOTBALL CLUB TERM NOTES SER 2020-XI-D T	0	1.F FE	18,000,000	18,000,000	16,253,316	18,000,000					3.330	3.330	OCT	144,855	606,060	07/17/2020	10/05/2032	18,607,725
34490@-AE-4	FOOTBALL CLUB TERM NOTES SER 2020-XI-E T		1.F FE	14,000,000	14,000,000	12,096,378	14,000,000					3.530	3.530	OCT	119,432	499,691	07/17/2020	10/05/2035	14,501,064
34490@-AF-1	FOOTBALL CLUB TERM NOTES SER 2020-XI-F T		1.F FE	16,236,000	16,236,000	13,198,131	16,236,000					3.850	3.850	OCT	151,062	632,031	07/17/2020	10/05/2040	16,871,504
000000-00-0	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	0	1.F FE	2,400,000	2,400,000	2,369,021	2,400,000					3.730	3.730	OCT	21,634	90,515	03/23/2018	10/05/2027	2,490,763
34502@-AC-4	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T		1.F FE	2,500,000	2,500,000	2,348,448	2,500,000					3.980	3.980	OCT	24,046	100,606	03/23/2018	10/05/2032	2,600,882
36143L-2H-7	GA GLOBAL FUNDING TRUST GBLATL 2.9 01/06		1.F FE	7,967,470	10,490,000	9,315,456	8,678,154		240,116			2.900	6.406	JJ	147,880	304,210	11/01/2022	01/06/2032	10,642,105
36143L-2S-3	GA GLOBAL FUNDING TRUST GBLATL	0	1.F FE	2,987,250	3,000,000	3,070,200	2,988,183		933			5.900	5.957	JJ	82,600	88,500	01/07/2025	01/13/2035	3,088,500
41242*-BJ-0	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	2,000,000	2,000,000	1,822,064	2,000,000					3.687	3.687	JD	4,916	74,206	01/18/2018	06/07/2033	2,037,278
41242*-BN-1	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	3,000,000	3,000,000	2,644,806	3,000,000					4.211	4.211	JD	8,422	127,253	08/08/2018	06/07/2038	3,063,867
41242*-BQ-4	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	3,000,000	3,000,000	2,603,742	3,000,000					4.191	4.191	JD	8,382	126,651	01/16/2019	06/07/2039	3,063,567
41242*-BX-9	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	0	1.G FE	7,000,000	7,000,000	6,035,239	7,000,000					3.430	3.430	JD	32,973	224,505	05/28/2020	06/07/2035	7,121,384
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*-CB-6	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD		1.G FE	1,000,000	1,000,000	818,118	1,000,000					3.123	3.123	JD	2,082	31,387	02/18/2021	06/07/2036	1,015,875
41242*-CL-4	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	0	1.G FE	9,000,000	9,000,000	9,227,160	9,000,000					5.576	5.576	JD	33,455	506,301	08/16/2023	06/07/2034	9,253,699
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	0	2.C FE	4,491,882	4,373,298	4,163,323	4,459,051		(9,170)			4.000	3.528	MN	22,352	174,932	02/08/2022	11/15/2032	1,139,601
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP		1.E FE	13,042,586	13,042,586	11,051,088	13,042,586					3.420	3.420	AO	94,167	446,056	08/18/2020	04/15/2045	409,239
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT		1.D FE	17,901,966	17,901,966	14,282,188	17,901,966					2.654	2.669	MON	27,715	475,118	03/22/2021	10/10/2042	97,139
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER		1.F	2,869,652	2,330,158	2,369,072	2,577,744		(32,572)			6.000	3.160	MON	6,214	139,810	08/15/2016	06/15/2033	21,666
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ		1.D	22,963,340	22,944,359	19,456,816	22,958,908		(843)			2.980	2.990	MON	39,885	683,742	03/04/2020	10/10/2041	130,821
75951A-CY-2	TOKIO MARINE HOLDINGS INC TOMARI 5.243 0		1.E FE	11,625,465	11,650,000	11,656,524	11,648,761		14,105			5.243	5.370	FA	252,807	610,810	04/25/2024	02/02/2026	11,955,405
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2		3.C FE	1,399,987	1,399,987	1,342,851	1,399,987					4.100	4.098	AO	14,350	57,399	07/28/2015	04/01/2028	528,744

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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
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A	0	1.G PL	7,928,947	7,928,947	7,773,159	7,928,947					4.180	4.176	JD	14,730	332,053	11/19/2019	12/15/2027	1,185,708
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20	0	1.D PL	135,655,329	135,768,943	102,470,660	135,661,839		2,365			4.000	4.005	MN	844,785	5,430,758	03/02/2023	11/05/2057	5,284,949
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	0	1.D PL	12,110,461	12,120,336	9,150,102	12,111,028		206			4.000	4.004	MN	75,415	484,813	03/02/2023	11/05/2057	449,471
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2		1.F FE	4,549,997	4,564,469	4,559,412	4,562,204		2,882			3.750	3.828	MS	56,105	171,168	05/15/2020	09/03/2026	1,962,660
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS		4.A	2,108,561	2,107,755	2,001,735	2,108,030		(43)			6.900	6.995	MON	6,868	145,435	08/14/2009	01/15/2035	35,682
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS		4.A	1,395,310	1,395,310	1,319,544	1,395,310					6.800	6.897	MON	4,217	86,974	10/13/2009	06/15/2034	11,722
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III		4.A	4,601,622	4,601,605	4,316,765	4,601,608		(1)			6.610	6.702	MON	13,519	304,166	10/14/2009	01/15/2035	37,178
BGH8XG-SQ-0	AZ BATTERY PROPERTY LLC AZBP	0	2.A PL	40,800,000	40,800,000	40,604,160	40,800,000					6.730	6.730	MON	83,901	2,847,840	02/22/2024	02/20/2046	41,028,820
BGH9UY-EE-4	MLB INFRASTRUCTURE FACILITY BASEBB	0	1.G FE	10,600,000	10,600,000	10,998,814	10,600,000					6.360	6.360	JD	376,406		05/14/2025	12/10/2054	10,937,080
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A		1.E FE	11,379,842	11,379,842	11,219,739	11,379,842					3.750	3.750	JD	18,966	426,744	12/01/2015	12/15/2027	5,443,770
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A		2.B FE	6,777,817	6,770,552	6,658,811	6,772,280		(739)			4.125	4.110	JD	12,413	279,347	12/04/2015	12/15/2027	3,244,909
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A		1.F FE	13,150,059	13,150,059	13,001,240	13,150,059					3.600	3.600	MS	139,391	473,402	03/11/2015	03/15/2027	6,395,566
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A	0	1.F FE	3,878,198	3,880,065	3,965,857	3,878,448		171			5.250	5.264	AO	50,926	203,703	03/13/2024	04/01/2029	1,228,550
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY		1.D PL	107,042,066	108,036,107	97,737,997	107,042,066					3.800	3.943	MJSD	11,404	4,105,372	08/21/2020	09/30/2045	1,828,274
0129999999	- Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)			730,638,768	733,992,264	652,114,322	731,213,829		270,273			XXX	XXX	XXX	4,560,401	30,271,703	XXX	XXX	285,472,806
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		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
18055#-BT-8	CLARION LION PROPERTIES FUND H CLARION L	0	2.A	1,000,000	1,000,000	924,151	1,000,000					4.330	4.330	FA	18,042	43,300	05/03/2022	08/01/2033	1,021,650
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	6,000,000	6,000,000	5,960,442	6,000,000					4.300	4.300	AO	50,883	258,000	01/27/2017	04/20/2027	6,129,000
71951Q-AB-8	PHYSICIANS REALTY TRUST DOC 3.95 01/15/2	0	2.A FE	4,766,752	5,179,000	5,149,583	4,999,951		80,530			3.950	5.772	JJ	94,330	204,571	12/06/2022	01/15/2028	5,281,285
71951Q-AC-6	PHYSICIANS REALTY TRUST DOC 2 5/8 11/01/		2.A FE	6,476,307	8,654,000	7,780,552	7,107,424		213,153			2.625	6.339	MN	37,861	227,168	11/01/2022	11/01/2031	8,767,584
74170*-AV-1	PRIME PROPERTY FUND LLC PRIME PROPERTY F		2.A	4,000,000	4,000,000	3,757,644	4,000,000					4.580	4.580	MN	26,971	183,200	10/10/2018	11/08/2033	4,091,600
74170*-BA-6	PRIME PROPERTY FUND LLC PRIME PROPERTY F		2.A	11,000,000	11,000,000	9,187,739	11,000,000					3.260	3.260	JD	18,926	358,600	09/13/2019	12/12/2034	11,179,300
74170*-BY-4	Prime Prop Fnd PRIME PROPERTY FUND LLC	0	2.A	7,000,000	7,000,000	7,061,649	7,000,000					5.590	5.590	MS	115,216	391,300	02/17/2023	03/15/2033	7,195,650
74170*-CA-5	Prime Prop Fnd PRIME PROPERTY FUND LLC	0	2.A	3,000,000	3,000,000	2,971,602	3,000,000					5.790	5.790	MS	51,145	173,700	02/17/2023	03/15/2038	3,086,850
74340*-BL-7	PROLOGIS TARGETED US LOGISTICS PROLOGIS	0	1.G FE	10,000,000	10,000,000	9,810,630	10,000,000					5.500	5.500	JD	299,444	275,000	02/22/2023	06/15/2038	10,275,000
74350L-AB-0	PROLOGIS TARGETED US 144A N Y Y	0	1.G FE	9,927,800	10,000,000	10,389,100	9,938,539		5,725			5.500	5.594	AO	137,500	550,000	02/29/2024	04/01/2034	10,275,000

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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
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	47,361,928	47,986,928	47,986,928	47,455,182		93,254				6.757	N/A	237,704	898,877	12/26/2025	05/29/2028	48,152,101
74762E-AP-7	QUANTA SERV INC. PWR		2.B FE	20,062,000	20,000,000	20,042,800	20,061,692		(308)			5.100	5.059	FA	408,000		09/26/2025	08/09/2035	20,510,000
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE	0	1.G FE	46,942,302	47,371,000	48,632,584	46,991,103		47,423			5.650	5.763	JJ	1,234,146	1,480,416	09/26/2025	01/15/2035	48,709,231
78646U-AB-5	SAFEHOLD INC SAFE 2.85 01/15/32	0	1.G FE	5,468,616	6,661,000	5,999,962	5,787,427		116,361			2.850	5.383	JJ	87,537	189,839	03/07/2023	01/15/2032	6,755,919
828807-DV-6	SIMON PROPERTY GROUP LP		1.G FE	147,525	150,000	152,755	147,554		29			5.850	5.972	MS	2,754	4,388	07/17/2025	03/08/2053	154,388
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
85571B-AY-1	STARWOOD PROPERTY TRUST INC STWD 4.375 0	0	3.C FE	5,500,000	5,500,000	5,465,845	5,500,000					4.375	4.375	JJ	110,955	240,625	01/10/2022	01/15/2027	5,620,313
BGH8XS-0G-6	STAG INDUSTRIAL OPERATING PART STAG		2.B FE	5,000,000	5,000,000	5,249,095	5,000,000					6.170	6.170	MN	28,279	308,500	02/28/2024	05/28/2031	5,154,250
BGH8XS-1P-5	STAG INDUSTRIAL OPERATING PART STAG	0	2.B FE	7,000,000	7,000,000	7,331,457	7,000,000					6.300	6.300	MN	40,425	441,000	02/28/2024	05/28/2034	7,220,500
BGHA4P-CX-9	NEW YORK CLEAN POWER HOLDINGS	0	2.A PL	12,000,000	12,000,000	12,001,464	12,000,000					5.810	5.801	MS	214,970		08/22/2025	09/30/2040	12,038,733
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)			283,523,972	288,789,427	286,742,300	284,900,200		596,752			XXX	XXX	XXX	3,286,434	9,617,498	XXX	XXX	288,347,199
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Affiliated)																			
Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)																			
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	192,189	06/20/2025	10/20/2035	8,501,958
0189999999	- Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)			8,352,307	8,357,786	8,500,803	8,353,981		1,674			XXX	XXX	XXX	113,736	192,189	XXX	XXX	8,501,958
Issuer Credit Obligations: Bank Loans - Issued (Affiliated)																			
Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)																			
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L		6.	2,072,570	2,112,570	1,793,572	1,793,572	(318,998)	15,184				16.209	N/A		232,489	11/03/2025	12/29/2028	2,131,504
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	3,863,522	3,942,369	3,910,830	3,910,041		17,006				11.551	N/A	180,116	410,101	08/03/2022	08/03/2027	4,157,504
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	120,279	120,279	119,316	120,279						11.451	N/A	5,682	12,512	01/29/2024	08/03/2027	127,165
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		3.C PL	490,800	490,800	490,800	490,800						11.160	N/A	8,730	44,332	05/30/2025	08/03/2027	504,413
05626#-AA-7	BWG BWG T/L 1L 4/22		2.A PL	3,077,840	3,141,143	3,125,437	3,119,797		14,027				10.878	N/A	9,620	331,767	04/18/2022	04/19/2027	3,166,943
05657#-AA-9	BCPE Maverick Parent LP BCPE Maverick Pa	0	2.A PL	37,378,111	37,998,613	37,428,633	37,444,769		66,658				0.814	N/A			10/14/2025	10/14/2027	37,998,613
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL	0	5.A FE	22,955,375	23,546,250	15,422,794	23,297,088		91,260			10.102	10.752	JAJO	573,888	2,704,843	09/01/2024	05/08/2028	23,748,179
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ		2.C PL	3,330,600	3,364,098	3,327,092	3,364,098		8,592				10.907	N/A		338,159	09/29/2022	02/01/2027	3,437,630
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21		3.C PL	377,458	377,458	374,061	377,458						11.438	N/A	2,848	44,688	08/01/2024	09/01/2026	387,005
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21		3.C PL	4,140,522	4,261,204	4,222,854	4,239,458		28,380				12.213	N/A	40,859	482,009	08/01/2024	09/01/2026	4,382,121
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1		3.B PL	567,000	567,000	567,000	567,000						11.514	N/A	175	60,673	01/02/2025	11/24/2026	571,197
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1		3.B PL	1,574,341	1,639,360	1,639,360	1,624,207		14,769				12.766	N/A	2,558	176,308	11/24/2021	11/24/2026	1,653,654
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1		3.B PL	1,032,230	1,032,230	1,032,230	1,032,230						11.537	N/A	318	111,087	08/29/2022	11/24/2026	1,039,871

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
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1		3.B PL	1,156,134	1,179,452	1,179,452	1,173,160		6,068				12.185	N/A	2,917	126,849	11/18/2022	11/24/2026	1,190,730
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21		3.A PL	2,036,514	2,078,076	2,078,076	2,067,580		9,282				10.857	N/A	10,606	220,781	12/14/2021	12/14/2026	2,185,635
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21		3.A PL	2,116,784	2,116,784	2,116,784	2,116,784						10.652	N/A	10,985	224,965	11/30/2023	12/14/2026	2,172,185
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL		5.B GI	1,293,610	2,431,597	1,293,610	1,293,610		2,435	1,135,961		10.590	110.812	JAJO	44,350	309,193	10/30/2025	03/31/2027	765,801
000000-00-0	LIFELONG PSI		5.B GI	643,561	1,152,265	613,005	643,561			508,704		11.740	55.557	JAJO	23,298	143,906	10/31/2025	03/31/2027	1,174,460
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL		5.B GI	185,916	332,874	177,089	185,916		333	146,756		10.590	53.137	JAJO	6,071	42,287	10/31/2025	03/31/2027	338,659
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L		2.C PL	1,650,165	1,683,612	1,636,471	1,664,373		5,307				11.116	N/A	31,551	184,796	10/31/2025	10/28/2028	1,728,159
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1		2.C PL	83,776	84,617	82,247	84,080		148				10.898	N/A	1,586	9,291	10/23/2025	10/28/2028	86,856
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1		2.C PL	390,309	390,309	379,380	390,309						10.640	N/A	7,297	38,559	07/17/2025	10/28/2028	400,636
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L		3.C PL	5,712,719	5,712,719	5,712,719	5,712,719						9.808	N/A	46,056	656,409	12/31/2024	08/02/2028	5,758,940
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding		3.B PL	3,360,072	3,394,012	3,394,012	3,379,523		7,326				10.915	N/A	16,594	314,611	07/15/2022	07/15/2027	3,423,296
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots		3.B PL	2,989,150	3,056,000	3,013,216	3,048,559		16,170				11.600	N/A	72,976	322,627	04/13/2021	04/14/2026	3,223,688
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots		3.B PL	740,355	740,355	729,990	740,355						11.005	N/A	30,460	90,049	02/18/2022	04/14/2026	752,632
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	1,393,155	1,421,226	1,391,380	1,413,342		6,388				13.830	N/A	1,508	144,860	11/28/2025	12/29/2026	1,436,279
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		3.A PL	359,041	359,086	351,545	359,064		18				13.153	N/A	378	36,600	11/28/2025	12/29/2026	362,857
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2		2.A PL	5,676,126	5,791,965	5,791,965	5,771,405		32,783				12.466	N/A	3,653	637,096	06/30/2022	06/30/2026	5,848,592
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2		3.C PL	4,434,267	4,501,266	4,208,684	4,485,032		13,576				10.608	N/A	58,113	378,408	09/30/2025	02/12/2027	4,612,438
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1		3.C PL	556,439	556,692	520,507	556,570		97				10.418	N/A	312	47,425	09/30/2025	02/12/2027	563,566
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2		3.C PL	92,721	92,721	90,588	92,721						10.396	N/A	26	8,250	09/30/2025	02/12/2027	93,840
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2		4.B PL	7,913,330	9,991,578	7,913,330	7,913,330			2,078,248				N/A		921,459	10/01/2025	03/18/2027	10,071,842
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL		5.B GI	78,430	140,425	74,706	78,430		188	61,879		10.590	53.661	JAJO	2,561	17,777	10/31/2025	03/31/2027	142,865
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		5.B GI	2,000,000	2,000,000	1,970,180	2,000,000					10.840	10.971	MJSD	59,671	207,715	01/06/2025	11/01/2026	2,020,172
BGH7OY-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL		4.C FE	959,894	957,500	898,853	958,077		(438)			8.340	8.372	JAJO	13,754	87,047	01/29/2021	01/15/2028	974,385
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB		4.B FE	4,374,662	4,418,851	4,451,992	4,399,374		6,570			7.922	8.245	MON	35,718	390,386	01/01/2024	08/07/2028	4,425,813
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL		4.C FE	1,891,200	1,920,000	1,821,600	1,906,265		4,299			8.953	9.421	MON	16,412	183,107	10/08/2021	10/12/2028	1,925,804

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
BGH87F-UX-3	Moran Foods LLC MORAN FOODS(SAL) 1L 22 IN		5.A FE	11,506	216,267	5,711	11,506			6,908		11.011	1,460.073	MJSD	66	25,391	12/01/2023	06/30/2026	222,391
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK		6.	3,937	487,138	1,972	1,972	(1,965)		51,627		13.040	4,873.050	MJSD	176	41,301	10/31/2025	06/30/2026	503,396
BGH9JX-55-8	BLUE RIBBON LLC USA	0	4.C FE	8,434,355	9,297,097	9,204,126	8,619,406		185,051			11.437	15.422	JAJO	251,061	931,219	11/10/2025	05/08/2028	9,379,192
0209999999 - Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)				141,518,784	149,097,866	134,557,177	142,447,828	(320,963)	551,477	3,990,083		XXX	XXX	XXX	1,572,950	11,691,332	XXX	XXX	149,090,908
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	31,000,000	31,000,000	31,000,000	31,000,000					6.272	6.266	MON	135,186	975,976	08/18/2025	04/15/2028	31,044,495
0269999999 - Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				86,567,442	86,667,442	86,667,442	86,578,451		11,009			XXX	XXX	XXX	296,591	3,710,117	XXX	XXX	84,992,865
Issuer Credit Obligations: Other Issuer Credit Obligations (Affiliated)																			
0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated)				21,711,116,062	22,710,024,361	20,274,320,314	21,881,127,634	(295,442)	32,924,372	15,085,391	2,521,828	XXX	XXX	XXX	249,842,509	852,806,460	XXX	XXX	20,105,527,921
0509999999 Total - Issuer Credit Obligations				21,711,116,062	22,710,024,361	20,274,320,314	21,881,127,634	(295,442)	32,924,372	15,085,391	2,521,828	XXX	XXX	XXX	249,842,509	852,806,460	XXX	XXX	20,105,527,921

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 1,665,363,935	1B	$ 1,032,065,415	1C	$ 1,189,771,160	1D	$ 1,350,182,249	1E	$ 1,398,877,036	1F	$ 1,386,303,552	1G	$ 2,760,602,112
1B	2A	$ 3,903,588,103	2B	$ 5,025,787,869	2C	$ 1,605,109,946								
1C	3A	$ 291,178,583	3B	$ 102,257,333	3C	$ 73,219,935								
1D	4A	$ 17,825,951	4B	$ 16,707,188	4C	$ 21,736,842								
1E	5A	$ 29,665,331	5B	$ 4,201,517	5C	$ 3,988,250								
1F	6	$ 2,695,327												

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)																				
31394X-VL-7	FEDERAL HOME LOAN BANK FSPC T-60 1A4D	CF	1.A	756,320	876,287	821,846	756,320					4.341	7.587	MON	3,174	37,963	05/04/2004	03/25/2044		XXX
38374D-ES-4	Government National Mortgage A GNR 2006-	RA	1.A	114,165	113,114	112,167	113,276		(3)			6.000	5.961	MON	566	6,787	01/31/2007	07/20/2036	36	XXX
38374E-ME-4	Government National Mortgage A GNR 2003-	CF	1.A	1,222,610	1,242,608	1,245,542	1,234,675		73			5.500	5.676	MON	5,695	68,343	11/14/2003	11/16/2033	437	XXX
38374E-SC-2	Government National Mortgage A GNR 2003-	RA	1.A	1,619,043	1,643,959	1,640,323	1,633,205		387			5.500	5.679	MON	7,535	90,418	12/19/2006	11/20/2033	508	XXX
38374F-PZ-1	Government National Mortgage A GNR 2004-	CF	1.A	524,967	605,233	604,197	577,168		2,346			4.500	6.079	MON	2,270	27,235	03/04/2004	02/16/2034	1,026	XXX
38374F-Q9-8	Government National Mortgage A GNR 2004-	CF	1.A	123,817	134,141	133,747	133,489		23			5.000	5.134	MON	559	6,707	03/26/2004	03/16/2034	250	XXX
38375P-LF-6	Government National Mortgage A GNR 2008-	CF	1.A	483,827	510,875	496,372	508,595		75			5.000	5.087	MON	2,129	25,544	09/16/2008	02/20/2038	367	XXX
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY	RA	1.A	383,184	383,903	351,533	383,903					3.500	2.978	MON	1,120	13,437	05/19/2017	05/20/2047		XXX
38376U-VR-7	Government National Mortgage A GNR 2017-	RA	1.A	1,572,151	1,623,822	1,486,010	1,593,973		778			3.500	3.726	MON	4,736	56,834	07/11/2017	05/20/2047	1,011	XXX
38378U-7S-0	Government National Mortgage A GNR 2013-	CF	1.A	6,462,174	8,900,896	7,951,909	7,313,681		53,405			2.500	6.098	MON	18,544	222,522	12/04/2013	11/16/2043	20,160	XXX
38378U-RP-4	Government National Mortgage A GNR 2013-		1.A	591,888	782,785	693,038	634,639		4,869			2.500	5.416	MON	1,631	19,570	11/08/2013	10/16/2043	1,291	XXX
38378W-MX-8	Government National Mortgage A GNR 2013-	M	1.A	13,533,822	14,882,049	13,705,087	13,976,533		39,795			3.000	4.187	MON	37,205	446,515	08/21/2018	08/20/2043	19,143	XXX
38378Y-BU-2	Government National Mortgage A GNR 2013-	CF	1.A	3,022,069	3,973,618	3,535,236	3,165,143		26,361			2.500	6.714	MON	8,278	99,340	12/04/2013	11/16/2043	5,975	XXX
38378Y-JZ-3	Government National Mortgage A GNR 2013-	CF	1.A	6,687,618	9,465,743	8,352,316	7,628,190		214,699			2.500	6.173	MON	19,720	233,470	12/01/2025	11/20/2043	25,125	XXX
38378Y-KD-0	Government National Mortgage A GNR 2013-	CF	1.A	3,991,006	5,652,621	4,932,031	4,556,448		129,605			2.500	6.159	MON	11,776	139,420	12/01/2025	11/16/2043	15,221	XXX
38379F-3Y-3	Government National Mortgage A GNR 2015-	CF	1.A	2,337,384	2,337,384	2,194,301	2,336,920		(197)			3.500	3.505	MON	6,817	81,808	03/08/2016	05/20/2045	1,953	XXX
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	RA	1.A	1,857,342	1,859,667	1,677,525	1,857,313		(24)			3.000	3.015	MON	4,649	55,790	05/20/2016	12/20/2045	934	XXX
38379W-4J-8	Government National Mortgage A GNR 2016-	CF	1.A	3,504,766	3,681,318	3,334,291	3,556,220		4,288			3.000	3.406	MON	9,203	110,440	06/15/2017	05/20/2046	3,533	XXX
38379W-BZ-4	Government National Mortgage A GNR 2016-	CF	1.A	831,973	840,653	761,595	832,464		249			3.000	3.114	MON	2,102	25,219	06/20/2016	04/20/2046	682	XXX
38380A-LP-0	Government National Mortgage A GNR 2016-	CF	1.A	6,265,344	6,917,723	6,110,252	6,433,885		14,844			3.000	3.827	MON	17,294	207,531	01/09/2019	09/20/2046	4,963	XXX
38380A-P9-2	Government National Mortgage A GNR 2016-	CF	1.A	1,293,579	1,316,079	1,124,863	1,301,842		995			3.000	3.138	MON	3,290	38,848	12/01/2025	10/20/2046	2,362	XXX
38380A-TY-3	Government National Mortgage A GNR 2016-	RA	1.A	3,909,921	4,164,388	3,564,762	3,994,264		13,164			3.000	3.476	MON	10,411	122,925	12/01/2025	09/20/2046	8,825	XXX
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	RA	1.A	1,219,996	1,278,874	1,141,941	1,236,509		1,255			3.000	3.402	MON	3,197	38,366	06/29/2017	11/20/2046	1,018	XXX
38380K-ZQ-1	Government National Mortgage A GNR 2018-	RA	1.A	1,660,029	1,889,967	1,697,557	1,728,286		4,539			3.000	4.843	MON	4,725	56,699	07/23/2018	02/20/2048	931	XXX
38380U-VP-5	Government National Mortgage A GNR 2018-	RA	1.A	753,680	758,818	677,074	756,017		134			3.000	3.050	MON	1,897	22,399	12/01/2025	01/20/2048	585	XXX
38380U-WY-5	Government National Mortgage A GNR 2018-	M	1.A	4,960,454	5,378,830	4,756,182	5,135,058		17,829			3.000	3.825	MON	13,447	160,878	05/01/2025	01/20/2048	6,334	XXX
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z	CF	1.A	2,619,826	2,963,284	2,654,664	2,732,519		6,264			3.000	4.292	MON	7,408	88,899	02/02/2018	02/20/2048	1,702	XXX
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	CF	1.A	907,161	922,474	873,779	913,795		165			4.000	4.112	MON	3,075	36,899	01/28/2019	11/20/2048	366	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 %
38382W-DD-6	Government National Mortgage A GNR 2021-	RA	1.A	9,824,542	12,748,797	7,508,901	10,076,131		79,907			2.500	3.964	MON	26,560	318,720	07/15/2022	07/20/2051	51,542	XXX
38383L-6X-3	Government National Mortgage A GNR 2022-	O	1.A	2,381,508	2,382,800	2,352,937	2,381,508					5.500	5.546	MON	10,921	127,232	12/01/2025	12/20/2052	12,902	XXX
38383P-LR-0	Government National Mortgage A GNR 2022-	M	1.A	3,699,254	4,475,661	2,739,167	3,720,883		11,439			3.000	4.031	MON	11,189	132,113	12/01/2025	03/20/2052	20,733	XXX
38383P-NE-7	Government National Mortgage A GNR 2022-		1.A	2,056,781	2,280,070	1,705,041	2,069,257		4,779			3.500	4.117	MON	6,650	78,310	12/01/2025	03/20/2052	24,496	XXX
38383P-V3-2	Government National Mortgage A GNR 2022-	RA	1.A	2,081,017	2,273,439	1,651,360	2,086,956		3,142			3.500	4.019	MON	6,631	78,082	12/01/2025	04/20/2052	4,760	XXX
38383R-HE-0	Government National Mortgage A GNR 2022-	M	1.A	3,845,749	4,464,499	3,316,047	3,887,861		20,405			3.000	4.107	MON	11,161	131,784	12/01/2025	04/20/2052	8,259	XXX
38383R-N2-9	Government National Mortgage A GNR 2022-	M	1.A	11,848,704	13,371,204	11,124,668	12,158,808		78,962			3.000	4.168	MON	33,428	405,471	12/01/2025	05/20/2052	11,895	XXX
38383V-MM-7	Government National Mortgage A 3 EZ Y N	RA	1.A	1,101,549	1,156,653	1,109,524	1,102,526		663			5.000	5.380	MON	4,819	56,296	12/01/2025	01/20/2053	1,679	XXX
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J	CF	1.A	833,226	834,663	854,885	833,226					5.750	5.814	MON	3,999	47,993	02/20/2003	11/15/2032	46	XXX
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ	CF	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)			116,332,312	134,898,466	114,799,064	121,021,820		722,813			XXX	XXX	XXX	353,228	4,221,809	XXX	XXX	262,673	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
35563C-AY-4	Freddie Mac Military Housing FMMHR 2015-		5.B GI	1,271,601	1,271,601	1,066,276	1,271,601					6.011	6.021	MON	1,260	75,794	09/10/2019	11/25/2052	7,783	XXX
38373M-4H-0	Government National Mortgage A GNR 2008-	O	1.A	1,337,815	1,409,505	1,364,414	1,345,664		4,282			4.845	5.418	MON	5,691	68,291	11/10/2022	12/16/2050	9,253	XXX
38373M-FX-3	Government National Mortgage A GNR 2002-	CF	1.A	98,903	100,419	100,153	100,171		(7)			6.957	7.042	MON	582	6,987	07/25/2002	06/16/2042	805	XXX
38373M-H7-8	Government National Mortgage A GNR 2007-	M	1.A	161,275	219,598	219,060	158,964		3,875			3.919	10.462	MON	717	8,606	01/28/2008	06/16/2049	2,263	XXX
38373M-HM-5	Government National Mortgage A GNR 2003-	CF	1.A	56,995	60,810	60,658	59,377		154			5.189	5.872	MON	263	3,155	09/04/2003	09/16/2044	863	XXX
38373M-K9-0	Government National Mortgage A GNR 2007-	CF	1.A	979,149	1,161,277	1,140,893	1,113,689		2,751			4.387	4.981	MON	4,245	50,945	09/28/2007	07/16/2047	15,798	XXX
38373M-KL-3	Government National Mortgage A GNR 2003-	CF	1.A	655,751	696,266	694,460	692,469		246			5.699	5.853	MON	3,306	39,670	11/25/2003	11/16/2043	11,658	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-V7-2	Government National Mortgage A GNR 2008-	CF	1.A	292,895	330,020	328,854	323,863		258			5.310	5.579	MON	1,460	17,524	05/06/2008	02/16/2048	3,002	XXX
38373M-VY-3	Government National Mortgage A GNR 2006-	CF	1.A	240,051	257,425	256,736	234,554		1,086			5.643	7.124	MON	1,211	14,526	06/12/2007	07/16/2046	3,852	XXX
38373M-W6-3	Government National Mortgage A GNR 2008-	CF	1.A	781,872	978,889	951,895	946,727		1,233			4.500	4.883	MON	3,671	44,050	04/28/2008	02/16/2048	9,802	XXX
38373M-Y7-9	Government National Mortgage A GNR 2008-	CF	1.A	1,127,773	1,334,143	1,331,402	1,280,191		(33,430)			4.865	5.380	MON	5,409	64,906	06/11/2008	04/16/2048	16,147	XXX
38373V-T8-3	Government National Mortgage A GNR 2002-	CF	1.A	14,285	14,246	14,211	14,246					6.800	6.868	MON	81	961	05/15/2007	10/16/2042	1,758	XXX
38374F-GS-7	Government National Mortgage A GNR 2004-	CF	1.A	888,348	903,518	901,287	901,245		19			5.345	5.411	MON	4,025	48,338	04/01/2004	09/16/2044	15,614	XXX
38374N-JZ-1	Government National Mortgage A GNR 2006-	CF	1.A	408,346	544,971	540,318	531,444		2,684			4.000	4.592	MON	1,817	21,799	01/28/2008	02/16/2048	4,881	XXX
38376G-ZD-5	Government National Mortgage A GNR 2010-	CF	1.A	2,259,930	2,679,467	2,451,712	2,404,946		10,054			3.700	5.051	MON	8,262	99,140	06/08/2011	12/16/2050	26,108	XXX
38378B-SJ-9	Government National Mortgage A GNR 2012-	CF	1.A	1,897,397	1,851,477	1,634,186	1,878,253		(849)			3.079	2.962	MON	4,751	57,014	09/30/2019	01/16/2055	12,437	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 %
38378K-GY-9	Government National Mortgage A GNR 2013-	CF	1.A	892,500	1,000,000	839,153	962,661		8,761			2.350	3.332	MON	1,958	23,500	05/29/2013	06/16/2046	6,429	XXX
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	M	1.A	2,914,820	2,914,820	1,984,660	2,914,820					2.020	2.014	MON	5,070	59,673	09/23/2021	04/01/2042	14,856	XXX
1029999999	- ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)			18,222,326	19,934,024	18,015,479	19,153,105		15,739			XXX	XXX	XXX	61,956	801,056	XXX	XXX	193,852	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU	0	1.B FE	2,000,000	2,000,000	2,029,780	2,000,000					5.180	5.180	AO	25,900	21,871	06/04/2025	10/01/2055	2,051,800	XXX
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG		1.A FE	3,000,000	3,000,000	3,077,244	3,000,000					5.963	5.963	MN	22,858	76,028	05/29/2025	11/15/2040	3,089,445	XXX
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	4,500,000	4,500,000	4,591,485	4,500,000					6.158	6.158	MN	35,409	117,772	05/29/2025	05/15/2047	4,638,555	XXX
246395-R7-4	DELAWARE ST HSG AUTH DELHSG	0	1.B FE	2,000,000	2,000,000	2,036,240	2,000,000					4.900	4.900	JJ	52,811		05/09/2025	07/01/2045	2,049,000	XXX
246395-R8-2	DELAWARE ST HSG AUTH DELHSG	0	1.B FE	2,000,000	2,000,000	2,019,900	2,000,000					5.000	5.000	JJ	53,889		05/09/2025	07/01/2050	2,050,000	XXX
246395-R9-0	DELAWARE ST HSG AUTH DELHSG	M	1.B FE	5,000,000	5,000,000	5,033,300	5,000,000					5.050	5.050	JJ	136,069		05/09/2025	07/01/2055	5,126,250	XXX
3132DW-FU-2	FEDERAL HOME LOAN BANKS FR SD8279	M	1.A	12,552,837	12,560,687	12,951,073	12,552,837					6.000	5.996	MON	62,803	753,641	10/20/2022	11/01/2052		XXX
3132DW-G9-8	FEDERAL HOME LOAN BANKS FR SD8324	0	1.A	7,701,882	7,639,885	7,772,743	7,699,081		(589)			5.500	5.341	MON	35,016	420,194	04/26/2023	05/01/2053	53,649	XXX
3132DW-KF-9	FEDERAL HOME LOAN BANKS FR SD8394	RA	1.A	14,008,913	14,191,293	14,175,824	14,012,841		1,625			5.000	5.181	MON	59,130	709,565	12/20/2023	01/01/2054	94,735	XXX
31339W-NA-0	FEDERAL HOME LOAN BANKS FHR 2439 LH	RA	1.A	386,961	397,461	405,788	394,018		259			6.000	6.342	MON	1,987	23,848	10/01/2002	04/15/2032	4,341	XXX
3133AX-WR-9	FEDERAL HOME LOAN BANKS FR QD1556		1.A	315,292	306,086	263,837	314,655		(135)			2.500	2.093	MON	638	7,652	12/27/2021	11/01/2051	1,683	XXX
3133KQ-FT-8	FEDERAL HOME LOAN BANKS FR RA8278	0	1.A	4,293,885	4,308,696	4,319,338	4,293,885					5.000	5.054	MON	17,953	215,435	04/10/2023	12/01/2052	27,811	XXX
3133KR-FG-4	FEDERAL HOME LOAN BANKS FR RA9167	M	1.A	6,462,298	6,507,034	6,616,157	6,462,911		141			5.500	5.614	MON	29,824	357,887	07/31/2023	06/01/2053	46,986	XXX
3133TE-3N-2	FEDERAL HOME LOAN BANKS FHR 2054 PE	CF	1.A	66,557	68,922	69,467	68,482		105			6.250	6.697	MON	359	4,381	05/08/1998	05/15/2028	1,617	XXX
3133TH-G8-4	FEDERAL HOME LOAN BANKS FHR 2102 PE		1.A	143,936	148,392	150,390	147,462		229			6.500	6.850	MON	804	9,646	03/04/1999	12/15/2028	2,116	XXX
3133TH-K8-9	FEDERAL HOME LOAN BANKS FHR 2103 PS		1.A	70,210	71,574	72,170	71,212		48			6.500	6.788	MON	388	4,652	03/10/1999	12/15/2028	1,203	XXX
3136A0-EK-9	FEDERAL HOME LOAN BANKS FNR 2011-81 GZ	CF	1.A	853,313	873,013	847,707	870,023		27			4.000	4.045	MON	2,910	34,921	08/10/2011	08/25/2041	7,264	XXX
3136A0-RX-7	FEDERAL HOME LOAN BANKS FNR 2011-80 ZA	RA	1.A	4,950,042	5,308,809	5,238,637	5,253,949		5,678			4.000	4.231	MON	17,696	212,352	08/09/2011	08/25/2041	52,965	XXX
3136A1-C8-6	FEDERAL HOME LOAN BANKS FNR 2011-101 NB	RA	1.A	625,440	625,440	612,621	625,440					4.000	4.014	MON	2,085	25,018	09/27/2011	10/25/2041	5,238	XXX
3136A1-ZD-0	FEDERAL HOME LOAN BANKS FNR 2011-101 CB	RA	1.A	3,491,490	3,502,435	3,443,531	3,492,376		92			4.000	4.037	MON	11,675	140,097	09/01/2011	10/25/2041	77	XXX
3136A5-CK-0	FEDERAL HOME LOAN BANKS FNR 2012-40 PY	RA	1.A	5,109,375	5,000,000	4,623,055	5,035,336		(7,758)			3.500	3.356	MON	14,583	175,000	05/21/2012	04/25/2042	25,258	XXX
3136A7-JB-9	FEDERAL HOME LOAN BANKS FNR 2012-67 MZ	RA	1.A	787,345	789,584	744,235	787,989		(43)			3.500	3.518	MON	2,303	27,635	06/13/2012	07/25/2042		XXX
3136A7-PJ-5	FEDERAL HOME LOAN BANKS FNR 2012-88 WZ		1.A	172,975	175,009	133,694	174,766		(36)			3.500	3.511	MON	510	6,011	12/01/2025	08/25/2042	815	XXX
3136A7-TU-6	FEDERAL HOME LOAN BANKS FNR 2012-80 NZ	CF	1.A	4,208,243	4,216,953	3,993,594	4,208,243		(210)			3.500	3.519	MON	12,299	147,593	06/15/2012	05/25/2042	42,937	XXX
3136A8-D6-4	FEDERAL HOME LOAN BANKS FNR 2012-103 ZC	RA	1.A	1,321,381	1,368,642	1,301,154	1,323,292		1,353			3.500	4.284	MON	3,992	47,902	06/03/2013	09/25/2042	14,486	XXX
3136A8-SS-0	FEDERAL HOME LOAN BANKS FNR 2012-102 HY	RA	1.A	949,730	1,301,000	1,097,051	1,080,764		17,587			2.000	4.100	MON	2,168	26,020	06/25/2013	09/25/2042	6,327	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 %
3136AA-4L-6	FEDERAL HOME LOAN BANKS FNR 2012-149 NZ	RA	1.A	2,407,469	2,580,167	2,050,244	2,439,563		8,085			3.000	3.544	MON	6,450	76,162	12/01/2025	01/25/2043	45,191	XXX
3136AB-LQ-4	FEDERAL HOME LOAN BANKS FNR 2012-148 HE	RA	1.A	577,500	750,000	618,317	640,506		7,610			2.500	4.178	MON	1,563	18,750	06/24/2013	01/25/2043	3,596	XXX
3136AC-5C-1	FEDERAL HOME LOAN BANKS FNR 2013-28 YB	RA	1.A	1,401,094	1,500,000	1,216,526	1,439,831		3,902			3.000	3.427	MON	3,750	45,000	05/21/2013	04/25/2043	6,962	XXX
3136AC-5J-6	FEDERAL HOME LOAN BANKS FNR 2013-28 MY	RA	1.A	1,575,722	1,847,000	1,762,254	1,708,709		17,071			2.750	4.234	MON	4,233	50,793	09/24/2013	04/25/2043	9,469	XXX
3136AE-4P-9	FEDERAL HOME LOAN BANKS FNR 2013-71 ZA	CF	1.A	4,450,361	4,605,425	4,365,860	4,483,829		5,424			3.500	4.112	MON	13,432	161,190	05/29/2013	07/25/2043	47,543	XXX
3136AE-5X-1	FEDERAL HOME LOAN BANKS FNR 2013-74 ZH	CF	1.A	4,127,780	4,564,140	4,318,630	4,211,305		14,061			3.500	5.077	MON	13,312	159,745	06/21/2013	07/25/2043	45,871	XXX
3136AE-FY-8	FEDERAL HOME LOAN BANKS FNR 2013-53 JP	CF	1.A	16,483,838	18,785,000	16,232,156	17,486,556		113,665			3.000	3.952	MON	46,963	563,550	09/25/2013	06/25/2043		XXX
3136AE-S3-2	FEDERAL HOME LOAN BANKS FNR 2013-52 BC	RA	1.A	2,171,143	2,231,821	2,047,245	2,193,257		1,473			3.000	3.218	MON	5,580	66,955	05/17/2013	06/25/2043		XXX
3136AF-AE-4	FEDERAL HOME LOAN BANKS FNR 2013-79 EZ	CF	1.A	5,611,748	5,947,109	5,619,382	5,693,314		13,364			3.500	4.338	MON	17,346	208,149	06/11/2013	07/25/2043	2	XXX
3136AF-AK-0	FEDERAL HOME LOAN BANKS FNR 2013-79 QZ	CF	1.A	2,558,056	2,703,550	2,554,263	2,594,783		4,128			3.500	4.244	MON	7,885	94,624	06/12/2013	07/25/2043	1,215	XXX
3136AF-CE-2	FEDERAL HOME LOAN BANKS FNR 2013-72 GY	RA	1.A	6,171,490	7,522,265	7,135,854	6,888,112		96,008			2.500	4.176	MON	15,671	188,057	09/24/2013	07/25/2043	40,004	XXX
3136AF-CU-6	FEDERAL HOME LOAN BANKS FNR 2013-72 NB	M	1.A	1,953,408	2,406,564	2,259,850	2,187,646		30,696			2.500	4.388	MON	5,014	60,164	09/24/2013	07/25/2043	12,160	XXX
3136AF-SV-7	FEDERAL HOME LOAN BANKS FNR 2013-73 KE	RA	1.A	1,498,438	1,750,000	1,525,536	1,602,840		11,939			3.000	4.064	MON	4,375	52,500	06/24/2013	06/25/2043	3,143	XXX
3136AF-VT-8	FEDERAL HOME LOAN BANKS FNR 2013-66 MB	RA	1.A	1,472,232	1,562,049	1,437,799	1,513,540		2,072			3.000	3.661	MON	3,905	46,862	05/22/2013	07/25/2043	8,979	XXX
3136AF-YY-4	FEDERAL HOME LOAN BANKS FNR 2013-80 VZ	CF	1.A	11,886,003	12,188,889	11,802,368	11,926,191		7,895			4.000	4.414	MON	40,630	487,556	06/21/2013	08/25/2043	15,069	XXX
3136AG-MJ-8	FEDERAL HOME LOAN BANKS FNR 2013-108 VZ	RA	1.A	5,256,599	5,331,366	4,821,720	5,264,251		1,960			3.000	3.209	MON	13,328	160,175	05/19/2016	10/25/2043	41,701	XXX
3136AG-NP-3	FEDERAL HOME LOAN BANKS FNR 2013-103 GZ	M	1.A	2,966,956	3,346,625	3,258,164	3,120,352		22,374			3.000	5.014	MON	8,367	100,850	09/30/2013	10/25/2033	59,232	XXX
3136AH-6S-4	FEDERAL HOME LOAN BANKS FNR 2014-6 PB	RA	1.A	4,188,693	4,227,000	4,067,921	4,201,003		1,485			4.000	4.082	MON	14,090	169,080	03/20/2014	02/25/2044	24,626	XXX
3136AH-VS-6	FEDERAL HOME LOAN BANKS FNR 2013-136 CZ	RA	1.A	2,914,848	3,450,772	3,269,503	3,021,058		13,173			3.500	6.106	MON	10,065	120,777	12/12/2013	01/25/2044	33,401	XXX
3136AP-3A-8	FEDERAL HOME LOAN BANKS FNR 2015-64 AZ		1.A	9,431,564	9,441,474	8,486,516	9,429,638		(312)			3.000	3.005	MON	23,604	283,244	06/15/2016	09/25/2045	70,837	XXX
3136AP-CW-0	FEDERAL HOME LOAN BANKS FNR 2015-47 AY	RA	1.A	2,233,739	2,411,797	2,156,962	2,250,951		7,014			3.000	3.884	MON	6,030	72,354	02/02/2018	07/25/2045	14,517	XXX
3136AQ-AN-0	FEDERAL HOME LOAN BANK FNR 2015-72 ZA	M	1.A	5,585,039	5,816,856	5,223,804	5,629,938		6,387			3.000	3.628	MON	14,542	174,506	02/23/2016	10/25/2045	43,225	XXX
3136AR-J3-3	FEDERAL HOME LOAN BANKS FNR 2016-22 ZL	CF	1.A	1,021,480	1,025,143	920,069	1,021,830		40			3.000	3.039	MON	2,563	30,754	06/17/2016	04/25/2046	7,808	XXX
3136AR-Q4-3	FEDERAL HOME LOAN BANKS FNR 2016-29 PL	M	1.A	5,828,067	5,841,073	4,844,568	5,828,552		42			3.000	3.020	MON	14,603	175,232	05/18/2016	05/25/2046	31,198	XXX
3136AR-SP-4	FEDERAL HOME LOAN BANKS FNR 2016-8 PB	M	1.A	15,934,019	15,939,000	13,884,734	15,930,244		(1,922)			3.000	3.001	MON	39,848	478,170	05/19/2016	03/25/2046	84,070	XXX
3136AS-A9-7	FEDERAL HOME LOAN BANKS FNR 2016-41 MZ	RA	1.A	2,332,539	2,364,260	2,117,053	2,337,492		775			3.000	3.175	MON	5,911	70,928	05/23/2016	07/25/2046	16,879	XXX
3136AS-CT-1	FEDERAL HOME LOAN BANKS FNR 2016-24 ZM		1.A	4,621,804	4,626,610	4,156,838	4,620,749		(113)			3.000	3.007	MON	11,567	138,798	06/17/2016	05/25/2046	35,657	XXX
3136AU-4D-0	FEDERAL HOME LOAN BANKS FNR 2017-8 BZ	RA	1.A	2,175,644	2,423,846	2,165,663	2,225,420		5,699			3.000	4.898	MON	6,060	72,716	08/15/2018	02/25/2047	16,121	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 %
3136AU-HZ-7	FEDERAL HOME LOAN BANKS FNR 2016-79 AZ	CF	1.A	4,986,159	5,001,100	4,392,446	4,987,520		(36)			3.000	3.027	MON	12,503	147,623	12/01/2025	11/25/2046		XXX
3136AU-YU-9	FEDERAL HOME LOAN BANKS FNR 2016-94 ZA	CF	1.A	4,208,217	4,289,613	3,958,455	4,235,340		1,477			3.500	3.704	MON	12,511	150,136	12/09/2016	12/25/2046	33,976	XXX
3136AV-2Z-1	FEDERAL HOME LOAN BANKS FNR 2017-21 ZD	CF	1.A	3,698,027	4,032,503	3,720,783	3,815,540		6,400			3.500	4.563	MON	11,761	141,138	10/11/2018	04/25/2047	3,393	XXX
3136AV-JB-6	FEDERAL HOME LOAN BANKS FNR 2017-4 ZC	CF	1.A	7,212,766	7,212,766	6,651,591	7,212,766					3.500	3.500	MON	21,037	252,447	10/19/2017	02/25/2047	52,942	XXX
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	CF	1.A	1,104,518	1,243,739	1,098,853	1,154,754		6,200			3.000	3.820	MON	3,109	36,966	09/01/2025	03/25/2047	7,036	XXX
3136AW-5S-2	FEDERAL HOME LOAN BANKS FNR 2017-52 KZ	RA	1.A	2,004,710	2,040,648	1,899,419	2,011,829		603			3.500	3.655	MON	5,952	71,423	01/19/2018	07/25/2047	14,241	XXX
3136AW-A9-8	FEDERAL HOME LOAN BANKS FNR 2017-45 ZK	O	1.A	1,094,228	1,201,548	1,116,085	1,126,414		2,523			3.500	4.528	MON	3,505	42,054	10/29/2018	06/25/2047	11,053	XXX
3136AW-AK-3	FEDERAL HOME LOAN BANKS FNR 2017-25 BL	RA	1.A	1,385,656	1,390,000	1,184,840	1,386,177		83			3.000	3.027	MON	3,475	41,700	11/13/2019	04/25/2047	7,033	XXX
3136AW-HZ-3	FEDERAL HOME LOAN BANKS FNR 2017-39 CY	RA	1.A	1,632,116	1,748,793	1,611,198	1,642,866		3,672			3.500	4.212	MON	5,101	61,208	10/11/2018	05/25/2047	10,547	XXX
3136AW-Z7-5	FEDERAL HOME LOAN BANKS FNR 2017-51 EZ	RA	1.A	1,923,733	2,067,955	1,798,573	1,972,529		3,425			3.000	3.532	MON	5,170	62,039	06/20/2017	07/25/2047	15,018	XXX
3136AX-GA-7	FEDERAL HOME LOAN BANKS FNR 2017-49 ZC	CF	1.A	7,159,600	7,359,325	6,780,558	7,207,093		4,590			3.500	3.880	MON	21,465	257,576	07/05/2017	07/25/2047	52,523	XXX
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC	CF	1.A	4,057,413	4,182,367	3,745,946	4,182,367					3.500	3.445	MON	12,199	146,383	07/11/2017	08/25/2047		XXX
3136AX-YN-9	FEDERAL HOME LOAN BANKS FNR 2017-61 TZ	CF	1.A	8,623,798	9,256,704	8,208,447	8,840,962		15,196			3.000	3.493	MON	23,142	277,701	06/27/2017	08/25/2047	60,565	XXX
3136AY-YZ-0	FEDERAL HOME LOAN BANKS FNR 2017-90 ZD	M	1.A	3,254,507	3,263,479	2,921,058	3,254,323		52			3.500	3.534	MON	9,518	114,222	10/19/2017	11/25/2047	23,027	XXX
3136B0-KF-2	FEDERAL HOME LOAN BANK FNR 2017-106 PL	RA	1.A	8,581,296	8,969,507	8,085,885	8,741,257		22,614			3.000	3.293	MON	22,424	269,085	01/17/2018	01/25/2048	44,947	XXX
3136B1-T7-9	FEDERAL HOME LOAN BANKS FNR 2018-38 VZ		1.A	977,431	977,697	934,913	977,554		(65)			4.000	4.004	MON	3,259	39,108	08/01/2018	06/25/2048	7,582	XXX
3136B2-7H-9	FEDERAL HOME LOAN BANKS FNR 2018-72 ZB	CF	1.A	8,722,918	9,018,615	7,634,222	8,793,469		11,049			3.500	3.753	MON	26,304	309,748	12/01/2025	10/25/2058	62,038	XXX
3136B2-GE-6	FEDERAL HOME LOAN BANKS FNR 2018-45 ZD	M	1.A	6,297,317	6,706,370	5,990,204	6,380,228		8,888			3.500	4.374	MON	19,560	234,979	08/01/2018	06/25/2048	44,449	XXX
3136B2-NL-2	FEDERAL HOME LOAN BANKS FNR 2018-53 BZ	CF	1.A	4,039,776	4,423,866	4,112,691	4,162,847		5,198			3.500	4.168	MON	12,903	154,835	10/03/2018	07/25/2048	34,873	XXX
3136B2-SB-9	FEDERAL HOME LOAN BANKS FNR 2018-47 GZ	RA	1.A	1,350,867	1,421,481	1,306,458	1,362,024		1,037			3.500	4.237	MON	4,146	49,752	08/30/2018	07/25/2048	9,777	XXX
3136B2-UE-0	FEDERAL HOME LOAN BANKS FNR 2018-55 LZ	M	1.A	2,642,797	2,903,627	2,676,811	2,701,560		5,614			3.500	4.509	MON	8,469	101,627	10/23/2018	08/01/2048	20,399	XXX
3136B2-YL-0	FEDERAL HOME LOAN BANKS FNR 2018-54 LZ	CF	1.A	882,765	934,557	835,487	893,217		1,154			3.500	4.321	MON	2,726	32,710	01/09/2019	08/25/2048	6,138	XXX
3136B3-BL-3	FEDERAL HOME LOAN BANKS FNR 2018-70 CZ	CF	1.A	5,021,937	5,168,091	4,908,797	5,048,329		3,691			4.000	4.433	MON	17,227	206,724	10/17/2018	10/25/2048	38,351	XXX
3136B3-BY-5	FEDERAL HOME LOAN BANKS FNR 2018-75 ZU	O	1.A	1,360,465	1,458,761	1,269,160	1,382,903		4,545			3.500	4.069	MON	4,255	50,102	12/01/2025	10/25/2058	14,214	XXX
3136B3-DT-4	FEDERAL HOME LOAN BANKS FNR 2018-73 BZ	M	1.A	2,368,661	2,481,745	2,280,917	2,387,079		1,750			3.500	4.125	MON	7,238	86,951	08/30/2018	10/25/2048	16,912	XXX
3136B3-GN-4	FEDERAL HOME LOAN BANKS FNR 2018-76 ZB	RA	1.A	1,576,266	1,743,567	1,558,517	1,613,904		4,801			3.500	4.349	MON	5,085	61,025	10/03/2018	10/25/2048	12,112	XXX
3136B3-MM-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZA	RA	1.A	4,474,812	4,986,709	4,456,372	4,613,915		12,988			3.500	4.311	MON	14,545	174,535	10/05/2018	11/25/2048	33,415	XXX
3136B3-MV-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZD	M	1.A	2,255,894	2,499,815	2,302,597	2,326,402		4,614			3.500	4.313	MON	7,291	87,493	10/17/2018	11/25/2048	16,853	XXX
3136B3-PT-1	FEDERAL HOME LOAN BANKS FNR 2018-88 MZ	CF	1.A	5,943,517	6,404,454	5,466,029	6,043,293		16,288			3.500	4.025	MON	18,680	219,963	12/01/2025	12/25/2058	45,529	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
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3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	CF	1.A	3,723,635	3,796,607	3,593,497	3,746,209		2,777			4.000	4.234	MON	12,655	150,987	06/01/2025	12/25/2048	27,482	XXX
3136B7-JB-8	FEDERAL HOME LOAN BANKS FNR 2019-72 ZL	CF	1.A	1,472,437	1,487,866	1,277,978	1,477,795		193			3.000	3.065	MON	3,720	44,636	11/19/2019	12/25/2049	9,131	XXX
3136B7-M5-7	FEDERAL HOME LOAN BANKS FNR 2019-77 JZ	0	1.A	830,837	848,006	727,783	839,938		159			3.000	3.127	MON	2,120	25,440	12/12/2019	01/25/2050	5,447	XXX
3136B7-V2-4	FEDERAL HOME LOAN BANKS FNR 2019-82 HZ	CF	1.A	3,423,182	3,431,348	2,944,518	3,423,372		35			3.000	3.022	MON	8,578	102,941	12/03/2019	01/25/2050	19,885	XXX
3136B8-HA-0	FEDERAL HOME LOAN BANKS FNR 2020-3 JZ	M	1.A	2,992,121	3,008,613	2,582,079	2,997,195		145			3.000	3.036	MON	7,522	90,258	01/15/2020	02/25/2050	19,527	XXX
3136B8-HM-4	FEDERAL HOME LOAN BANKS FNR 2020-3 AZ	CF	1.A	929,127	935,281	801,737	931,321		54			3.000	3.058	MON	2,338	28,058	01/15/2020	02/25/2050	5,826	XXX
3136B8-LT-4	FEDERAL HOME LOAN BANKS FNR 2020-7 DZ	M	1.A	4,249,154	4,255,559	3,615,314	4,254,974		(215)			3.000	2.987	MON	10,639	127,666	01/03/2020	02/25/2050	24,458	XXX
3136BG-4G-3	FEDERAL HOME LOAN BANKS FNR 2021-65 GZ	CF	1.A	3,813,639	4,210,031	2,024,823	3,845,915		8,336			2.000	2.428	MON	7,017	83,296	12/01/2025	10/25/2051	87,213	XXX
3136BG-5Y-3	FEDERAL HOME LOAN BANKS FNR 2021-66 DZ	CF	1.A	3,047,483	3,265,920	1,718,635	3,068,088		5,147			2.000	2.320	MON	5,443	64,616	12/01/2025	10/25/2051	49,327	XXX
3136BG-AM-3	FEDERAL HOME LOAN BANKS FNR 2021-42 NY	M	1.A	6,947,500	7,000,000	4,656,652	6,953,642		1,503			2.500	2.547	MON	14,583	175,000	06/16/2021	07/25/2051	29,917	XXX
3136BG-N3-1	FEDERAL HOME LOAN BANKS FNR 2021-56 ZK	CF	1.A	2,815,617	2,830,854	1,914,181	2,816,497		(221)			2.500	2.547	MON	5,898	69,822	12/01/2025	09/25/2051	11,720	XXX
3136BH-J3-4	FEDERAL HOME LOAN BANKS FNR 2021-49 CZ	0	1.A	1,172,042	1,836,634	1,085,320	1,200,276		12,435			2.500	4.887	MON	3,826	45,300	12/01/2025	11/25/2050	23,138	XXX
3136BJ-F5-9	FEDERAL HOME LOAN BANKS FNR 2021-73 DZ	RA	1.A	2,179,330	2,219,330	1,287,314	2,181,956		808			2.500	2.591	MON	4,624	54,739	12/01/2025	11/25/2051	30,525	XXX
3136BJ-JW-6	FEDERAL HOME LOAN BANKS FNR 2021-69 VZ	0	1.A	955,455	1,632,960	886,451	986,700		12,155			2.000	4.659	MON	2,722	32,308	12/01/2025	10/25/2051	19,665	XXX
3136BJ-WW-1	FEDERAL HOME LOAN BANKS FNR 2021-76 PZ	M	1.A	8,376,024	8,480,881	5,400,863	8,382,984		(395)			2.500	2.605	MON	17,668	209,179	12/01/2025	11/25/2051	35,334	XXX
3136BK-JB-9	FEDERAL HOME LOAN BANKS FNR 2021-85 ZL	0	1.A	1,927,438	2,060,433	1,183,469	1,937,130		2,652			2.500	2.829	MON	4,293	50,820	12/01/2025	12/25/2051	11,043	XXX
3136BK-WK-4	FEDERAL HOME LOAN BANKS FNR 2021-95 JZ		1.A	7,119,555	9,945,504	5,663,517	7,246,495		42,737			2.500	4.099	MON	20,720	245,303	12/01/2025	01/25/2052	144,243	XXX
3136BK-X6-4	FEDERAL HOME LOAN BANKS FNR 2021-94 GZ	RA	1.A	3,404,956	3,503,027	2,083,373	3,414,672		2,099			2.500	2.644	MON	7,298	86,401	12/01/2025	01/25/2052	45,167	XXX
3136BK-YR-7	FEDERAL HOME LOAN BANKS FNR 2021-86 ZT	M	1.A	2,019,090	2,210,112	1,256,360	2,033,917		5,049			2.500	2.961	MON	4,604	54,512	12/01/2025	01/25/2052	30,321	XXX
3136BK-YZ-9	FEDERAL HOME LOAN BANKS FNR 2021-86 MZ	M	1.A	13,108,601	14,377,215	9,458,338	13,229,460		39,760			2.500	3.020	MON	29,953	365,814	12/01/2025	01/25/2052	83,954	XXX
3136BL-3U-2	FEDERAL HOME LOAN BANKS FNR 2022-10 CZ	CF	1.A	3,698,188	3,706,460	2,531,556	3,697,280		(329)			3.500	3.527	MON	10,811	137,679	12/01/2025	02/25/2052	2,852	XXX
3136BL-RU-6	FEDERAL HOME LOAN BANKS FNR 2022-7 ZE	CF	1.A	4,998,168	5,513,793	3,556,236	5,032,629		13,284			2.500	3.051	MON	11,487	135,996	12/01/2025	02/25/2052	59,304	XXX
3136BL-TN-0	FEDERAL HOME LOAN BANKS FNR 2022-7 GZ	CF	1.A	1,986,220	2,205,517	1,380,005	1,999,832		5,391			2.500	3.071	MON	4,595	54,398	12/01/2025	02/25/2052	25,113	XXX
3136BM-AH-1	FEDERAL HOME LOAN BANKS FNR 2022-9 Z	CF	1.A	4,989,006	5,927,695	4,120,436	5,023,512		19,577			3.000	4.006	MON	14,819	174,975	12/01/2025	03/25/2052	72,375	XXX
3136BM-HC-5	FEDERAL HOME LOAN BANKS FNR 2022-21 BZ	CF	1.A	9,080,113	10,025,468	7,884,008	9,126,006		26,841			3.500	4.220	MON	29,241	344,329	12/01/2025	04/25/2052	100,795	XXX
3136BM-KQ-0	FEDERAL HOME LOAN BANKS FNR 2022-15 JZ	0	1.A	12,017,815	13,362,310	10,505,529	12,137,544		50,577			3.500	4.239	MON	38,973	458,934	12/01/2025	04/25/2052	29,909	XXX
3136BM-PV-4	FEDERAL HOME LOAN BANKS FNR 2022-17 ZJ	CF	1.A	4,207,630	4,638,687	3,321,319	4,215,507		6,475			3.500	4.088	MON	13,530	169,114	12/01/2025	04/25/2052	22,661	XXX
3136BM-QE-1	FEDERAL HOME LOAN BANKS FNR 2022-17 ZN	CF	1.A	2,996,530	3,252,520	2,438,252	3,005,045		5,190			3.500	4.013	MON	9,487	111,709	12/01/2025	04/25/2052	16,744	XXX
3136BM-R8-3	FEDERAL HOME LOAN BANKS	RA	1.A	5,458,857	5,769,197	4,760,095	5,474,659		6,348			4.000	4.362	MON	19,231	225,845	12/01/2025	06/25/2052	70,718	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 %
3136BM-W9-5	FEDERAL HOME LOAN BANKS	0	1.A	4,076,732	4,111,185	3,557,257	4,076,732					4.500	4.578	MON	15,417	180,572	12/01/2025	06/25/2052	59,067	XXX
3136BN-GM-2	FEDERAL HOME LOAN BANKS FNR 2022-46 CZ	CF	1.A	3,400,080	3,523,824	3,125,470	3,404,848		3,091			4.500	4.764	MON	13,214	167,313	12/01/2025	07/25/2052	45,178	XXX
3136BN-HB-5	FEDERAL HOME LOAN BANKS FNR 2022-44 EZ	0	1.A	3,542,152	3,572,440	3,312,130	3,542,328		138			5.000	5.095	MON	14,885	173,877	12/01/2025	07/25/2052	37,393	XXX
3136BN-MA-1	FEDERAL HOME LOAN BANKS FNR 2022-37 CZ	RA	1.A	5,578,719	5,851,180	5,054,776	5,590,517		5,746			4.500	4.847	MON	21,942	256,996	12/01/2025	07/25/2052	69,982	XXX
3136BN-N5-1	FEDERAL HOME LOAN BANKS FNR 2022-47 ZA	RA	1.A	5,624,632	5,829,320	4,939,224	5,632,810		4,015			4.500	4.766	MON	21,860	256,036	12/01/2025	08/25/2052	69,962	XXX
3136BN-NX-0	FEDERAL HOME LOAN BANKS FNR 2022-37 ZK	M	1.A	5,716,615	5,851,180	5,173,362	5,720,688		1,774			4.500	4.675	MON	21,942	256,996	12/01/2025	07/25/2052	75,008	XXX
3136BN-QR-0	FEDERAL HOME LOAN BANKS FNR 2022-42 AZ	CF	1.A	2,251,887	2,300,012	1,955,445	2,254,541		1,021			4.000	4.161	MON	7,667	90,038	12/01/2025	07/25/2052	22,217	XXX
3136BN-W7-7	FEDERAL HOME LOAN BANKS FNR 2022-60 GZ	0	1.A	2,294,735	2,323,017	1,949,915	2,295,257		216			4.500	4.606	MON	8,711	102,032	12/01/2025	09/25/2052	27,287	XXX
3136BP-CM-1	FEDERAL HOME LOAN BANKS FNR 2022-77 BZ		1.A	14,071,740	14,277,365	14,564,668	14,083,867		7,443			5.500	5.672	MON	65,438	762,353	12/01/2025	11/25/2052	136,078	XXX
3136BP-D4-0	FEDERAL HOME LOAN BANKS FNR 2023-5 CZ	0	1.A	4,516,164	4,607,414	4,344,335	4,519,261		2,502			5.000	5.198	MON	19,198	224,251	12/01/2025	03/25/2053	46,430	XXX
3136BP-DC-2	FEDERAL HOME LOAN BANKS FNR 2022-64 KZ	M	1.A	5,639,987	5,785,845	5,203,945	5,646,367		2,580			4.500	4.702	MON	21,697	254,126	12/01/2025	10/25/2052	66,562	XXX
3136BP-GE-5	FEDERAL HOME LOAN BANKS FNR 2022-77 AZ	M	1.A	6,656,419	7,036,747	6,766,156	6,683,209		10,992			5.000	5.488	MON	29,320	351,737	12/01/2025	11/25/2052	71,519	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	CF	1.A	3,391,472	3,569,341	3,616,125	3,402,705		7,484			5.500	5.986	MON	16,359	190,588	12/01/2025	11/25/2052	39,178	XXX
3136BP-L8-2	FEDERAL HOME LOAN BANKS FNR 2023-12 LZ	0	1.A	3,769,805	3,859,935	3,462,840	3,769,805					5.000	5.181	MON	16,083	187,870	12/01/2025	04/25/2053	66,856	XXX
3136BP-MM-0	FEDERAL HOME LOAN BANKS FNR 2022-83 JZ	0	1.A	5,696,642	5,715,298	6,040,322	5,696,642					6.000	6.074	MON	28,576	332,028	12/01/2025	12/25/2052	60,969	XXX
3136BP-MQ-1	FEDERAL HOME LOAN BANKS FNR 2022-83 DZ	0	1.A	9,581,740	9,621,311	10,160,576	9,581,740					6.000	6.083	MON	48,107	558,947	12/01/2025	12/25/2052	97,951	XXX
3136BP-NC-1	FEDERAL HOME LOAN BANKS FNR 2022-88 BZ	0	1.A	8,028,959	8,290,465	8,460,884	8,051,136		12,773			5.500	5.849	MON	37,998	442,677	12/01/2025	12/25/2052	80,644	XXX
3136BP-QA-2	FEDERAL HOME LOAN BANKS FNR 2022-82 GZ	0	1.A	5,924,008	6,013,320	6,142,738	5,931,439		5,632			6.000	6.216	MON	30,067	349,342	12/01/2025	12/25/2052	50,353	XXX
3136BP-ZE-4	FEDERAL HOME LOAN BANKS FNR 2023-8 ZA	M	1.A	5,584,853	5,759,267	5,172,208	5,585,940		1,087			5.000	5.241	MON	23,997	280,314	12/01/2025	02/25/2053	89,890	XXX
3136BQ-EH-8	FEDERAL HOME LOAN BANKS FNR 2023-37 BZ	0	1.A	4,560,169	4,567,232	4,631,114	4,560,169					5.500	5.547	MON	20,933	243,872	12/01/2025	08/25/2053	60,260	XXX
3136BR-GB-7	FEDERAL HOME LOAN BANK ZFN2409G1.D-GZ	0	1.A	2,607,213	2,686,940	2,729,708	2,617,155		7,667			5.500	5.967	MON	2,463	143,472	12/25/2025	03/25/2054	26,871	XXX
3136BT-RY-1	FEDERAL HOME LOAN BANK	0	1.A	6,592,246	6,694,282	6,784,561	6,599,997		6,548			5.500	5.742	MON	30,682	357,447	12/01/2025	08/01/2054	50,945	XXX
3137A0-K9-5	FEDERAL HOME LOAN BANKS FHR 3695 JG	RA	1.A	1,166,408	1,165,088	1,170,919	1,165,632		(104)			4.500	4.484	MON	4,369	52,429	06/07/2011	07/15/2040	8,237	XXX
3137A7-UU-2	FEDERAL HOME LOAN BANK FHR 3828 LZ	CF	1.A	1,820,960	1,884,816	1,834,233	1,878,337		(32)			4.000	4.062	MON	6,283	75,393	08/10/2011	03/15/2041	120	XXX
3137A9-Y2-6	FEDERAL HOME LOAN BANK FHR 3835 ZV	RA	1.A	3,270,470	3,351,536	3,269,862	3,335,542		(44)			4.000	4.084	MON	11,172	134,062	08/10/2011	04/15/2041	1,138	XXX
3137AJ-AY-0	FEDERAL HOME LOAN BANK FHR 3955 Z	CF	1.A	741,851	742,102	688,270	743,011		(75)			4.500	4.485	MON	2,783	32,595	12/01/2025	11/15/2041	894	XXX
3137AN-ST-3	FEDERAL HOME LOAN BANKS FHR 4027 PY	RA	1.A	11,224,058	10,983,788	10,519,745	11,091,654		13,073			3.500	3.365	MON	32,036	384,433	05/25/2012	04/15/2042	41,837	XXX
3137AQ-TL-2	FEDERAL HOME LOAN BANKS FHR 4048 BE	RA	1.A	7,430,445	7,064,000	6,744,601	7,243,649		(19,431)			4.000	3.681	MON	23,547	282,560	05/22/2012	05/15/2042	21,097	XXX
3137AS-RB-2	FHR 4088 Z FHR 4088 Z	CF	1.A	4,972,284	4,972,284	4,666,265	4,972,284					3.500	3.525	MON	14,503	171,249	12/01/2025	08/15/2042	49,397	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 %
3137B0-EF-7	FEDERAL HOME LOAN BANKS FHR 4183 NQ	RA	1.A	4,350,000	5,000,000	4,636,905	4,624,290		35,613			3.000	4.005	MON	12,500	150,000	09/25/2013	03/15/2043	263	XXX
3137B1-3E-0	FEDERAL HOME LOAN BANKS FHR 4182 ZK	CF	1.A	2,783,729	2,787,097	2,337,332	2,783,106		(126)			3.500	3.526	MON	8,129	95,724	12/01/2025	03/15/2043	4,700	XXX
3137B1-BN-1	FEDERAL HOME LOAN BANKS FHR 4192 EM	RA	1.A	1,393,593	1,500,000	1,361,690	1,437,176		4,903			3.500	4.047	MON	4,375	52,500	06/24/2013	04/15/2043	7,259	XXX
3137B2-G3-8	FEDERAL HOME LOAN BANKS FHR 4206 LZ	CF	1.A	5,005,170	5,220,064	4,869,866	5,072,458		15,161			3.500	3.951	MON	15,225	179,285	12/01/2025	05/15/2043	1,488	XXX
3137B2-GH-7	FEDERAL HOME LOAN BANKS FHR 4206 PY	M	1.A	7,950,051	9,047,000	7,799,952	8,454,071		54,699			3.000	3.928	MON	22,618	271,410	09/25/2013	05/15/2043	94	XXX
3137B2-NF-3	FEDERAL HOME LOAN BANKS FHR 4219 JZ	CF	1.A	1,772,683	1,837,910	1,744,596	1,785,689		2,064			3.500	4.150	MON	5,361	64,327	05/30/2013	06/15/2043	187	XXX
3137B3-6D-5	FEDERAL HOME LOAN BANKS FHR 4215 ZK	M	1.A	1,792,554	1,897,140	1,797,768	1,808,029		3,651			3.500	4.597	MON	5,533	66,400	06/11/2013	06/15/2043	18,773	XXX
3137B3-A3-2	FEDERAL HOME LOAN BANKS FHR 4230 Z		1.A	1,709,549	2,220,127	1,971,771	1,670,000		20,466			2.500	6.522	MON	4,625	55,503	11/07/2013	07/15/2043	17,176	XXX
3137B3-AJ-7	FEDERAL HOME LOAN BANKS FHR 4227 AZ	CF	1.A	2,894,016	3,057,204	2,893,989	2,863,629		9,920			3.500	4.408	MON	8,917	107,002	06/19/2013	07/15/2043	31,376	XXX
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ	CF	1.A	968,770	1,029,727	844,818	984,414		538			3.000	4.135	MON	1,373	30,396	12/15/2025	07/15/2043	1,005	XXX
3137B3-JF-6	FEDERAL HOME LOAN BANKS FHR 4231 PY	RA	1.A	2,054,363	2,224,314	2,118,773	2,144,997		12,278			3.500	4.304	MON	6,488	77,851	09/24/2013	07/15/2043	350	XXX
3137B3-RV-2	FEDERAL HOME LOAN BANKS FHR 4235 BC	RA	1.A	442,999	515,116	503,857	498,198		6,455			2.500	5.654	MON	1,073	12,878	12/19/2013	08/15/2028	1,945	XXX
3137B4-KX-3	FEDERAL HOME LOAN BANKS FHR 4253 PB	RA	1.A	2,382,555	2,548,187	2,451,484	2,446,190		5,901			3.500	4.130	MON	7,432	89,187	09/25/2013	08/15/2041	606	XXX
3137B4-RQ-1	FEDERAL HOME LOAN BANKS FHR 4249 GW	RA	1.A	665,312	718,528	688,848	682,572		2,098			3.500	4.229	MON	2,096	25,148	12/03/2013	10/15/2041	170	XXX
3137B6-LL-3	FEDERAL HOME LOAN BANKS FHR 4285 PB	RA	1.A	2,757,754	2,750,019	2,716,026	2,752,094		(391)			4.000	3.991	MON	9,167	110,001	03/26/2014	11/15/2043	1,716	XXX
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	CF	1.A	4,168,212	4,492,735	4,136,295	4,311,432		19,739			3.000	3.532	MON	11,232	133,709	09/01/2025	11/15/2044	8,655	XXX
3137BH-BN-6	FEDERAL HOME LOAN BANKS FHR 4446 PM		1.A	2,992,500	3,000,000	2,614,860	2,994,093		240			3.000	3.029	MON	7,500	90,000	05/25/2016	09/15/2044	721	XXX
3137BJ-6Z-1	FEDERAL HOME LOAN BANK FHR 4475 BC	RA	1.A	763,701	776,440	680,999	769,528		319			3.000	3.148	MON	1,941	23,293	05/24/2016	05/15/2045	540	XXX
3137BL-EX-2	FEDERAL HOME LOAN BANKS FHR 4510 ZH	M	1.A	8,175,343	8,181,979	7,309,093	8,174,230		(78)			3.000	3.015	MON	20,455	245,928	06/17/2016	09/15/2045	11,324	XXX
3137BM-XG-6	FEDERAL HOME LOAN BANK FHR 4551 PB	RA	1.A	990,000	1,000,000	822,810	993,323		266			3.500	3.573	MON	2,917	35,000	03/10/2016	02/15/2046	541	XXX
3137BM-XN-1	FEDERAL HOME LOAN BANK FHR 4551 Z	RA	1.A	1,417,950	1,420,476	1,185,167	1,417,762		(37)			3.500	3.530	MON	4,143	48,787	12/01/2025	12/15/2043	19,829	XXX
3137BN-5C-4	FEDERAL HOME LOAN BANKS FHR 4555 PC	RA	1.A	4,989,063	5,000,000	4,341,280	4,991,036		229			3.000	3.025	MON	12,500	150,000	05/24/2016	02/15/2046	580	XXX
3137BR-ER-2	FEDERAL HOME LOAN BANKS FHR 4607 HB	RA	1.A	6,384,557	6,545,641	5,910,171	6,432,758		2,808			3.000	3.355	MON	16,364	196,369	01/05/2018	08/15/2046	4,275	XXX
3137BS-YV-9	FEDERAL HOME LOAN BANKS FHR 4630 ZL		1.A	2,805,310	3,126,558	2,799,329	2,921,680		6,054			3.000	4.133	MON	7,816	93,798	12/09/2016	11/15/2046	4,889	XXX
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	CF	1.A	1,102,324	1,237,548	1,108,223	1,157,580		5,621			3.000	4.420	MON	3,094	36,912	07/01/2025	12/15/2046	2,068	XXX
3137BV-BA-3	FEDERAL HOME LOAN BANK FHR 4656 B	M	1.A	10,095,848	10,601,054	9,247,925	10,170,678		16,189			3.000	3.478	MON	26,503	318,245	01/23/2017	02/15/2047	8,098	XXX
3137BV-QS-8	FEDERAL HOME LOAN BANK FHR 4657 TZ	CF	1.A	8,674,576	8,674,576	8,118,935	8,674,576					3.500	3.497	MON	25,301	303,610	06/09/2017	02/15/2047	7,860	XXX
3137BW-RN-6	FEDERAL HOME LOAN BANKS FHR 4664 TZ	RA	1.A	13,050,673	14,037,629	12,542,439	13,402,398		19,950			3.000	3.859	MON	35,094	421,129	06/13/2017	03/15/2047	18,444	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

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 %
3137F1-7F-9	FEDERAL HOME LOAN BANK FHR 4693 TZ	RA	1.A	4,115,969	4,384,864	3,825,175	4,198,010		5,870			3.000	3.490	MON	10,962	131,546	06/20/2017	06/15/2047	4,946	XXX
3137F2-ZW-9	FEDERAL HOME LOAN BANKS FHR 4711 CZ	CF	1.A	4,878,639	4,954,247	4,570,694	4,900,198		1,439			3.500	3.723	MON	14,450	173,399	07/26/2017	08/15/2047	5,263	XXX
3137F3-K6-0	FEDERAL HOME LOAN BANKS FHR 4768 ZH	M	1.A	3,138,835	3,486,660	3,089,156	3,213,108		9,153			3.000	4.357	MON	8,717	104,679	02/02/2018	03/01/2048	4,472	XXX
3137F5-3A-5	FEDERAL HOME LOAN BANK FHR 4791 ZB	M	1.A	4,730,688	4,728,236	4,520,387	4,727,763		(159)			4.000	4.017	MON	15,761	189,129	04/25/2018	03/15/2048	4,047	XXX
3137FB-YC-4	FEDERAL HOME LOAN BANK FHR 4734 Z	M	1.A	4,167,246	4,488,512	4,001,257	4,248,004		8,975			3.000	3.746	MON	11,221	134,655	11/10/2017	12/15/2047	4,771	XXX
3137FC-4R-2	FEDERAL HOME LOAN BANKS FHR 4738 LZ	M	1.A	6,395,250	6,855,748	5,982,093	6,557,854		10,431			3.000	3.489	MON	17,139	205,672	12/08/2017	12/15/2047	10,767	XXX
3137FC-BP-8	FEDERAL HOME LOAN BANKS FHR 4741 GY	RA	1.A	9,914,540	10,248,000	8,979,851	10,041,326		18,079			3.000	3.272	MON	25,620	307,440	01/05/2018	12/15/2047	3,355	XXX
3137FD-7H-9	FEDERAL HOME LOAN BANKS FHR 4748 YZ	CF	1.A	6,310,234	6,612,953	6,092,904	6,421,796		19,007			3.500	3.948	MON	19,288	227,124	12/01/2025	12/15/2047	8,833	XXX
3137FD-DG-4	FEDERAL HOME LOAN BANKS FHR 4750 KZ	M	1.A	7,676,198	7,682,158	7,132,892	7,669,706		72			3.500	3.529	MON	22,406	268,876	12/19/2017	01/15/2048	8,161	XXX
3137FG-3P-8	FEDERAL HOME LOAN BANKS FHR 4801 ZN	M	1.A	16,557,256	16,581,394	15,835,795	16,554,719		62			4.000	4.034	MON	55,271	664,616	05/15/2018	05/15/2048	11,385	XXX
3137FG-5H-4	FEDERAL HOME LOAN BANKS FHR 4796 NZ	CF	1.A	6,331,329	6,331,329	6,024,393	6,331,329					4.000	4.004	MON	21,104	253,253	07/23/2018	05/15/2048	4,001	XXX
3137FJ-C2-3	FEDERAL HOME LOAN BANK FHR 4833 VZ	CF	1.A	1,166,523	1,200,251	1,140,821	1,166,574		936			4.000	4.329	MON	4,001	48,010	10/31/2018	09/15/2048	668	XXX
3137FQ-AT-0	FEDERAL HOME LOAN BANKS FHR 4932 AZ	RA	1.A	2,358,632	2,399,882	2,042,069	2,372,962		1,774			3.000	3.130	MON	6,000	70,840	12/01/2025	12/25/2049	4,577	XXX
3137FQ-HA-4	FEDERAL HOME LOAN BANKS FHR 4933 LZ	0	1.A	1,613,418	1,617,190	1,415,680	1,613,485		13			3.000	3.023	MON	4,043	48,516	12/18/2019	12/25/2049	1,669	XXX
3137G1-BK-2	FEDERAL HOME LOAN BANKS FWLS 2017-SC01 1	CF	1.A	961,476	995,864	864,947	964,902		1,070			3.000	3.620	MON	2,490	29,876	03/09/2017	12/25/2046	5,448	XXX
3137G1-BU-0	FEDERAL HOME LOAN BANKS FWLS 2017-SC02 1	0	1.A	1,154,440	1,232,430	1,061,480	1,179,764		1,570			3.000	3.484	MON	3,081	36,973	07/19/2017	05/25/2047	532	XXX
3137H1-5M-4	FEDERAL HOME LOAN BANKS FHR 5123 GZ	M	1.A	4,455,765	4,475,765	2,688,583	4,456,322		206			2.500	2.528	MON	9,325	110,393	12/01/2025	07/25/2051	51,938	XXX
3137H2-5X-8	FEDERAL HOME LOAN BANK FHR 5144 BZ	CF	1.A	7,041,736	7,633,181	4,231,210	7,097,665		13,915			2.000	2.370	MON	12,722	151,023	12/01/2025	09/25/2051	57,700	XXX
3137H2-7G-3	FEDERAL HOME LOAN BANK FHR 5140 EZ	M	1.A	13,851,018	14,721,135	8,863,404	13,949,043		24,699			2.000	2.304	MON	24,535	291,258	12/01/2025	09/25/2051	76,273	XXX
3137H2-G6-5	FEDERAL HOME LOAN BANK FHR 5146 NB	RA	1.A	682,148	750,000	425,765	690,195		1,961			2.000	2.464	MON	1,250	15,000	08/23/2021	08/25/2051	563	XXX
3137H2-GK-4	FEDERAL HOME LOAN BANK FHR 5146 UB	RA	1.A	682,031	750,000	424,424	690,072		1,992			2.000	2.465	MON	1,250	15,000	08/23/2021	08/25/2051	563	XXX
3137H2-GR-9	FEDERAL HOME LOAN BANK FHR 5146 ZJ	RA	1.A	739,149	817,841	399,487	746,075		1,739			2.000	2.449	MON	1,363	16,181	12/01/2025	09/25/2051	7,811	XXX
3137H2-Z6-4	FEDERAL HOME LOAN BANK FHR 5150 GZ	CF	1.A	909,584	915,102	592,197	909,854		(43)			2.500	2.549	MON	1,906	22,571	12/01/2025	10/25/2051	708	XXX
3137H3-2U-5	FEDERAL HOME LOAN BANK FHR 5150 Z	0	1.A	4,131,546	7,076,160	3,869,605	4,259,629		48,983			2.000	4.603	MON	11,794	140,002	12/01/2025	10/25/2051	86,402	XXX
3137H3-W3-2	FEDERAL HOME LOAN BANK FHR 5160 DZ	M	1.A	9,904,019	10,648,003	6,211,118	9,996,677		30,634			2.000	2.392	MON	17,747	210,671	12/01/2025	11/25/2051	64,539	XXX
3137H4-VA-5	FEDERAL HOME LOAN BANKS FHR 5180 CZ	CF	1.A	1,090,212	1,105,056	690,989	1,091,439		438			2.500	2.578	MON	2,302	27,256	12/01/2025	11/25/2050	6,313	XXX
3137H4-Z6-0	FEDERAL HOME LOAN BANKS FHR 5183 BZ	RA	1.A	1,700,119	1,815,096	990,687	1,706,223		2,034			2.500	2.788	MON	3,781	44,769	12/01/2025	01/25/2052	34,320	XXX
3137H5-DN-4	FEDERAL HOME LOAN BANKS FHR 5180 KZ	M	1.A	2,181,049	2,210,112	1,359,088	2,183,372		697			2.500	2.575	MON	4,604	54,512	12/01/2025	01/25/2052	10,208	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 %
3137H5-FE-2	FEDERAL HOME LOAN BANKS FHR 5190 BZ	CF	1.A	8,540,818	8,822,068	5,411,492	8,559,992		7,254			2.500	2.682	MON	18,379	217,594	12/01/2025	01/25/2052	40,579	XXX
3137H5-HU-4	FEDERAL HOME LOAN BANKS FHR 5190 Z	0	1.A	2,001,142	2,205,517	1,219,538	2,010,257		3,951			2.500	2.973	MON	4,595	54,398	12/01/2025	01/25/2052	20,248	XXX
3137H5-HW-0	FEDERAL HOME LOAN BANKS FHR 5190 ZL	0	1.A	1,112,017	1,124,517	751,919	1,112,299		178			3.000	3.071	MON	2,811	33,194	12/01/2025	02/25/2052	6,645	XXX
3137H5-JG-3	FEDERAL HOME LOAN BANKS FHR 5188 GZ	0	1.A	6,976,844	9,882,787	7,128,276	7,011,812		(70,554)			3.000	6.480	MON	24,707	291,721	12/01/2025	01/25/2052	28,318	XXX
3137H5-MR-5	FEDERAL HOME LOAN BANKS FHR 5191 BZ	0	1.A	1,029,321	1,102,759	644,272	1,032,827		1,395			2.500	2.832	MON	2,297	27,199	12/01/2025	11/25/2051	11,861	XXX
3137H5-RY-5	FEDERAL HOME LOAN BANKS FHR 5194 EZ	M	1.A	2,038,017	2,205,517	1,427,375	2,050,592		4,562			2.500	2.957	MON	4,595	54,398	12/01/2025	02/25/2052	9,918	XXX
3137H5-UE-5	FEDERAL HOME LOAN BANKS FHR 5189 CZ	CF	1.A	3,210,388	3,315,154	2,141,679	3,217,464		2,541			2.500	2.683	MON	6,907	88,476	12/01/2025	02/25/2052	14,838	XXX
3137H5-VT-1	FEDERAL HOME LOAN BANKS FHR 5189 ZT	0	1.A	5,349,027	5,513,793	3,365,751	5,357,457		3,401			2.500	2.656	MON	11,487	135,996	12/01/2025	01/25/2052	41,194	XXX
3137H5-ZN-0	FEDERAL HOME LOAN BANKS FHR 5202 BZ	CF	1.A	1,870,620	2,243,425	1,540,517	1,885,902		8,321			3.000	4.091	MON	5,609	66,222	12/01/2025	03/25/2052	9,440	XXX
3137H6-CX-1	Freddie Mac FHR 5200 ZA	0	1.A	2,025,307	2,200,932	1,331,355	2,034,392		3,729			2.500	2.921	MON	4,585	54,285	12/01/2025	03/25/2052	15,655	XXX
3137H6-PV-1	Freddie Mac FHR 5206 Z	M	1.A	3,423,033	4,044,267	2,831,258	3,463,511		18,546			3.000	4.126	MON	10,111	119,379	12/01/2025	03/25/2052	10,883	XXX
3137H6-S3-0	Freddie Mac FHR 5214 CZ	CF	1.A	8,706,254	8,725,441	7,205,103	8,703,535		(870)			4.000	4.030	MON	29,085	341,572	12/01/2025	04/25/2052	3,099	XXX
3137H6-ZE-8	Freddie Mac FHR 5213 Z	M	1.A	4,410,627	4,420,257	3,334,072	4,410,627		(25)			3.500	3.524	MON	12,892	151,815	12/01/2025	04/25/2052	2,138	XXX
3137H7-5E-9	FEDERAL HOME LOAN BANKS FHR 5226 AZ	0	1.A	13,987,073	14,724,366	11,893,312	14,021,811		15,531			4.000	4.340	MON	49,081	576,410	12/01/2025	05/25/2052	35,380	XXX
3137H7-F2-4	FEDERAL HOME LOAN BANKS FHR 5221 ZE	CF	1.A	2,083,587	2,273,439	1,759,101	2,096,492		4,705			3.500	4.048	MON	6,631	78,082	12/01/2025	05/25/2052	24,713	XXX
3137H7-N2-5	FEDERAL HOME LOAN BANKS FHR 5233 DZ	CF	1.A	9,236,862	9,261,995	8,947,773	9,236,862					4.500	4.538	MON	34,732	406,806	12/01/2025	10/25/2044	31,591	XXX
3137H7-SH-7	FEDERAL HOME LOAN BANKS	M	1.A	6,074,848	6,361,450	5,148,080	6,085,000		3,868			4.000	4.288	MON	21,205	263,763	12/01/2025	06/25/2052	89,260	XXX
3137H7-WB-5	FEDERAL HOME LOAN BANKS		1.A	2,210,179	2,307,679	1,902,755	2,218,045		2,879			4.000	4.324	MON	7,692	90,338	12/01/2025	06/25/2052	22,291	XXX
3137H7-WG-4	FEDERAL HOME LOAN BANKS FHR 5230 AZ	0	1.A	2,733,178	2,932,170	2,390,701	2,752,017		7,542			3.500	4.008	MON	8,552	100,707	12/01/2025	09/25/2046	39,874	XXX
3137H7-ZJ-5	FEDERAL HOME LOAN BANKS FHR 5237 CZ	CF	1.A	2,333,062	2,349,216	2,132,160	2,333,062					4.500	4.574	MON	8,810	111,542	12/01/2025	06/25/2052	24,527	XXX
3137H8-AD-3	FEDERAL HOME LOAN BANKS FHR 5236 BZ	0	1.A	6,219,688	6,246,166	6,019,874	6,219,688					5.000	5.063	MON	26,026	304,012	12/01/2025	07/25/2052	76,379	XXX
3137H8-KX-8	FEDERAL HOME LOAN BANKS FHR 5249 EZ	CF	1.A	3,403,842	3,497,592	3,047,343	3,407,095		1,754			4.500	4.707	MON	13,116	153,622	12/01/2025	08/25/2052	43,857	XXX
3137H9-B4-0	FEDERAL HOME LOAN BANKS FHR 5267 GZ	CF	1.A	5,852,360	5,890,016	5,425,588	5,852,360					5.000	5.081	MON	24,542	295,962	12/01/2025	09/25/2052	58,272	XXX
3137H9-BE-8	FEDERAL HOME LOAN BANKS FHR 5267 JZ	M	1.A	10,493,255	10,594,221	9,916,222	10,493,973		627			5.000	5.107	MON	44,143	524,924	12/01/2025	10/25/2052	109,465	XXX
3137H9-CR-8	FEDERAL HOME LOAN BANKS FHR 5272 CZ	0	1.A	11,615,382	11,897,804	12,228,075	11,641,393		13,204			5.500	5.785	MON	54,532	635,294	12/01/2025	11/25/2052	101,459	XXX
3137H9-DY-2	FEDERAL HOME LOAN BANKS FHR 5270 DZ	0	1.A	2,375,506	2,417,355	2,556,739	2,377,859		2,284			6.000	6.227	MON	12,087	140,435	12/01/2025	11/25/2052	25,840	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	7,113,751	7,149,539	7,295,754	7,113,751					5.500	5.580	MON	32,769	392,033	12/01/2025	11/25/2052	67,588	XXX
3137H9-KU-2	FEDERAL HOME LOAN BANKS FHR 5282 MZ	M	1.A	8,023,465	8,290,465	8,458,761	8,044,636		12,113			5.500	5.849	MON	37,998	442,677	12/01/2025	12/25/2052	84,903	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
3137H9-RZ-4	FEDERAL HOME LOAN BANKS FHR 5297 DZ	RA	1.A	4,354,177	4,371,332	4,466,085	4,354,177					6.000	6.089	MON	21,857	255,324	11/01/2025	03/25/2053	37,907	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 %
3137HA-DG-8	Freddie Mac FHR 5329 JZ	M	1.A	11,142,912	11,155,039	11,592,004	11,142,912					6.000	6.042	MON	55,775	648,048	12/01/2025	08/25/2053	151,916	XXX
3137HA-K6-2	Freddie Mac FHR 5338 CZ	0	1.A	3,441,727	3,449,618	3,590,114	3,441,727					6.000	6.059	MON	17,248	200,404	12/01/2025	09/25/2053	48,643	XXX
3137HA-LL-8	Freddie Mac FHR 5333 LZ	M	1.A	4,512,809	4,599,490	4,861,671	4,517,810		5,001			6.000	6.251	MON	22,997	267,206	12/01/2025	09/25/2053	66,241	XXX
3137HA-RC-2	Freddie Mac FHR 5348 HZ	0	1.A	4,962,179	5,148,683	5,364,001	4,997,264		26,918			6.000	6.653	MON	25,743	299,111	12/01/2025	10/25/2053	56,569	XXX
3137HB-D3-5	FEDERAL HOME LOAN BANKS FHR 5369 AZ	0	1.A	4,171,071	4,208,408	4,458,543	4,171,071					6.000	6.131	MON	21,042	244,486	12/01/2025	05/25/2053	2,434	XXX
3137HB-XZ-2	FEDERAL HOME LOAN BANKS 5386 HZ N N		1.A	3,272,512	3,317,512	3,368,868	3,274,511		1,998			5.500	5.687	MON	15,205	177,142	12/01/2025	03/25/2054	4,375	XXX
3137HH-NC-1	FEDERAL HOME LOAN BANK STRU BNP-8251 DZ	0	1.A	6,202,498	6,367,498	6,441,145	6,210,183		7,617			5.500	5.834	MON	29,184	339,998	12/01/2025	09/01/2054	47,870	XXX
3137HJ-6R-3	FEDERAL HOME LOAN BANK	0	1.A	1,950,676	2,103,176	2,119,678	1,955,961		5,284			5.500	6.298	MON	9,640	103,176	12/01/2025	02/25/2055	23,977	XXX
3137HJ-6U-6	FEDERAL HOME LOAN BANK	0	1.A	3,270,785	3,522,820	3,552,517	3,282,475		11,690			5.500	6.388	MON	16,146	172,820	12/01/2025	10/01/2053	24,211	XXX
31393G-3L-6	FEDERAL HOME LOAN BANK FHR 2531 Z	CF	1.A	676,813	699,004	709,133	697,399		11			5.500	5.567	MON	3,204	38,445	03/04/2003	12/15/2032	788	XXX
31393U-4J-9	FEDERAL HOME LOAN BANKS FNW 2004-W1 1A7	RA	1.A	1,109,269	1,109,269	1,153,284	1,109,269					5.681	5.720	MON	5,251	63,018	01/08/2004	11/25/2043	8,982	XXX
31393U-BC-6	FEDERAL HOME LOAN BANKS FNR 2003-123 ND	RA	1.A	805,152	785,783	804,069	788,569		74			6.000	5.832	MON	3,929	47,147	08/11/2004	12/25/2033	261	XXX
31393U-NR-0	FEDERAL HOME LOAN BANKS FNW 2003-W18 1A7	RA	1.A	5,579,900	5,579,900	5,580,972	5,579,900					5.807	5.845	MON	27,002	324,025	11/07/2003	08/25/2043	838	XXX
31393W-3S-6	FEDERAL HOME LOAN BANKS FHR 2650 PB		1.A	405,035	429,817	440,372	422,579		(68)			5.000	5.504	MON	1,791	21,491	10/07/2004	07/15/2033	100	XXX
31393X-GN-1	FEDERAL HOME LOAN BANK FNW 2004-W2 1A4	CF	1.A	602,143	605,299	607,545	603,418		(102)			6.000	6.057	MON	3,027	36,318	03/04/2004	02/25/2044	87	XXX
31394B-YX-6	FEDERAL HOME LOAN BANK FNR 2004-91 ZK	CF	1.A	1,253,463	1,454,821	1,460,540	1,443,730		571			4.500	4.692	MON	5,456	65,468	11/02/2004	12/25/2034	2,762	XXX
31394V-4H-0	FEDERAL HOME LOAN BANK FNR 2006-18 PE	RA	1.A	545,213	565,010	586,359	556,603		(278)			5.500	5.831	MON	2,590	31,076	03/15/2006	03/25/2036	132	XXX
31395C-XH-9	FEDERAL HOME LOAN BANK FHR 2827 PG		1.A	428,557	422,483	442,118	422,851		(751)			6.000	5.916	MON	2,112	25,349	08/02/2004	07/15/2034	71	XXX
31396H-MW-6	FEDERAL HOME LOAN BANK FHR 3110 HE	RA	1.A	633,257	649,754	681,731	643,309		(102)			5.500	5.778	MON	2,978	35,737	03/16/2006	02/15/2036	103	XXX
31396N-HB-5	FEDERAL HOME LOAN BANK FHR 3136 PE	RA	1.A	740,249	755,657	804,389	749,241		37			6.000	6.258	MON	3,778	45,339	06/01/2006	04/15/2036	490	XXX
31396P-SS-1	FEDERAL HOME LOAN BANK FNR 2007-7 QC	RA	1.A	339,424	347,237	352,617	343,333		(340)			5.500	5.722	MON	1,592	19,098	02/21/2007	02/25/2037	84	XXX
31396U-VU-1	FEDERAL HOME LOAN BANK FHR 3184 AE	RA	1.A	4,805,892	4,657,173	4,917,965	4,705,705		2,806			6.000	5.781	MON	23,286	279,430	11/22/2006	07/15/2036	833	XXX
31396X-RS-5	FEDERAL HOME LOAN BANKS FNR 2007-90 B		1.A	36,738	37,121	37,993	36,871		9			6.000	6.153	MON	186	2,227	10/29/2007	09/25/2037	3	XXX
31397A-SH-7	FEDERAL HOME LOAN BANK FHR 3217 PE		1.A	471,260	462,374	492,566	465,315		605			6.000	5.887	MON	2,312	27,742	10/04/2006	09/15/2036	90	XXX
31397B-5W-7	FEDERAL HOME LOAN BANKS FHR 3211 HE	RA	1.A	992,630	962,806	986,827	970,946		(1,641)			6.000	5.761	MON	4,814	57,768	12/21/2006	09/15/2036	153	XXX
31397B-6Q-9	FEDERAL HOME LOAN BANKS FHR 3211 MB	RA	1.A	687,949	711,748	719,613	702,353		(33)			5.500	5.870	MON	3,262	39,146	10/03/2006	09/15/2036	107	XXX
31397C-SZ-3	FEDERAL HOME LOAN BANK FHR 3242 NH	RA	1.A	4,910,041	4,834,502	5,105,728	4,856,190		5,287			5.750	5.676	MON	23,165	277,984	11/24/2006	11/15/2036	830	XXX
31397C-TD-1	FEDERAL HOME LOAN BANK FHR 3242 PH	CF	1.A	658,407	658,407	674,660	658,407					5.750	5.797	MON	3,155	37,858	01/10/2007	11/15/2036	111	XXX
31397G-PF-1	FEDERAL HOME LOAN BANKS FHR 3303 PD	RA	1.A	364,724	383,226	398,450	374,985		408			5.500	5.976	MON	1,756	21,077	05/29/2007	04/15/2037	57	XXX
31397H-B9-8	FEDERAL HOME LOAN BANKS FHR 3312 HP	RA	1.A	264,439	283,866	287,789	275,301		(618)			5.500	6.141	MON	1,301	15,613	06/11/2007	05/15/2037	47	XXX
31397J-QS-6	FEDERAL HOME LOAN BANKS FHR 3351 PC		1.A	167,949	171,541	175,676	169,817		(41)			6.000	6.238	MON	858	10,292	07/18/2007	07/15/2037	147	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 %
31397J-W4-2	FEDERAL HOME LOAN BANKS FHR 3349 PE		1.A	203,384	198,016	209,528	199,809		(285)			6.000	5.761	MON	990	11,881	01/25/2008	07/15/2037	34	XXX
31397Q-G5-1	FEDERAL HOME LOAN BANKS FNR 2011-18 ZE	CF	1.A	491,178	534,470	534,482	527,444		(208)			4.500	4.704	MON	2,004	24,051	02/01/2011	03/25/2041	552	XXX
31397Q-J3-3	FEDERAL HOME LOAN BANKS FNR 2011-18 KY	RA	1.A	1,012,008	1,073,393	1,057,579	1,044,122		981			4.000	4.550	MON	3,578	42,936	06/09/2011	03/25/2041	607	XXX
31397S-G9-9	FEDERAL HOME LOAN BANKS FNR 2011-46 Z	CF	1.A	2,078,137	2,280,592	2,283,685	2,247,569		2,684			4.500	4.798	MON	8,552	102,627	04/13/2011	05/25/2041	1,889	XXX
31397S-VR-2	FEDERAL HOME LOAN BANKS FNR 2011-39 UZ	CF	1.A	2,469,961	2,620,345	2,585,241	2,600,831		123			4.000	4.110	MON	8,734	104,814	08/09/2011	05/25/2041	2,911	XXX
31397U-ZQ-5	FEDERAL HOME LOAN BANKS FNR 2011-58 HL		1.A	616,557	653,630	634,316	632,845		933			4.000	4.480	MON	2,179	26,145	06/08/2011	07/25/2041	440	XXX
31397W-X9-1	FEDERAL HOME LOAN BANKS FHR 3473 AY		1.A	454,843	471,340	470,348	464,400		458			5.000	5.435	MON	1,964	23,567	09/16/2008	07/15/2038	94	XXX
31398S-RK-1	FEDERAL HOME LOAN BANKS FNR 2010-143 Z	CF	1.A	600,304	612,988	595,328	611,571		(7)			4.000	4.027	MON	2,043	24,519	08/10/2011	12/25/2040	778	XXX
31398S-RV-7	FEDERAL HOME LOAN BANKS FNR 2010-143 BG	RA	1.A	823,932	884,760	836,750	854,323		(807)			4.000	4.550	MON	2,949	35,390	06/08/2011	12/25/2040	158	XXX
31398S-WG-4	FEDERAL HOME LOAN BANKS FNR 2010-139 HA	RA	1.A	1,123,604	1,190,623	1,144,478	1,162,377		448			4.000	4.492	MON	3,969	47,625	06/07/2011	11/25/2040	259	XXX
31398T-X6-3	FEDERAL HOME LOAN BANKS FNR 2010-103 ME		1.A	247,669	248,679	236,620	247,701		13			4.000	4.053	MON	829	9,947	03/20/2014	09/25/2040	77	XXX
3140FX-EK-4	FEDERAL HOME LOAN BANKS FN BF0137	M	1.A	6,712,640	6,842,297	5,987,215	6,720,778		1,777			3.000	3.207	MON	17,106	205,390	05/10/2017	08/01/2056	28,013	XXX
3140QN-Q3-9	FEDERAL HOME LOAN BANKS FN CB3173	M	1.A	7,347,979	8,156,132	7,597,927	7,383,580		8,564			3.500	5.076	MON	23,789	285,465	10/12/2022	03/01/2052	44,361	XXX
3140QQ-CK-9	FEDERAL HOME LOAN BANKS FN CB4573	0	1.A	3,934,735	3,940,892	3,943,454	3,934,735					5.000	5.024	MON	16,420	197,045	04/11/2023	09/01/2052	27,852	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
31418C-3J-1	FEDERAL HOME LOAN BANKS FN MA3500		1.A	167,087	167,980	158,146	167,111		14			4.000	4.060	MON	560	6,719	10/10/2018	10/01/2048	873	XXX
31418C-4J-0	FEDERAL HOME LOAN BANKS FN MA3524		1.A	261,292	262,254	245,472	260,877		17			4.000	4.061	MON	874	10,490	10/10/2018	11/01/2048	1,414	XXX
31418E-CS-7	FEDERAL HOME LOAN BANKS FN MA4580	0	1.A	2,922,941	2,939,880	2,724,593	2,923,494		159			3.500	3.576	MON	8,575	102,896	03/25/2022	04/01/2052	15,840	XXX
31418E-D8-0	FEDERAL HOME LOAN BANKS FN MA4626	RA	1.A	19,274,719	19,322,421	18,440,546	19,275,286		136			4.000	4.031	MON	64,408	772,897	06/02/2022	06/01/2052	108,537	XXX
31418E-KU-3	FEDERAL HOME LOAN BANKS FN MA4806	CF	1.A	7,605,132	7,718,498	7,729,612	7,608,744		872			5.000	5.236	MON	32,160	385,925	10/04/2022	11/01/2052	49,685	XXX
31418E-KV-1	FEDERAL HOME LOAN BANKS FN MA4807	M	1.A	13,465,321	13,582,403	13,863,423	13,467,815		498			5.500	5.655	MON	62,253	747,032	10/13/2022	11/01/2052	95,142	XXX
31418E-R8-5	FEDERAL HOME LOAN BANKS FN MA5010	M	1.A	7,558,933	7,499,705	7,631,850	7,556,305		(620)			5.500	5.337	MON	34,374	412,484	04/26/2023	05/01/2053	53,898	XXX
31418E-S5-0	FEDERAL HOME LOAN BANKS FN MA5039	M	1.A	7,649,989	7,593,041	7,725,084	7,647,506		(480)			5.500	5.344	MON	34,801	417,617	04/28/2023	06/01/2053	60,082	XXX
31418E-XT-2	FEDERAL HOME LOAN BANKS FN MA5189	CF	1.A	49,597,616	50,235,369	50,219,294	49,611,704		5,789			5.000	5.177	MON	209,314	2,512,637	12/20/2023	11/01/2053	331,804	XXX
31418E-XU-9	FEDERAL HOME LOAN BANKS FN MA5190	RA	1.A	47,854,419	47,677,491	48,473,705	47,847,369		(2,417)			5.500	5.428	MON	218,522	2,622,262	12/20/2023	11/01/2053	365,015	XXX
31418E-ZK-9	FEDERAL HOME LOAN BANKS FN MA5245		1.A	46,346,036	46,937,511	46,886,350	46,359,604		6,207			5.000	5.171	MON	195,573	2,346,908	12/20/2023	01/01/2054	310,105	XXX
31418E-ZL-7	FEDERAL HOME LOAN BANKS FN MA5246	RA	1.A	54,762,528	54,538,834	55,374,369	54,754,258		(2,406)			5.500	5.420	MON	249,970	2,999,636	12/20/2023	01/01/2054	416,063	XXX
35563P-AQ-2	FEDERAL HOME LOAN BANKS SCRT 2017-1 HB	M	1.A	24,316,078	26,352,750	21,644,647	25,044,418		65,639			3.000	3.395	MON	65,882	790,583	10/11/2017	01/25/2056	22,917	XXX
35563P-BD-0	FEDERAL HOME LOAN BANKS SCRT 2017-2 MB	CF	1.A	35,375,470	38,000,000	29,976,224	36,174,621		92,985			3.000	3.378	MON	95,000	1,140,000	11/01/2025	08/25/2056	38,036	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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35563P-BG-3	FEDERAL HOME LOAN BANKS SCRT 2017-2 HB	M	1.A	38,042,167	41,320,000	33,739,515	39,147,508		103,846			3.000	3.477	MON	103,300	1,239,600	10/11/2017	08/25/2056	38,733	XXX
35563P-BU-2	FEDERAL HOME LOAN BANKS SCRT 2017-3 MB	M	1.A	23,437,853	25,000,000	19,974,000	23,911,035		32,936			3.000	3.351	MON	62,500	750,000	10/04/2017	07/25/2056	20,797	XXX
35563P-BZ-1	FEDERAL HOME LOAN BANKS SCRT 2017-3 HB	CF	1.A	8,563,073	9,000,000	7,512,516	8,688,868		14,288			3.250	3.531	MON	24,375	292,500	10/04/2017	07/25/2056	8,550	XXX
35563P-E4-7	FEDERAL HOME LOAN BANKS SCRT 2022-2 MB	0	1.A	11,442,531	14,500,000	10,065,045	11,849,384		131,534			3.000	4.846	MON	36,250	435,000	09/08/2022	04/25/2062		XXX
35563P-GE-3	FEDERAL HOME LOAN BANKS SCRT 2018-3 HZ	CF	1.A	7,045,725	8,117,519	5,797,840	7,228,005		24,195			3.000	3.615	MON	20,294	259,260	12/01/2025	08/25/2057	83,509	XXX
35563P-GH-6	FEDERAL HOME LOAN BANKS SCRT 2018-3 MB	CF	1.A	5,199,122	5,500,000	4,629,350	5,289,597		9,760			3.500	3.855	MON	16,042	192,500	08/09/2018	08/25/2057	3,124	XXX
35563P-GK-9	FEDERAL HOME LOAN BANKS SCRT 2018-3 MZ	M	1.A	25,165,201	27,213,902	21,027,910	25,539,178		43,345			3.500	3.954	MON	79,374	985,622	12/01/2025	08/25/2057	178,823	XXX
35563P-HB-8	FEDERAL HOME LOAN BANKS SCRT 2018-4 HB		1.A	8,448,584	10,000,000	7,609,090	8,847,753		50,133			3.000	4.060	MON	25,000	300,000	11/08/2018	03/25/2058	8,216	XXX
35563P-HG-7	FEDERAL HOME LOAN BANKS SCRT 2018-4 MB	M	1.A	22,503,299	25,000,000	20,804,325	23,266,590		80,103			3.500	4.112	MON	72,917	875,000	11/08/2018	03/25/2058	17,042	XXX
35563P-HJ-1	FEDERAL HOME LOAN BANKS SCRT 2018-4 MZ	M	1.A	13,559,880	15,415,522	11,784,997	13,884,588		38,534			3.500	4.184	MON	44,962	558,313	12/01/2025	03/25/2058	73,820	XXX
35563P-JJ-9	FEDERAL HOME LOAN BANKS SCRT 2019-1 MZ	CF	1.A	5,987,177	6,348,741	4,887,629	6,049,420		7,075			3.500	3.859	MON	18,517	218,050	12/01/2025	07/25/2058	26,851	XXX
35563P-LF-4	FEDERAL HOME LOAN BANKS SCRT 2019-3 HZ	CF	1.A	1,211,985	1,211,985	886,981	1,211,705		(151)			3.000	3.003	MON	3,030	35,776	12/01/2025	10/25/2058	5,969	XXX
35563P-MP-1	FEDERAL HOME LOAN BANKS SCRT 2019-4 MZ	CF	1.A	14,304,499	14,435,288	9,601,098	14,323,210		1,558			3.000	3.056	MON	36,088	461,038	12/01/2025	02/25/2059	57,478	XXX
35564C-AB-3	FEDERAL HOME LOAN BANKS SLST 2018-1 A2	CF	1.A	4,801,805	4,900,000	4,815,916	4,861,676		9,955			3.500	3.757	MON	14,292	171,500	07/31/2018	06/25/2028	27,903	XXX
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	CF	1.B FE	3,000,000	3,000,000	3,069,210	3,000,000					5.951	5.951	JJ	89,265	13,886	05/14/2025	07/01/2040	3,089,265	XXX
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	0	1.B FE	2,000,000	2,000,000	2,030,260	2,000,000					6.194	6.194	JJ	61,940	9,635	05/14/2025	07/01/2050	2,061,940	XXX
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSO IDGEN	0	1.B FE	2,000,000	2,000,000	2,074,440	2,000,000					5.250	5.250	JJ	44,042		07/23/2025	01/01/2051	2,052,500	XXX
491309-PR-5	KENTUCKY HSG CORP KYSSFH	0	1.A FE	2,050,000	2,050,000	2,072,448	2,050,000					5.000	5.000	JJ	58,938		05/07/2025	01/01/2050	2,101,250	XXX
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	0	1.B FE	3,110,000	3,110,000	3,129,438	3,110,000					5.050	5.050	MS	52,352	43,190	05/09/2025	09/01/2055	3,188,528	XXX
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG	0	1.B FE	3,375,000	3,375,000	3,428,855	3,375,000					6.199	6.199	MS	69,739	42,424	05/21/2025	09/01/2045	3,479,608	XXX
60637G-KM-0	MISSOURI ST HSG DEV COMMN MOSSFH	0	1.B FE	6,000,000	6,000,000	6,150,060	6,000,000					5.100	5.099	MN	51,000	83,300	06/25/2025	11/01/2050	6,153,000	XXX
60637G-KN-8	MISSOURI ST HSG DEV COMMN MOSSFH		1.B FE	1,000,000	1,000,000	1,013,341	1,000,000					5.150	5.150	MN	8,583	14,019	06/25/2025	11/01/2055	1,025,750	XXX
60637G-ME-6	MISSOURI ST HSG DEV COMMN MOSSFH	0	1.B FE	2,000,000	2,000,000	2,021,474	2,000,000					5.000	5.000	MN	25,556		09/10/2025	11/01/2050	2,050,000	XXX
647201-4T-6	NEW MEXICO ST MTGE FIN AUTH NMSHSG	0	1.B FE	1,200,000	1,200,000	1,216,236	1,200,000					5.050	5.050	MS	20,200	15,487	04/25/2025	09/01/2050	1,230,300	XXX
647201-4U-3	NEW MEXICO ST MTGE FIN AUTH NMSHSG	0	1.B FE	2,400,000	2,400,000	2,423,448	2,400,000					5.100	5.100	MS	40,800	31,280	04/25/2025	09/01/2055	2,461,200	XXX
647201-6Y-3	NEW MEXICO MORTGAGE FINANCE AU NMSHSG	0	1.B FE	1,000,000	1,000,000	1,023,090	1,000,000					5.150	5.150	MS	17,739		08/01/2025	09/01/2050	1,025,750	XXX
658207-5E-1	NORTH CAROLINA ST HSG FIN AGY N Y N	0	1.B FE	990,000	990,000	1,003,009	990,000					5.518	5.518	JJ	27,314	54,628	01/09/2024	07/01/2039	1,017,314	XXX
677560-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	1,458,862	1,565,000	1,558,186	1,460,078		1,217			4.700	5.150	MS	24,314	37,130	04/11/2025	09/01/2054	1,601,573	XXX
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	0	1.A FE	2,650,000	2,650,000	2,668,524	2,650,000					5.000	5.000	JJ	73,243		05/14/2025	01/01/2055	2,716,250	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 %
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG	0	1.A FE	7,500,000	7,500,000	7,654,425	7,500,000					5.100	5.100	MN	63,750	142,375	05/30/2025	05/01/2052	7,691,250	XXX
88046K-QS-8	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	1,000,000	1,000,000	1,009,950	1,000,000					5.000	5.000	JJ	29,444		04/30/2025	07/01/2050	1,025,000	XXX
88046K-QT-6	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	1,050,000	1,050,000	1,058,957	1,050,000					5.050	5.050	JJ	31,226		04/30/2025	07/01/2055	1,076,513	XXX
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	M	1.B FE	7,805,000	7,805,000	7,984,515	7,805,000					4.900	4.900	JJ	213,532		05/07/2025	07/01/2045	7,996,223	XXX
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	M	1.B FE	4,250,000	4,250,000	4,296,028	4,250,000					5.000	5.000	JJ	118,646		05/07/2025	07/01/2050	4,356,250	XXX
1039999999	- ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)			1,663,547,071	1,740,867,698	1,549,757,194	1,679,213,244		2,210,830			XXX	XXX	XXX	6,887,172	65,747,034	XXX	XXX	85,738,714	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
01030U-AC-9	ALABAMA ST HSG FIN AUTH MF TAX 01030UAC9	0	1.B FE	1,500,000	1,500,000	1,625,430	1,500,000					5.230	5.230	MON	6,755	79,540	09/21/2023	10/01/2041	1,506,538	XXX
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG	CF	1.B FE	1,825,772	1,825,764	1,870,915	1,825,764					3.750	3.741	MON	5,896	69,417	11/20/2018	12/01/2033	13,627	XXX
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	CF	1.B FE	1,894,695	1,894,695	1,827,775	1,894,695					3.650	3.645	MON	5,955	70,117	12/21/2018	07/01/2036	12,499	XXX
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	CF	1.A	1,914,107	1,914,107	1,548,015	1,914,107					2.150	2.140	MON	3,544	41,926	11/03/2020	11/01/2038	11,175	XXX
24879A-AA-3	DNNMFH 3.98 06/01/2042 DNNMFH 3.98 06/01	CF	1.B FE	3,373,859	3,373,859	3,210,969	3,373,859					3.980	3.981	MON	11,563	136,145	05/05/2022	06/01/2042	40,779	XXX
30309H-AC-1	FEDERAL HOME LOAN BANKS OT FEDMFH 3.4 01	M	1.A	13,388,303	13,166,272	12,524,153	13,284,820		(16,272)			3.400	3.234	MON	37,304	447,653	03/19/2019	01/25/2036		XXX
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021		1.A	3,701,697	3,703,207	3,063,382	3,701,898		50			2.180	2.193	MON	1,346	80,730	09/29/2021	01/25/2051	21,211	XXX
3132WR-RN-5	FEDERAL HOME LOAN BANKS FR WA0503	M	1.A	18,967,230	18,927,876	17,423,110	18,944,809		(3,074)			3.830	3.817	MON	60,411	724,937	04/17/2018	03/01/2044		XXX
3132WR-RT-2	FEDERAL HOME LOAN BANKS FR WA0508	0	1.A	2,155,045	2,960,989	2,211,710	2,210,957		19,876			2.580	5.336	MON	6,366	76,393	03/02/2023	09/01/2051	12,724	XXX
3132WR-RU-9	FEDERAL HOME LOAN BANKS FR WA0509	0	1.A	913,332	939,763	816,212	915,590		638			4.000	4.252	MON	3,133	37,591	05/17/2022	04/01/2052	4,660	XXX
3132WW-A7-7	FEDERAL HOME LOAN BANKS FR WA2529	CF	1.A	2,465,912	2,454,311	2,023,506	2,464,678		(487)			3.500	3.467	MON	7,397	87,094	03/17/2022	01/01/2052		XXX
3132WW-AA-0	FEDERAL HOME LOAN BANKS FR WA2500	0	1.A	2,380,158	2,486,818	2,152,316	2,418,720		2,556			3.260	3.567	MON	6,981	82,196	11/27/2018	09/01/2045		XXX
3132WX-AW-0	FEDERAL HOME LOAN BANKS FR WA3420	CF	1.A	2,650,941	2,680,468	2,293,462	2,655,933		938			3.300	3.398	MON	7,617	89,684	03/17/2022	01/01/2040		XXX
3132WX-AY-6	FEDERAL HOME LOAN BANKS FR WA3422	CF	1.A	2,993,663	3,028,084	2,586,620	2,999,431		1,092			3.300	3.402	MON	8,605	101,315	03/17/2022	01/01/2040		XXX
3132XE-CP-4	FEDERAL HOME LOAN BANKS FR WN0077	M	1.A	50,481,748	59,750,000	46,834,440	52,008,110		439,578			2.770	4.887	MON	142,520	1,678,062	05/17/2022	03/01/2040	354,110	XXX
3132XE-CZ-2	FEDERAL HOME LOAN BANKS FR WN0087	RA	1.A	5,796,875	7,000,000	5,528,950	6,018,055		62,144			2.400	3.939	MON	14,467	170,333	06/07/2022	11/01/2037		XXX
3132XE-DB-4	FEDERAL HOME LOAN BANKS FR WN0097	RA	1.A	5,807,090	5,959,332	5,481,930	5,835,804		8,502			3.670	4.045	MON	18,833	221,745	07/12/2022	05/01/2037	43,762	XXX
3132XF-HU-5	FEDERAL HOME LOAN BANKS FR WN1142	RA	1.A	29,207,604	32,436,000	26,664,987	29,834,008		181,317			2.920	4.385	MON	81,559	960,286	05/24/2022	01/01/2038	215,218	XXX
3132Y7-GN-9	FEDERAL HOME LOAN BANKS FR WE2005	RA	1.A	11,522,684	12,192,309	11,606,468	11,785,047		44,110			3.180	4.092	MON	32,310	387,716	10/25/2018	09/01/2033	89,510	XXX
3132Y7-H7-3	FEDERAL HOME LOAN BANKS 3132Y7H73	0	1.A	2,176,460	2,440,106	2,118,207	2,194,457		6,657			3.790	4.796	MON	7,707	92,480	04/06/2023	05/01/2052	11,986	XXX
3132YB-XA-9	FEDERAL HOME LOAN BANKS N N	0	1.A	1,776,301	1,931,418	1,844,562	1,798,071		8,077			3.850	5.012	MON	6,403	75,392	05/16/2023	05/01/2039	28,180	XXX
3132YB-XQ-4	FEDERAL HOME LOAN BANKS FR WE6087	M	1.A	16,653,849	19,411,671	18,938,414	17,061,136		196,480			3.790	6.619	MON	63,352	745,920	10/24/2023	09/01/2035	181,811	XXX
3132YB-XR-2	FEDERAL HOME LOAN BANKS FR WE6088	M	1.A	3,008,016	3,867,277	3,472,505	3,093,413		40,866			3.260	6.807	MON	10,856	127,824	10/20/2023	02/01/2040	26,617	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 %
313637-2J-8	FEDERAL HOME LOAN BANKS FN 109777	CF	1.A	1,711,234	1,695,603	1,661,928	1,704,691		(1,362)			4.030	3.926	MON	5,884	69,282	10/03/2018	09/01/2033		XXX
313637-3C-2	FEDERAL HOME LOAN BANKS FN 109795	RA	1.A	12,146,250	12,000,000	11,513,880	12,079,702		(12,277)			3.730	3.616	MON	38,543	453,817	08/24/2018	09/01/2033		XXX
313637-Q5-2	FEDERAL HOME LOAN BANKS FN 109476	M	1.A	51,483,257	51,211,197	50,829,162	51,219,269		(47,756)			3.750	3.669	MON	165,369	1,947,092	07/26/2018	08/01/2028		XXX
313637-R6-9	FEDERAL HOME LOAN BANKS FN 109509		1.A	5,767,523	5,699,837	5,683,194	5,705,392		(6,573)			3.870	3.758	MON	18,995	223,647	07/27/2018	09/01/2028		XXX
313637-S8-4	FEDERAL HOME LOAN BANKS FN 109543	RA	1.A	8,026,250	8,000,000	7,795,840	7,999,201		(3,939)			3.860	3.830	MON	26,591	313,089	06/15/2018	08/01/2030		XXX
313637-VK-3	FEDERAL HOME LOAN BANKS FN 109618		1.A	7,779,700	7,738,589	7,690,687	7,739,561		(6,301)			3.690	3.617	MON	24,589	289,520	08/08/2018	10/01/2028		XXX
313637-W4-8	FEDERAL HOME LOAN BANKS FN 109667	CF	1.A	936,031	930,361	910,182	933,656		(579)			4.000	3.927	MON	3,205	37,731	10/03/2018	09/01/2033		XXX
313637-WE-6	FEDERAL HOME LOAN BANKS FN 109645	RA	1.A	10,081,250	10,000,000	9,777,800	10,025,318		(9,696)			3.730	3.639	MON	32,119	378,181	08/10/2018	09/01/2030		XXX
313637-XD-7	FEDERAL HOME LOAN BANKS FN 109676	CF	1.A	1,860,259	1,866,968	1,814,040	1,863,058		(112)			3.910	3.932	MON	6,286	74,012	10/03/2018	09/01/2033		XXX
313637-Y5-3	FEDERAL HOME LOAN BANKS FN 109732	RA	1.A	19,124,688	19,000,000	18,018,270	19,054,741		(11,169)			3.780	3.726	MON	61,845	728,175	08/20/2018	09/01/2033		XXX
313637-YS-3	FEDERAL HOME LOAN BANKS FN 109721	CF	1.A	1,178,187	1,160,954	1,141,891	1,170,957		(1,312)			4.090	3.931	MON	4,089	48,143	10/03/2018	09/01/2033		XXX
313637-YT-1	FEDERAL HOME LOAN BANKS FN 109722		1.A	10,065,625	10,000,000	9,796,100	10,019,701		(8,295)			3.690	3.615	MON	31,775	374,125	08/20/2018	09/01/2030		XXX
313637-Z9-4	FEDERAL HOME LOAN BANKS FN 109768	M	1.A	15,075,213	15,047,000	13,686,902	15,068,314		(3,988)			3.910	3.897	MON	50,662	596,509	08/17/2018	09/01/2038		XXX
313637-ZD-5	FEDERAL HOME LOAN BANKS FN 109740	CF	1.A	2,459,544	2,420,216	2,337,710	2,442,819		(2,894)			3.790	3.620	MON	7,899	93,000	08/20/2018	09/01/2033		XXX
3136B1-LF-9	FEDERAL HOME LOAN BANKS FNA 2018-M3 A2	0	1.A	554,369	572,609	553,259	564,490		1,592			3.074	3.689	MON	1,467	17,792	03/13/2018	02/25/2030	7,362	XXX
31377U-5M-1	FEDERAL HOME LOAN BANKS FN 387952	M	1.A	22,097,034	21,993,067	20,229,883	22,068,262		(7,369)			3.880	3.836	MON	73,481	865,183	04/28/2022	09/01/2038		XXX
31377U-6E-8	FEDERAL HOME LOAN BANKS FN 387969	0	1.A	3,011,250	3,000,000	2,979,210	2,997,662		(1,736)			3.650	3.611	MON	9,429	111,021	07/17/2018	08/01/2028		XXX
31377U-7L-1	FEDERAL HOME LOAN BANKS FN 387999	RA	1.A	19,364,350	19,280,000	18,856,418	19,304,109		(13,854)			3.610	3.549	MON	59,934	705,675	07/13/2018	08/01/2030		XXX
31377U-X6-5	FEDERAL HOME LOAN BANKS FN 387801	RA	1.A	9,956,715	9,934,983	9,763,803	9,937,577		(5,221)			3.620	3.578	MON	30,970	364,641	05/10/2018	07/01/2030		XXX
31377U-X7-3	FEDERAL HOME LOAN BANKS FN 387802	RA	1.A	28,036,094	28,000,000	27,619,480	27,997,963		(13,418)			3.680	3.649	MON	88,729	1,044,711	05/23/2018	07/01/2030		XXX
3137BE-WR-1	FEDERAL HOME LOAN BANK FHMS Q001 A3	CF	1.B FE	4,189,739	3,973,671	3,882,408	4,034,878		(19,674)			3.815	3.275	MON	12,633	151,663	07/26/2017	02/25/2032	36,475	XXX
3137FG-6S-9	FEDERAL HOME LOAN BANKS FHMS K155 A2	CF	1.A	17,181,475	17,000,000	16,812,864	17,054,242		(15,959)			3.750	3.661	MON	53,125	637,500	06/07/2018	11/25/2032	132,903	XXX
3137FG-6T-7	FEDERAL HOME LOAN BANKS FHMS K155 A3	M	1.A	42,150,486	42,000,000	40,444,908	42,031,348		(16,620)			3.750	3.726	MON	131,250	1,575,000	06/07/2018	04/25/2033	321,752	XXX
3137FG-ZZ-1	FEDERAL HOME LOAN BANKS FHMS K156 A2	M	1.A	23,180,573	23,000,000	22,644,121	23,046,333		(20,745)			3.700	3.619	MON	70,917	851,000	08/14/2018	01/25/2033		XXX
3137FH-Q6-3	FEDERAL HOME LOAN BANK FHMS K157 A2	CF	1.A	14,055,452	13,800,000	13,745,932	13,863,665		(17,983)			3.990	3.860	MON	45,885	550,620	09/20/2018	05/25/2033	107,392	XXX
3137FH-Q7-1	FEDERAL HOME LOAN BANK FHMS K157 A3	M	1.A	13,173,940	13,000,000	12,649,871	13,079,599		(12,904)			3.990	3.886	MON	43,225	518,700	09/20/2018	08/01/2033	99,972	XXX
3137FJ-Y6-0	FEDERAL HOME LOAN BANK FHMS K158 A2	CF	1.A	9,911,670	10,000,000	9,914,570	9,948,196		4,803			3.900	3.992	MON	32,500	390,000	11/07/2018	12/25/2030	89,548	XXX
3137FJ-Y7-8	FEDERAL HOME LOAN BANK FHMS K158 A3	M	1.A	13,731,004	14,000,000	13,540,310	13,837,664		16,680			3.900	4.093	MON	45,500	546,000	11/07/2018	10/25/2033	107,552	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
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3137H2-NY-6	FEDERAL HOME LOAN BANK FHMS K-1521 A2	0	1.A	6,781,250	7,000,000	5,594,162	6,831,294		13,172			2.184	2.442	MON	12,740	152,880	01/19/2022	08/25/2036	51,400	XXX
3137H9-MG-1	FEDERAL HOME LOAN BANKS 3137H9MG1	0	1.B FE	2,220,400	2,420,880	2,309,447	2,247,336		11,172			4.050	5.359	MON	8,170	98,045	07/19/2023	08/25/2038	18,517	XXX
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust	0	1.B FE	14,623,268	15,596,871	15,207,105	14,749,966		48,653			4.144	4.891	MON	52,032	633,408	05/09/2023	01/25/2040	109,287	XXX
3137HA-AA-4	Freddie Mac 3137HAAA4	0	1.B FE	3,636,950	3,675,636	3,768,446	3,641,013		744			4.633	4.792	MON	14,190	170,277	06/15/2023	07/25/2038	29,035	XXX
3137HA-MK-9	Freddie Mac FHLMC FRETE 2023-ML17-AUS	0	1.B FE	5,424,741	6,861,645	5,925,305	5,646,639		150,180			3.084	5.521	MON	17,097	207,836	09/12/2023	04/25/2043	39,350	XXX
3138L6-LM-8	FEDERAL HOME LOAN BANKS FN AM5731	M	1.A	4,717,110	4,620,902	4,269,251	4,671,035		(2,865)			3.990	3.854	MON	15,365	184,374	05/15/2014	06/01/2044		XXX
3138LA-XT-1	FEDERAL HOME LOAN BANKS FN AM9689	RA	1.A	3,226,026	3,165,073	2,900,821	3,209,564		(2,230)			3.850	3.691	MON	10,493	123,548	04/29/2019	09/01/2045		XXX
3138LC-QA-6	FEDERAL HOME LOAN BANKS FN AN0448	M	1.A	29,805,916	29,201,623	26,780,225	29,591,633		(19,260)			3.880	3.731	MON	97,566	1,148,759	04/29/2019	01/01/2046		XXX
3138LC-VN-2	FEDERAL HOME LOAN BANKS FN AN0620	M	1.A	9,281,842	9,058,217	8,407,475	9,206,861		(7,100)			4.010	3.826	MON	31,279	368,279	12/07/2015	01/01/2046		XXX
3138LD-JE-4	FEDERAL HOME LOAN BANKS FN AN1160	RA	1.A	2,095,635	2,053,286	1,888,982	2,076,367		(2,017)			3.500	3.334	MON	6,188	72,863	02/18/2016	03/01/2036		XXX
3138LD-K4-4	FEDERAL HOME LOAN BANKS FN AN1214	CF	1.A	6,247,776	6,121,520	5,400,588	6,197,811		(3,838)			3.560	3.420	MON	18,161	217,926	02/29/2016	04/01/2046		XXX
3138LE-QX-2	FEDERAL HOME LOAN BANKS FN AN2269	M	1.A	7,597,674	7,444,139	6,133,970	7,545,259		(4,889)			3.240	3.095	MON	20,769	244,540	06/27/2016	08/01/2046		XXX
3138LG-SU-1	FEDERAL HOME LOAN BANKS FN AN4130	M	1.A	6,329,127	6,262,587	5,784,313	6,304,979		(3,758)			3.440	3.342	MON	18,551	218,425	12/01/2016	01/01/2037		XXX
3138LG-SV-9	FEDERAL HOME LOAN BANKS FN AN4131	M	1.A	7,063,185	6,988,928	6,453,646	7,036,200		(4,199)			3.440	3.343	MON	20,703	243,758	12/01/2016	01/01/2037		XXX
3138LH-AV-6	FEDERAL HOME LOAN BANKS FN AN4519	CF	1.A	3,561,320	3,479,763	3,196,163	3,532,109		(2,427)			4.050	3.888	MON	11,744	140,931	12/27/2016	02/01/2047		XXX
3138LH-D3-5	FEDERAL HOME LOAN BANKS FN AN4621	CF	1.A	6,111,954	5,988,442	5,714,291	6,039,008		(7,805)			3.560	3.383	MON	18,358	216,149	01/18/2017	08/01/2032		XXX
3138LH-L9-3	FEDERAL HOME LOAN BANKS FN AN4851	CF	1.A	3,486,473	3,395,226	3,081,100	3,460,050		(2,847)			3.850	3.648	MON	11,256	132,532	02/03/2017	03/01/2047		XXX
3138LH-MA-9	FEDERAL HOME LOAN BANKS FN AN4852	RA	1.A	871,411	845,004	769,816	863,699		(808)			3.890	3.655	MON	2,831	33,327	02/03/2017	03/01/2047		XXX
3138LJ-2G-4	FEDERAL HOME LOAN BANKS FN AN6174	RA	1.A	35,054,688	35,000,000	30,490,250	35,034,673		(8,684)			3.210	3.194	MON	96,746	1,139,104	06/26/2017	07/01/2037		XXX
3138LJ-WD-8	FEDERAL HOME LOAN BANKS FN AN6043	RA	1.A	6,182,571	6,171,000	5,552,110	6,178,251		(1,634)			3.290	3.273	MON	17,483	205,846	06/13/2017	07/01/2037		XXX
3138LJ-XQ-8	FEDERAL HOME LOAN BANKS FN AN6086	CF	1.A	4,529,049	4,456,629	3,984,048	4,502,350		(3,497)			3.380	3.244	MON	12,971	152,726	06/15/2017	08/01/2037		XXX
3138LJ-ZV-5	FEDERAL HOME LOAN BANKS FN AN6155	RA	1.A	2,126,675	2,333,000	2,171,930	2,222,744		13,366			3.060	3.865	MON	6,147	72,381	10/17/2018	08/01/2032		XXX
3138LK-JK-4	FEDERAL HOME LOAN BANKS FN AN6565	RA	1.A	1,784,956	1,748,886	1,496,626	1,774,914		(1,161)			3.420	3.268	MON	5,150	60,643	08/28/2017	09/01/2047		XXX
3138LK-YX-9	FEDERAL HOME LOAN BANKS FN AN7025	RA	1.A	954,086	930,248	812,587	946,298		(710)			3.595	3.414	MON	2,787	33,442	09/26/2017	10/01/2047		XXX
3138LL-EC-5	FEDERAL HOME LOAN BANKS FN AN7330	RA	1.A	10,004,688	10,000,000	8,701,200	10,005,065		(1,938)			3.260	3.252	MON	28,072	330,528	10/20/2017	12/01/2037		XXX
3138LL-KR-5	FEDERAL HOME LOAN BANKS FN AN7503	RA	1.A	1,941,814	1,902,573	1,701,890	1,926,834		(1,747)			3.510	3.345	MON	5,751	67,708	10/25/2017	11/01/2037		XXX
3138LM-4B-6	FEDERAL HOME LOAN BANKS FN AN8917		1.A	5,597,327	5,576,415	5,277,743	5,585,004		(2,380)			3.590	3.550	MON	17,239	202,974	03/14/2018	04/01/2033		XXX
3138LM-4T-7	FEDERAL HOME LOAN BANKS FN AN8933		1.A	5,006,250	5,000,000	4,754,400	5,002,252		(1,669)			3.530	3.510	MON	15,199	178,951	03/20/2018	04/01/2033		XXX
3138LM-5H-2	FEDERAL HOME LOAN BANKS FN AN8947	0	1.A	3,309,279	3,268,424	3,087,615	3,289,503		(3,111)			3.600	3.473	MON	10,132	119,298	03/19/2018	04/01/2033		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-6D-0	FEDERAL HOME LOAN BANKS FN AN8967	CF	1.A	5,646,880	5,596,165	5,470,419	5,613,408		(5,963)			3.490	3.371	MON	16,818	198,019	03/15/2018	04/01/2030		XXX
3138LM-6P-3	FEDERAL HOME LOAN BANKS FN AN8977	M	1.A	14,959,371	15,006,266	14,323,781	14,979,243		(910)			3.580	3.596	MON	46,261	544,686	07/17/2018	05/01/2033		XXX
3138LM-6W-8	FEDERAL HOME LOAN BANKS FN AN8984	RA	1.A	1,852,273	1,850,250	1,834,800	1,848,244		(905)			3.510	3.477	MON	5,592	65,846	03/21/2018	04/01/2028		XXX
3138LM-7C-1	FEDERAL HOME LOAN BANKS FN AN8990	M	1.A	9,001,301	8,962,092	8,714,738	8,972,461		(6,162)			3.530	3.461	MON	27,242	320,801	02/15/2018	04/01/2030		XXX
3138LM-7F-4	FEDERAL HOME LOAN BANKS FN AN8993	M	1.A	4,339,051	4,336,341	3,875,995	4,340,600		(550)			3.780	3.773	MON	14,115	166,237	03/23/2018	04/01/2048		XXX
3138LM-HB-2	FEDERAL HOME LOAN BANKS FN AN8325	M	1.A	6,433,654	6,396,338	5,875,292	6,417,662		(2,131)			3.560	3.514	MON	19,608	230,872	04/29/2019	02/01/2038		XXX
3138LM-K6-9	FEDERAL HOME LOAN BANKS FN AN8416	RA	1.A	1,531,896	1,531,836	1,358,109	1,532,804		(176)			3.740	3.737	MON	4,933	58,086	03/02/2018	02/01/2048		XXX
3138LM-KK-8	FEDERAL HOME LOAN BANKS FN AN8397	CF	1.A	2,124,789	2,142,532	1,873,580	2,130,467		252			3.540	3.600	MON	6,531	76,899	04/29/2019	03/01/2048		XXX
3138LM-KL-6	FEDERAL HOME LOAN BANKS FN AN8398	O	1.A	1,278,572	1,287,541	1,121,036	1,278,663		213			3.500	3.572	MON	3,881	45,690	04/29/2019	02/01/2048		XXX
3138LM-MR-1	FEDERAL HOME LOAN BANKS FN AN8467	RA	1.A	13,056,675	13,016,000	12,012,727	13,031,304		(5,168)			3.290	3.259	MON	36,875	434,174	01/25/2018	03/01/2033		XXX
3138LM-PN-7	FEDERAL HOME LOAN BANKS FN AN8528		1.A	4,988,140	4,959,468	4,658,429	4,972,680		(2,660)			3.430	3.367	MON	14,648	172,472	02/01/2018	03/01/2033		XXX
3138LM-RA-3	FEDERAL HOME LOAN BANKS FN AN8580	M	1.A	29,355,766	29,100,000	26,343,648	29,289,388		(19,428)			3.510	3.433	MON	87,955	1,035,596	12/17/2021	04/01/2038		XXX
3138LM-SU-8	FEDERAL HOME LOAN BANKS FN AN8630	M	1.A	15,598,039	15,588,275	15,245,801	15,581,443		(5,782)			3.490	3.465	MON	46,847	551,587	02/14/2018	04/01/2030		XXX
3138LM-SV-6	FEDERAL HOME LOAN BANKS FN AN8631	RA	1.A	24,968,673	24,953,077	24,357,198	24,943,107		(9,167)			3.400	3.374	MON	73,057	860,188	02/13/2018	04/01/2030		XXX
3138LM-TV-5	FEDERAL HOME LOAN BANKS FN AN8663	RA	1.A	8,020,000	8,000,000	7,625,920	8,008,307		(3,422)			3.560	3.529	MON	24,524	288,756	02/15/2018	03/01/2033		XXX
3138LM-V5-9	FEDERAL HOME LOAN BANKS FN AN8735	CF	1.A	5,304,348	5,259,967	5,007,225	5,279,861		(3,557)			3.650	3.568	MON	16,532	194,655	02/23/2018	03/01/2033		XXX
3138LM-XC-2	FEDERAL HOME LOAN BANKS FN AN8774	CF	1.A	4,710,622	4,707,680	4,597,944	4,705,938		(1,905)			3.430	3.400	MON	13,905	163,716	03/19/2018	05/01/2030		XXX
3138LM-XE-8	FEDERAL HOME LOAN BANKS FN AN8776	RA	1.A	19,787,829	19,775,469	18,798,363	19,779,717		(5,336)			3.520	3.501	MON	59,942	705,764	03/19/2018	05/01/2033		XXX
3138LM-Y2-3	FEDERAL HOME LOAN BANKS FN AN8828	CF	1.A	8,768,847	8,649,910	8,487,897	8,692,223		(12,505)			3.630	3.462	MON	27,038	318,353	03/09/2018	04/01/2030		XXX
3138LM-YK-3	FEDERAL HOME LOAN BANKS FN AN8813	RA	1.A	3,886,303	3,826,514	3,654,206	3,853,769		(3,904)			3.720	3.580	MON	12,258	144,323	02/28/2018	04/01/2033		XXX
3138LM-ZX-4	FEDERAL HOME LOAN BANKS FN AN8857	M	1.A	20,012,500	20,000,000	19,449,200	19,990,546		(8,213)			3.445	3.420	MON	59,331	698,569	03/02/2018	05/01/2030		XXX
3138LN-2T-7	FEDERAL HOME LOAN BANKS FN AN9785	RA	1.A	12,075,938	12,000,000	11,542,560	12,041,121		(7,824)			3.775	3.712	MON	39,008	459,292	06/11/2018	07/01/2033		XXX
3138LN-6W-6	FEDERAL HOME LOAN BANKS FN AN9884	M	1.A	16,012,500	16,000,000	13,286,080	16,012,162		(1,610)			4.020	4.027	MON	55,387	652,133	07/26/2018	09/01/2048		XXX
3138LN-7M-7	FEDERAL HOME LOAN BANKS FN AN9899	CF	1.A	8,830,591	8,697,412	8,389,959	8,772,014		(11,143)			3.810	3.534	MON	28,535	336,121	06/19/2018	07/01/2033		XXX
3138LN-B6-7	FEDERAL HOME LOAN BANKS FN AN9060		1.A	4,081,505	4,045,000	3,872,804	4,063,366		(3,314)			3.650	3.565	MON	12,714	149,693	08/18/2022	05/01/2033		XXX
3138LN-CD-1	FEDERAL HOME LOAN BANKS FN AN9067	RA	1.A	35,185,938	35,000,000	33,191,550	35,092,138		(21,295)			3.510	3.453	MON	105,788	1,245,563	03/29/2018	05/01/2033		XXX
3138LN-D2-4	FEDERAL HOME LOAN BANKS FN AN9120	RA	1.A	1,842,476	1,818,607	1,793,219	1,827,240		(2,595)			3.700	3.535	MON	5,794	68,226	04/20/2018	05/01/2030		XXX
3138LN-EG-2	FEDERAL HOME LOAN BANKS FN AN9134		1.A	5,003,125	5,000,000	4,769,700	4,999,626		(1,513)			3.800	3.788	MON	16,361	192,639	04/30/2018	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-EJ-6	FEDERAL HOME LOAN BANKS FN AN9136	M	1.A	3,675,738	3,673,442	3,581,752	3,672,180		(1,529)			3.480	3.449	MON	11,008	129,611	04/10/2018	05/01/2030		XXX
3138LN-FF-3	FEDERAL HOME LOAN BANKS FN AN9165	RA	1.A	872,297	866,072	805,083	870,535		(377)			3.880	3.814	MON	2,894	34,070	04/20/2018	05/01/2038		XXX
3138LN-FJ-5	FEDERAL HOME LOAN BANKS FN AN9168	RA	1.A	22,096,250	22,000,000	21,565,280	22,023,671		(15,642)			3.550	3.490	MON	67,253	791,847	04/12/2018	06/01/2030		XXX
3138LN-G9-6	FEDERAL HOME LOAN BANKS FN AN9223		1.A	1,933,343	1,923,126	1,834,432	1,928,369		(1,040)			3.580	3.518	MON	5,929	69,804	04/11/2018	05/01/2033		XXX
3138LN-JX-0	FEDERAL HOME LOAN BANKS FN AN9277	RA	1.A	39,962,344	39,900,000	35,270,004	39,956,265		(9,150)			3.560	3.547	MON	122,316	1,440,168	03/29/2018	05/01/2038		XXX
3138LN-KS-9	FEDERAL HOME LOAN BANKS FN AN9304	RA	1.A	30,018,750	30,000,000	28,644,600	30,003,775		(9,413)			3.620	3.604	MON	93,517	1,101,083	05/04/2018	06/01/2033		XXX
3138LN-L7-4	FEDERAL HOME LOAN BANKS FN AN9349	0	1.A	3,061,875	3,000,000	2,884,440	3,032,313		(4,401)			3.970	3.794	MON	10,256	120,754	04/26/2018	07/01/2033		XXX
3138LN-L9-0	FEDERAL HOME LOAN BANKS FN AN9351	RA	1.A	14,118,125	14,000,000	13,401,920	14,061,994		(11,095)			3.720	3.639	MON	44,847	528,033	05/01/2018	06/01/2033		XXX
3138LN-M7-3	FEDERAL HOME LOAN BANKS FN AN9381	RA	1.A	3,519,141	3,500,000	3,316,600	3,508,205		(1,960)			3.730	3.681	MON	11,242	132,363	05/02/2018	06/01/2033		XXX
3138LN-MR-9	FEDERAL HOME LOAN BANKS FN AN9367	M	1.A	12,931,538	12,905,324	12,659,607	12,909,177		(6,487)			3.570	3.527	MON	39,673	467,334	05/01/2018	06/01/2030		XXX
3138LN-MY-4	FEDERAL HOME LOAN BANKS FN AN9374	RA	1.A	54,763,853	54,576,247	53,538,207	54,613,530		(33,739)			3.600	3.547	MON	169,186	1,992,033	05/02/2018	06/01/2030		XXX
3138LN-N2-3	FEDERAL HOME LOAN BANKS FN AN9408	RA	1.A	5,039,063	5,000,000	4,783,900	5,016,768		(3,604)			3.750	3.619	MON	16,146	190,104	05/14/2018	07/01/2033	36,361	XXX
3138LN-ND-9	FEDERAL HOME LOAN BANKS FN AN9387	M	1.A	27,055,191	26,912,220	25,883,097	26,963,830		(14,659)			3.670	3.577	MON	85,050	1,001,864	05/03/2018	06/01/2033	204,520	XXX
3138LN-NE-7	FEDERAL HOME LOAN BANKS FN AN9388	CF	1.A	12,110,406	12,046,422	11,552,880	12,079,943		(7,399)			3.670	3.551	MON	38,070	448,244	05/03/2018	06/01/2033		XXX
3138LN-NF-4	FEDERAL HOME LOAN BANKS FN AN9389	M	1.A	4,294,475	4,271,781	4,096,766	4,283,973		(2,659)			3.670	3.549	MON	13,500	158,952	05/03/2018	06/01/2033		XXX
3138LN-NG-2	FEDERAL HOME LOAN BANKS FN AN9390	M	1.A	29,545,986	29,389,852	28,265,984	29,451,133		(16,621)			3.670	3.572	MON	92,880	1,094,075	05/03/2018	06/01/2033	223,351	XXX
3138LN-NH-0	FEDERAL HOME LOAN BANKS FN AN9391	M	1.A	30,662,550	30,500,516	29,334,176	30,564,106		(17,248)			3.670	3.572	MON	96,390	1,134,956	05/03/2018	06/01/2033	231,789	XXX
3138LN-NV-9	FEDERAL HOME LOAN BANKS FN AN9403	RA	1.A	22,499,660	22,325,244	21,481,127	22,400,766		(15,442)			3.750	3.501	MON	72,092	848,824	05/14/2018	07/01/2033	213,731	XXX
3138LN-RE-3	FEDERAL HOME LOAN BANKS FN AN9484	M	1.A	21,219,844	21,000,000	20,700,960	21,073,876		(25,832)			3.690	3.568	MON	66,728	785,663	05/11/2018	06/01/2030		XXX
3138LN-RS-2	FEDERAL HOME LOAN BANKS FN AN9496	M	1.A	25,692,164	25,493,000	24,529,110	25,573,997		(17,823)			3.750	3.624	MON	82,321	969,265	05/14/2018	07/01/2033	185,391	XXX
3138LN-RW-3	FEDERAL HOME LOAN BANKS FN AN9500	RA	1.A	40,426,383	40,113,000	38,596,327	40,240,448		(28,044)			3.750	3.624	MON	129,532	1,525,130	05/14/2018	07/01/2033	291,711	XXX
3138LN-SN-2	FEDERAL HOME LOAN BANKS FN AN9524	CF	1.A	19,627,969	19,500,000	19,088,940	19,541,052		(17,432)			3.660	3.578	MON	61,458	723,613	04/30/2018	07/01/2030		XXX
3138LN-SV-4	FEDERAL HOME LOAN BANKS FN AN9531		1.A	4,342,220	4,340,864	4,176,475	4,340,980		(1,233)			3.790	3.773	MON	14,167	166,804	05/16/2018	06/01/2033		XXX
3138LN-T7-6	FEDERAL HOME LOAN BANKS FN AN9573		1.A	4,474,377	4,139,517	3,644,348	4,388,005		(10,483)			4.040	3.430	MON	14,401	169,559	08/10/2020	07/01/2048		XXX
3138LN-UR-0	FEDERAL HOME LOAN BANKS FN AN9591	RA	1.A	10,028,125	10,000,000	9,827,000	10,005,718		(6,046)			3.750	3.704	MON	32,292	380,208	05/21/2018	08/01/2030		XXX
3138LN-US-8	FEDERAL HOME LOAN BANKS FN AN9592	RA	1.A	26,827,071	26,756,000	25,728,570	26,793,659		(11,396)			3.810	3.779	MON	87,782	1,033,562	05/21/2018	08/01/2033		XXX
3138LN-UZ-2	FEDERAL HOME LOAN BANKS FN AN9599	M	1.A	9,209,856	8,987,966	8,451,833	9,116,902		(7,500)			4.250	4.060	MON	31,832	381,989	05/24/2018	06/01/2043		XXX
3138LN-VL-2	FEDERAL HOME LOAN BANKS FN AN9618	CF	1.A	18,057,151	17,975,000	17,239,104	18,034,136		(11,436)			3.760	3.700	MON	58,199	685,247	06/11/2018	07/01/2033		XXX

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								9	10	11	12	13	14	15	16	17	18	19		
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3138LN-X9-7	FEDERAL HOME LOAN BANKS FN AN9703	CF	1.A	17,573,828	17,500,000	16,782,150	17,539,465		(9,112)			3.730	3.685	MON	56,209	661,816	06/20/2018	07/01/2033		XXX
3138LN-XB-2	FEDERAL HOME LOAN BANKS FN AN9673	M	1.A	4,011,875	4,000,000	3,830,400	4,004,811		(1,737)			3.850	3.820	MON	13,261	156,139	07/18/2018	08/01/2033		XXX
3138LN-XH-9	FEDERAL HOME LOAN BANKS FN AN9679		1.A	3,064,000	3,200,000	2,919,200	3,106,613		5,196			3.785	4.105	MON	10,430	122,802	10/15/2018	07/01/2038		XXX
3138LN-XM-8	FEDERAL HOME LOAN BANKS FN AN9683	RA	1.A	51,055,811	51,326,478	50,290,196	51,183,765		4,364			3.530	3.567	MON	156,018	1,836,989	04/24/2018	06/01/2030		XXX
3138LN-ZC-8	FEDERAL HOME LOAN BANKS FN AN9738	RA	1.A	8,130,078	8,125,000	7,965,181	8,122,152		(3,322)			3.570	3.546	MON	24,978	294,091	05/31/2018	07/01/2030		XXX
3138LP-AC-0	FEDERAL HOME LOAN BANKS FN AN9902	M	1.A	6,534,020	6,520,870	6,092,840	6,524,483		(1,156)			3.810	3.801	MON	21,394	251,896	06/15/2018	09/01/2038		XXX
3138LP-AL-0	FEDERAL HOME LOAN BANKS FN AN9910	RA	1.A	24,211,650	24,162,570	22,579,197	24,206,957		(5,967)			3.810	3.785	MON	79,273	933,381	06/15/2018	09/01/2038		XXX
3138LP-AR-7	FEDERAL HOME LOAN BANKS FN AN9915	RA	1.A	9,708,822	9,657,517	9,311,874	9,685,116		(5,246)			3.790	3.728	MON	31,518	371,103	06/11/2018	08/01/2033		XXX
3138LP-CV-6	FEDERAL HOME LOAN BANKS FN AN9983	CF	1.A	3,497,103	3,476,461	3,346,268	3,487,522		(2,029)			3.850	3.782	MON	11,525	135,703	06/21/2018	07/01/2033		XXX
3140HR-3B-7	FEDERAL HOME LOAN BANKS FN BL0793	M	1.A	8,386,967	8,347,836	8,004,490	8,380,640		(3,005)			4.150	4.102	MON	29,832	351,247	11/06/2018	12/01/2038		XXX
3140HR-5F-6	FEDERAL HOME LOAN BANKS FN BL0845		1.A	2,955,098	2,916,815	2,870,583	2,938,930		(2,898)			4.150	4.013	MON	10,424	122,729	11/14/2018	12/01/2033		XXX
3140HR-6G-3	FEDERAL HOME LOAN BANKS FN BL0870	M	1.A	33,623,362	32,953,984	28,924,042	33,495,473		(16,332)			4.280	4.155	MON	121,454	1,430,020	11/14/2018	12/01/2048		XXX
3140HR-A5-2	FEDERAL HOME LOAN BANKS FN BL0027		1.A	2,445,000	2,400,000	2,313,864	2,425,136		(3,377)			3.830	3.662	MON	7,915	93,197	08/27/2018	09/01/2033		XXX
3140HR-AV-5	FEDERAL HOME LOAN BANKS FN BL0019		1.A	6,511,172	6,500,000	6,178,640	6,505,087		(2,372)			3.780	3.758	MON	21,158	249,113	08/27/2018	10/01/2033		XXX
3140HR-B3-6	FEDERAL HOME LOAN BANKS FN BL0057	RA	1.A	2,024,970	1,994,430	1,856,156	2,015,850		(1,489)			3.970	3.838	MON	6,818	80,279	08/27/2018	09/01/2038		XXX
3140HR-B4-4	FEDERAL HOME LOAN BANKS FN BL0058	M	1.A	3,134,199	3,086,930	2,870,721	3,120,022		(2,313)			3.970	3.840	MON	10,553	124,253	08/27/2018	09/01/2038		XXX
3140HR-B8-5	FEDERAL HOME LOAN BANKS FN BL0062	RA	1.A	2,012,819	2,009,052	1,964,793	2,010,167		(909)			3.780	3.743	MON	6,539	76,997	08/29/2018	07/01/2031		XXX
3140HR-C6-8	FEDERAL HOME LOAN BANKS FN BL0092	RA	1.A	5,605,573	5,765,707	5,514,264	5,675,354		8,514			3.690	3.941	MON	18,321	215,709	10/19/2018	10/01/2033		XXX
3140HR-CR-2	FEDERAL HOME LOAN BANKS FN BL0079	CF	1.A	1,106,694	1,099,137	1,065,174	1,102,055		(704)			3.990	3.878	MON	3,776	44,465	09/11/2018	09/01/2033		XXX
3140HR-G4-9	FEDERAL HOME LOAN BANKS FN BL0218	RA	1.A	14,656,033	14,560,479	14,354,303	14,596,137		(12,096)			3.800	3.712	MON	47,645	560,983	09/14/2018	12/01/2030		XXX
3140HR-HF-3	FEDERAL HOME LOAN BANKS FN BL0229		1.A	6,907,530	6,903,215	6,727,183	6,905,563		(2,045)			4.000	3.982	MON	23,778	279,964	11/14/2018	12/01/2033		XXX
3140HR-HT-3	FEDERAL HOME LOAN BANKS FN BL0241	RA	1.A	10,705,020	10,643,487	10,631,886	10,645,192		(9,568)			3.890	3.810	MON	35,653	419,782	09/25/2018	11/01/2028		XXX
3140HR-HV-8	FEDERAL HOME LOAN BANKS FN BL0243	RA	1.A	4,901,270	4,993,732	4,806,318	4,940,772		4,481			3.800	3.965	MON	16,341	192,397	10/10/2018	11/01/2033		XXX
3140HR-JJ-3	FEDERAL HOME LOAN BANKS FN BL0264	RA	1.A	12,831,780	12,771,911	12,737,555	12,771,188		(10,490)			3.830	3.759	MON	42,122	495,958	09/20/2018	11/01/2028		XXX
3140HR-LD-3	FEDERAL HOME LOAN BANKS FN BL0323	RA	1.A	1,521,094	1,500,000	1,279,440	1,517,237		(614)			4.210	4.138	MON	5,438	64,027	09/25/2018	10/01/2048		XXX
3140HR-LE-1	FEDERAL HOME LOAN BANKS FN BL0324	CF	1.A	5,323,259	5,244,590	5,197,284	5,277,665		(8,112)			3.930	3.744	MON	17,749	208,975	09/20/2018	10/01/2030		XXX
3140HR-N8-2	FEDERAL HOME LOAN BANKS FN BL0414	RA	1.A	25,101,563	25,000,000	24,730,250	25,029,934		(17,460)			3.890	3.833	MON	83,743	986,007	10/05/2018	11/01/2030		XXX
3140HR-NK-5	FEDERAL HOME LOAN BANKS FN BL0393	0	1.A	3,061,875	3,000,000	2,609,640	3,048,383		(1,926)			4.210	4.093	MON	10,876	128,054	09/26/2018	11/01/2048		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-NZ-2	FEDERAL HOME LOAN BANKS FN BL0407	M	1.A	7,209,839	7,068,470	6,886,739	7,150,980		(11,132)			4.020	3.675	MON	24,469	288,101	09/27/2018	11/01/2033		XXX
3140HR-QU-0	FEDERAL HOME LOAN BANKS FN BL0466	RA	1.A	407,325	418,961	400,690	412,396		619			3.690	3.941	MON	1,331	15,674	10/19/2018	10/01/2033		XXX
3140HR-RR-6	FEDERAL HOME LOAN BANKS FN BL0495	RA	1.A	16,295,813	16,204,661	16,212,602	16,205,387		(15,060)			3.950	3.873	MON	55,118	648,974	10/11/2018	11/01/2028		XXX
3140HR-SE-4	FEDERAL HOME LOAN BANKS FN BL0516	M	1.A	12,007,500	12,000,000	11,229,240	12,010,617		(2,659)			4.085	4.080	MON	42,212	497,008	10/24/2018	12/01/2038		XXX
3140HR-TS-2	FEDERAL HOME LOAN BANKS FN BL0560		1.A	2,499,900	2,496,000	2,436,346	2,497,987		(917)			4.010	3.990	MON	8,619	101,480	10/18/2018	11/01/2033		XXX
3140HR-UP-6	FEDERAL HOME LOAN BANKS FN BL0589		1.A	4,022,500	4,000,000	4,009,320	3,997,825		(2,601)			4.020	3.977	MON	13,847	163,033	10/04/2018	01/01/2029		XXX
3140HR-WP-4	FEDERAL HOME LOAN BANKS FN BL0653	CF	1.A	3,264,465	3,262,172	3,172,592	3,262,792		(1,152)			4.080	4.060	MON	11,461	134,945	11/01/2018	12/01/2032		XXX
3140HR-WX-7	FEDERAL HOME LOAN BANKS FN BL0661	CF	1.A	12,224,035	12,195,452	11,872,273	12,212,669		(4,736)			3.990	3.954	MON	41,902	493,357	10/09/2018	11/01/2033		XXX
3140HR-YR-8	FEDERAL HOME LOAN BANKS FN BL0719	RA	1.A	1,942,145	1,892,468	1,804,392	1,931,327		(1,489)			4.490	4.288	MON	7,317	86,152	10/31/2018	12/01/2048		XXX
3140HR-YY-3	FEDERAL HOME LOAN BANKS FN BL0726	O	1.A	8,047,500	8,000,000	7,867,520	8,021,662		(6,159)			4.010	3.940	MON	27,624	325,256	10/25/2018	01/01/2032		XXX
3140HR-ZK-2	FEDERAL HOME LOAN BANKS FN BL0745	M	1.A	12,550,040	12,507,047	12,280,670	12,518,698		(5,246)			4.090	4.029	MON	44,049	518,643	11/02/2018	01/01/2034	97,159	XXX
3140HR-ZN-6	FEDERAL HOME LOAN BANKS FN BL0748	RA	1.A	2,658,472	2,649,365	2,601,226	2,655,150		(1,213)			4.090	4.043	MON	9,331	109,864	11/02/2018	01/01/2034		XXX
3140HR-ZX-4	FEDERAL HOME LOAN BANKS FN BL0757		1.A	5,884,904	5,846,536	5,836,129	5,860,833		(4,833)			4.110	4.024	MON	20,692	243,630	11/02/2018	02/01/2031		XXX
3140HS-2E-0	FEDERAL HOME LOAN BANKS FN BL1672		1.A	3,443,655	3,407,451	3,378,828	3,422,753		(3,892)			3.960	3.827	MON	11,619	136,809	12/12/2018	02/01/2031		XXX
3140HS-4F-5	FEDERAL HOME LOAN BANKS FN BL1721	O	1.A	1,448,561	1,419,288	1,391,583	1,432,748		(2,715)			3.770	3.528	MON	4,608	54,250	01/14/2019	03/01/2031		XXX
3140HS-5E-7	FEDERAL HOME LOAN BANKS FN BL1744		1.A	1,923,248	1,922,047	1,824,234	1,922,842		(498)			3.940	3.928	MON	6,521	76,780	02/06/2019	06/01/2035		XXX
3140HS-B6-7	FEDERAL HOME LOAN BANKS FN BL0960	M	1.A	11,048,125	11,000,000	10,912,770	11,016,113		(8,200)			3.980	3.918	MON	37,699	443,881	11/14/2018	01/01/2031		XXX
3140HS-BH-3	FEDERAL HOME LOAN BANKS FN BL0939	M	1.A	1,270,547	1,269,754	1,216,221	1,264,838		15,676			4.300	5.643	MON	4,702	55,358	11/19/2018	12/01/2036		XXX
3140HS-BN-0	FEDERAL HOME LOAN BANKS FN BL0944	M	1.A	7,661,270	7,654,094	7,501,931	7,653,514		(3,427)			3.930	3.899	MON	25,903	304,984	11/19/2018	01/01/2031		XXX
3140HS-CA-7	FEDERAL HOME LOAN BANKS FN BL0964	CF	1.A	1,775,408	1,762,739	1,731,908	1,770,108		(1,178)			4.240	4.159	MON	6,436	75,778	11/21/2018	12/01/2033		XXX
3140HS-CK-5	FEDERAL HOME LOAN BANKS FN BL0973	CF	1.A	1,592,520	1,578,707	1,553,921	1,584,455		(976)			4.270	4.198	MON	5,805	68,347	11/21/2018	12/01/2033		XXX
3140HS-DF-5	FEDERAL HOME LOAN BANKS FN BL1001		1.A	1,017,813	1,000,000	1,000,440	1,007,741		(1,774)			4.180	3.986	MON	3,599	42,381	11/26/2018	02/01/2031		XXX
3140HS-DM-0	FEDERAL HOME LOAN BANKS FN BL1007		1.A	4,231,589	4,204,000	4,100,750	4,220,131		(2,837)			4.030	3.965	MON	14,589	171,774	11/26/2018	12/01/2033		XXX
3140HS-DR-9	FEDERAL HOME LOAN BANKS FN BL1011	M	1.A	12,890,051	12,882,000	12,563,299	12,886,373		(4,126)			4.020	4.007	MON	44,593	525,049	11/26/2018	12/01/2033		XXX
3140HS-DU-2	FEDERAL HOME LOAN BANKS FN BL1014		1.A	9,000,000	9,000,000	9,004,320	9,000,000					3.955	3.895	MON	30,651	360,894	11/28/2018	12/01/2028		XXX
3140HS-DV-0	FEDERAL HOME LOAN BANKS FN BL1015	O	1.A	4,000,000	4,000,000	3,967,360	4,000,000					3.955	3.895	MON	13,623	160,397	11/28/2018	12/01/2028		XXX
3140HS-GS-4	FEDERAL HOME LOAN BANKS FN BL1108	M	1.A	19,124,688	19,000,000	18,559,960	19,070,391		(12,592)			4.060	3.997	MON	66,426	782,114	11/30/2018	02/01/2034		XXX
3140HS-HC-8	FEDERAL HOME LOAN BANKS FN BL1126	RA	1.A	3,608,145	3,605,892	3,595,471	3,601,129		(1,391)			4.000	3.984	MON	12,420	146,239	12/03/2018	01/01/2029		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-J7-7	FEDERAL HOME LOAN BANKS FN BL1185	0	1.A	11,020,625	11,000,000	10,638,540	11,009,885		(4,181)			3.900	3.877	MON	36,942	434,958	12/11/2018	02/01/2034		XXX
3140HS-KB-6	FEDERAL HOME LOAN BANKS FN BL1189	RA	1.A	35,142,188	35,000,000	33,952,800	35,077,433		(17,799)			3.960	3.919	MON	119,350	1,405,250	12/06/2018	02/01/2034		XXX
3140HS-P7-0	FEDERAL HOME LOAN BANKS FN BL1345		1.A	875,445	852,014	819,817	850,191		(5,666)			4.770	4.119	MON	3,500	41,206	12/18/2018	01/01/2049		XXX
3140HS-PQ-8	FEDERAL HOME LOAN BANKS FN BL1330	CF	1.A	4,500,057	4,456,536	4,316,868	4,483,205		(3,631)			3.880	3.772	MON	14,890	175,315	12/20/2018	01/01/2034		XXX
3140HS-QQ-7	FEDERAL HOME LOAN BANKS FN BL1362	RA	1.A	5,153,263	5,153,263	4,955,481	5,153,263					3.800	3.790	MON	16,863	198,544	12/20/2018	01/01/2034		XXX
3140HS-RA-1	FEDERAL HOME LOAN BANKS FN BL1380	CF	1.A	2,932,093	2,922,959	2,818,083	2,928,168		(1,246)			3.950	3.908	MON	9,942	117,060	12/20/2018	02/01/2034		XXX
3140HS-RS-2	FEDERAL HOME LOAN BANKS FN BL1396	0	1.A	919,989	897,003	856,979	913,394		(1,002)			4.280	4.063	MON	3,306	38,925	12/21/2018	01/01/2039		XXX
3140HS-RV-5	FEDERAL HOME LOAN BANKS FN BL1399	CF	1.A	18,330,272	18,224,909	17,923,105	18,266,782		(15,027)			3.785	3.699	MON	59,401	699,394	12/21/2018	01/01/2031		XXX
3140HS-SD-4	FEDERAL HOME LOAN BANKS FN BL1415	0	1.A	6,557,808	6,510,000	6,407,533	6,528,384		(6,028)			3.820	3.732	MON	21,414	252,136	12/20/2018	02/01/2031		XXX
3140HS-U4-1	FEDERAL HOME LOAN BANKS FN BL1502	CF	1.A	4,478,906	4,399,171	4,005,093	4,455,873		(2,377)			4.080	3.951	MON	14,957	179,486	01/08/2019	02/01/2049		XXX
3140HS-UE-9	FEDERAL HOME LOAN BANKS FN BL1480	RA	1.A	11,936,250	12,000,000	11,815,680	11,968,646		590			3.520	3.552	MON	36,373	428,267	01/04/2019	02/01/2029		XXX
3140HS-UG-4	FEDERAL HOME LOAN BANKS FN BL1482	RA	1.A	1,607,000	1,600,000	1,569,920	1,601,591		(906)			3.890	3.847	MON	5,360	63,104	01/04/2019	06/01/2031		XXX
3140HS-UZ-2	FEDERAL HOME LOAN BANKS FN BL1499	CF	1.A	3,297,077	3,274,057	3,198,491	3,283,558		(2,834)			3.680	3.585	MON	10,375	122,159	01/07/2019	02/01/2031		XXX
3140HS-VB-4	FEDERAL HOME LOAN BANKS FN BL1509	RA	1.A	6,351,159	6,315,634	6,039,767	6,335,290		(3,433)			3.725	3.662	MON	20,258	238,525	01/08/2019	02/01/2034		XXX
3140HS-VM-0	FEDERAL HOME LOAN BANKS FN BL1519	M	1.A	4,082,500	4,000,000	3,845,360	4,048,360		(5,986)			3.870	3.686	MON	13,330	156,950	01/08/2019	02/01/2034		XXX
3140HS-VU-2	FEDERAL HOME LOAN BANKS FN BL1526	RA	1.A	11,127,188	11,000,000	10,780,660	11,053,307		(13,759)			3.730	3.600	MON	35,331	415,999	12/27/2018	02/01/2031		XXX
3140HS-WW-7	FEDERAL HOME LOAN BANKS FN BL1560	M	1.A	10,930,266	10,869,127	10,786,631	10,890,378		(8,148)			3.980	3.906	MON	37,251	438,600	11/19/2018	02/01/2031		XXX
3140HS-X6-3	FEDERAL HOME LOAN BANKS FN BL1600	CF	1.A	1,487,763	1,475,315	1,442,666	1,480,747		(1,433)			3.660	3.549	MON	4,650	54,747	01/17/2019	03/01/2031		XXX
3140HS-XN-6	FEDERAL HOME LOAN BANKS FN BL1584	RA	1.A	1,781,107	1,762,382	1,691,587	1,772,426		(1,391)			3.890	3.785	MON	5,903	69,509	01/08/2019	02/01/2034		XXX
3140HS-YQ-8	FEDERAL HOME LOAN BANKS FN BL1618		1.A	4,256,641	4,250,000	4,072,393	4,253,752		(1,605)			3.750	3.726	MON	13,724	161,589	01/18/2019	03/01/2034		XXX
3140HS-ZC-8	FEDERAL HOME LOAN BANKS FN BL1638		1.A	1,034,035	1,024,431	1,008,388	1,025,709		(793)			3.740	3.666	MON	3,299	38,846	01/15/2019	02/01/2030		XXX
3140HS-ZJ-3	FEDERAL HOME LOAN BANKS FN BL1644	RA	1.A	4,012,500	4,000,000	3,791,560	4,007,595		(1,811)			3.660	3.623	MON	12,607	148,433	01/24/2019	03/01/2034		XXX
3140HT-2V-0	FEDERAL HOME LOAN BANKS FN BL2587		1.A	372,823	367,087	327,004	371,172		(174)			3.960	3.853	MON	1,211	14,536	04/24/2019	06/01/2049		XXX
3140HT-5Y-1	FEDERAL HOME LOAN BANKS FN BL2662	RA	1.A	10,026,250	10,000,000	9,289,200	10,016,964		(3,867)			3.430	3.399	MON	29,536	347,764	05/02/2019	09/01/2034		XXX
3140HT-C4-9	FEDERAL HOME LOAN BANKS FN BL1890	M	1.A	7,933,153	7,812,306	7,341,303	7,884,950		(8,365)			3.500	3.344	MON	23,545	277,228	04/16/2019	05/01/2034		XXX
3140HT-EC-9	FEDERAL HOME LOAN BANKS FN BL1930		1.A	1,906,420	1,752,778	1,625,544	1,854,336		(7,043)			3.760	3.026	MON	5,675	66,820	09/30/2019	03/01/2037		XXX
3140HT-F2-0	FEDERAL HOME LOAN BANKS FN BL1984	RA	1.A	6,644,150	6,640,000	6,223,141	6,642,873		(1,894)			3.590	3.576	MON	20,527	241,687	03/01/2019	05/01/2034		XXX
3140HT-F3-8	FEDERAL HOME LOAN BANKS FN BL1985	RA	1.A	7,002,374	6,998,000	6,604,083	7,001,028		(1,996)			3.590	3.576	MON	21,634	254,718	03/01/2019	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-F4-6	FEDERAL HOME LOAN BANKS FN BL1986	RA	1.A	6,075,795	6,072,000	5,683,149	6,074,627		(1,732)			3.590	3.576	MON	18,771	221,012	03/01/2019	05/01/2034		XXX
3140HT-FB-0	FEDERAL HOME LOAN BANKS FN BL1961		1.A	4,042,500	4,000,000	3,777,200	4,025,700		(3,503)			3.620	3.522	MON	12,469	146,811	02/27/2019	04/01/2034		XXX
3140HT-FN-4	FEDERAL HOME LOAN BANKS FN BL1972		1.A	2,413,500	2,400,000	2,268,792	2,408,188		(1,390)			3.630	3.574	MON	7,502	88,330	02/28/2019	04/01/2034		XXX
3140HT-FX-2	FEDERAL HOME LOAN BANKS FN BL1981	RA	1.A	10,789,739	10,783,000	10,106,043	10,787,713		(3,080)			3.590	3.576	MON	33,334	392,486	03/01/2019	05/01/2034		XXX
3140HT-FY-0	FEDERAL HOME LOAN BANKS FN BL1982	RA	1.A	6,511,067	6,507,000	6,140,721	6,509,816		(1,856)			3.590	3.576	MON	20,116	236,846	03/01/2019	05/01/2034		XXX
3140HT-HJ-1	FEDERAL HOME LOAN BANKS FN BL2032	RA	1.A	16,538,878	16,365,000	15,516,147	16,470,484		(14,386)			3.675	3.576	MON	51,788	609,767	03/01/2019	04/01/2034		XXX
3140HT-LY-3	FEDERAL HOME LOAN BANKS FN BL2142	M	1.A	24,045,000	24,000,000	22,257,600	24,028,542		(8,409)			3.350	3.324	MON	69,233	815,167	04/18/2019	05/01/2034		XXX
3140HT-M6-3	FEDERAL HOME LOAN BANKS FN BL2180	RA	1.A	9,311,682	9,301,509	8,659,333	9,307,608		(2,509)			3.370	3.348	MON	26,992	317,814	04/22/2019	06/01/2034		XXX
3140HT-N7-0	FEDERAL HOME LOAN BANKS FN BL2213	0	1.A	974,717	974,108	905,862	974,478		(232)			3.340	3.322	MON	2,802	32,987	04/01/2019	05/01/2034		XXX
3140HT-NB-1	FEDERAL HOME LOAN BANKS FN BL2185	0	1.A	917,298	898,761	819,023	913,605		(582)			4.070	3.913	MON	3,150	37,088	03/18/2019	05/01/2049		XXX
3140HT-S5-9	FEDERAL HOME LOAN BANKS FN BL2339	M	1.A	11,641,813	11,689,301	10,870,348	11,661,571		159			3.340	3.365	MON	33,620	395,845	04/16/2019	05/01/2034		XXX
3140HT-U4-9	FEDERAL HOME LOAN BANKS FN BL2402		1.A	1,523,438	1,500,000	1,398,750	1,514,353		(1,762)			3.465	3.324	MON	4,476	52,697	04/09/2019	05/01/2034		XXX
3140HT-UT-4	FEDERAL HOME LOAN BANKS FN BL2393	CF	1.A	906,587	883,397	838,168	897,955		(1,530)			3.590	3.322	MON	2,731	32,154	04/09/2019	05/01/2034		XXX
3140HT-X4-6	FEDERAL HOME LOAN BANKS FN BL2498	M	1.A	21,146,878	21,081,000	19,577,925	21,121,533		(8,970)			3.400	3.364	MON	61,720	726,709	04/17/2019	06/01/2034		XXX
3140HT-YC-7	FEDERAL HOME LOAN BANKS FN BL2506	M	1.A	3,385,792	3,341,929	2,880,509	3,376,663		(1,469)			3.830	3.730	MON	11,022	129,774	04/12/2019	05/01/2049		XXX
3140HT-YD-5	FEDERAL HOME LOAN BANKS FN BL2507	M	1.A	7,488,285	7,391,275	6,370,761	7,468,094		(3,248)			3.830	3.730	MON	24,377	287,018	04/12/2019	05/01/2049		XXX
3140HT-ZW-2	FEDERAL HOME LOAN BANKS FN BL2556	RA	1.A	5,234,057	5,229,154	4,868,500	5,232,093		(1,365)			3.370	3.349	MON	15,175	178,670	04/22/2019	06/01/2034		XXX
3140HU-B7-0	FEDERAL HOME LOAN BANKS FN BL2761	M	1.A	6,128,423	6,004,595	5,360,169	6,095,131		(3,594)			3.950	3.807	MON	20,424	240,476	05/13/2019	06/01/2049		XXX
3140HU-B9-6	FEDERAL HOME LOAN BANKS FN BL2763	M	1.A	4,906,824	4,784,241	4,288,163	4,871,001		(3,360)			3.990	3.818	MON	16,438	193,543	05/13/2019	06/01/2049		XXX
3140HU-H4-1	FEDERAL HOME LOAN BANKS FN BL2950	M	1.A	12,940,313	12,900,000	12,005,127	12,923,996		(5,649)			3.370	3.333	MON	37,435	440,768	04/25/2019	06/01/2034		XXX
3140HU-H5-8	FEDERAL HOME LOAN BANKS FN BL2951	M	1.A	13,140,938	13,100,000	12,191,253	13,124,368		(5,736)			3.370	3.333	MON	38,015	447,602	04/25/2019	06/01/2034		XXX
3140HU-MN-3	FEDERAL HOME LOAN BANKS FN BL3064	RA	1.A	20,006,250	20,000,000	17,406,000	20,011,201		(3,674)			3.370	3.364	MON	58,039	683,361	05/06/2019	06/01/2039		XXX
3140HU-NB-8	FEDERAL HOME LOAN BANKS FN BL3085	RA	1.A	8,002,500	8,000,000	6,962,400	8,004,480		(1,470)			3.370	3.364	MON	23,216	273,344	05/06/2019	06/01/2039		XXX
3140HV-C9-3	FEDERAL HOME LOAN BANKS FN BL3695	M	1.A	2,471,069	2,445,090	2,091,320	2,466,803		(943)			3.460	3.376	MON	7,285	85,799	07/12/2019	08/01/2049		XXX
3140HW-ED-0	FEDERAL HOME LOAN BANKS FN BL4631	CF	1.A	712,056	711,612	610,697	710,867		(41)			3.180	3.187	MON	1,949	22,944	11/22/2019	09/01/2042		XXX
3140HW-ZH-8	FEDERAL HOME LOAN BANKS FN BL5243	0	1.A	738,764	738,764	631,724	738,764					3.020	3.009	MON	1,921	22,621	11/30/2023	01/01/2038	5,891	XXX
3140HW-ZJ-4	FEDERAL HOME LOAN BANKS FN BL5244	0	1.A	233,294	233,294	198,960	233,294					3.020	3.009	MON	607	7,143	11/30/2023	01/01/2038	1,860	XXX
3140HX-FF-2	FEDERAL HOME LOAN BANKS FN BL5565	M	1.A	3,005,625	3,000,000	2,423,160	3,005,249		(666)			2.990	2.973	MON	7,724	90,946	12/19/2019	01/01/2040		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 %
3140HX-ZN-3	FEDERAL HOME LOAN BANKS FN BL6148	CF	1.A	1,083,521	1,061,625	828,524	1,079,395		(692)			2.680	2.526	MON	2,450	28,847	02/24/2020	04/01/2050		XXX
3140HY-CH-9	FEDERAL HOME LOAN BANKS FN BL6371	CF	1.A	445,044	442,554	343,954	444,627		(113)			2.510	2.462	MON	957	11,262	03/06/2020	02/01/2048		XXX
3140HY-D9-6	FEDERAL HOME LOAN BANKS FN BL6427		1.A	1,047,514	1,026,345	793,365	1,042,779		(648)			2.600	2.454	MON	2,298	27,056	03/12/2020	04/01/2050		XXX
3140J2-UD-6	FEDERAL HOME LOAN BANKS FN BL9579		1.A	2,982,383	3,250,000	2,231,580	3,037,242		10,894			1.980	2.522	MON	5,541	65,244	04/01/2021	02/01/2041		XXX
3140LA-E2-7	FEDERAL HOME LOAN BANKS FN BS0152	0	1.A	2,724,375	3,000,000	2,364,510	2,794,276		18,335			1.610	3.047	MON	4,159	48,971	01/18/2022	12/01/2035	20,064	XXX
3140LB-5R-0	FEDERAL HOME LOAN BANKS FN BS1755		1.A	907,031	1,250,000	999,975	972,553		21,192			2.070	4.936	MON	2,228	26,234	10/03/2022	04/01/2036		XXX
3140LB-NF-6	FEDERAL HOME LOAN BANKS FN BS1289	0	1.A	3,096,526	3,086,880	2,163,933	3,094,546		(430)			2.170	2.146	MON	5,768	67,916	01/22/2021	03/01/2051	12,139	XXX
3140LC-BT-7	FEDERAL HOME LOAN BANKS FN BS1849	0	1.A	3,061,875	3,000,000	2,159,190	3,050,884		(2,433)			2.810	2.684	MON	7,259	85,471	03/26/2021	05/01/2051		XXX
3140LC-F8-9	FEDERAL HOME LOAN BANKS FN BS1990	0	1.A	3,836,875	4,000,000	3,244,640	3,878,621		10,533			2.070	2.430	MON	7,130	83,950	01/18/2022	06/01/2036		XXX
3140LD-RL-5	FEDERAL HOME LOAN BANKS FN BS3190		1.A	979,738	959,939	698,340	977,078		(643)			2.490	2.336	MON	2,058	24,234	08/25/2021	09/01/2051	3,929	XXX
3140LD-TX-7	FEDERAL HOME LOAN BANKS FN BS3265	RA	1.A	2,015,000	2,000,000	1,423,560	2,011,505		(854)			2.290	2.204	MON	3,944	46,436	08/31/2021	10/01/2041	10,395	XXX
3140LD-YN-3	FEDERAL HOME LOAN BANKS FN BS3416	0	1.A	1,923,750	2,000,000	1,620,160	1,942,406		4,801			2.090	2.422	MON	3,599	42,381	01/18/2022	10/01/2036		XXX
3140LD-YP-8	FEDERAL HOME LOAN BANKS FN BS3417		1.A	1,003,125	1,000,000	710,590	1,002,235		(220)			2.265	2.226	MON	1,950	22,965	09/17/2021	10/01/2041	5,185	XXX
3140LD-ZM-4	FEDERAL HOME LOAN BANKS FN BS3447		1.A	1,003,125	1,000,000	709,990	1,002,235		(220)			2.265	2.226	MON	1,950	22,965	09/17/2021	10/01/2041	5,185	XXX
3140LD-ZS-1	FEDERAL HOME LOAN BANKS FN BS3452	RA	1.A	11,562,201	11,384,321	7,216,293	11,538,276		(5,899)			2.435	2.318	MON	23,871	281,058	09/22/2021	10/01/2051	51,958	XXX
3140LD-ZZ-5	FEDERAL HOME LOAN BANKS FN BS3459	RA	1.A	3,995,015	3,914,283	2,849,755	3,984,353		(2,623)			2.420	2.267	MON	8,157	96,041	09/20/2021	10/01/2051	15,959	XXX
3140LE-6F-9	FEDERAL HOME LOAN BANKS FN BS4469	M	1.A	2,747,008	2,769,292	2,291,063	2,751,985		902			2.260	2.328	MON	5,389	63,455	01/11/2022	01/01/2037		XXX
3140LE-N6-0	FEDERAL HOME LOAN BANKS FN BS4012		1.A	2,002,500	2,000,000	1,438,360	2,001,438		(269)			2.410	2.391	MON	4,151	48,869	11/02/2021	12/01/2041	10,511	XXX
3140LE-QT-7	FEDERAL HOME LOAN BANKS FN BS4065	RA	1.A	2,161,523	3,000,000	2,374,650	2,301,766		45,016			2.210	5.059	MON	5,709	67,221	10/13/2022	02/01/2037		XXX
3140LF-6A-7	FEDERAL HOME LOAN BANKS FN BS5364	CF	1.A	1,206,496	1,182,115	1,019,621	1,202,774		(697)			3.780	3.631	MON	3,848	45,305	03/22/2022	04/01/2052		XXX
3140LF-CG-7	FNMA	0	1.A	987,339	987,827	780,986	987,339					2.550	2.569	MON	2,169	22,543	03/03/2025	01/01/2040		XXX
3140LF-DL-5	FEDERAL HOME LOAN BANKS FN BS4606	0	1.A	2,001,250	2,000,000	1,425,240	2,001,255		(242)			2.360	2.353	MON	4,064	47,856	12/20/2021	01/01/2042		XXX
3140LF-GN-8	FEDERAL HOME LOAN BANKS FN BS4704	RA	1.A	2,021,250	2,000,000	1,637,080	2,015,474		(1,583)			2.610	2.450	MON	4,495	52,925	01/26/2022	03/01/2037	13,438	XXX
3140LF-K3-7	FEDERAL HOME LOAN BANKS FN BS4813	RA	1.A	1,981,768	1,941,720	1,514,367	1,977,003		(1,286)			2.940	2.783	MON	4,757	57,087	01/20/2022	03/01/2052	8,466	XXX
3140LF-Q9-8	FEDERAL HOME LOAN BANKS FN BS4979	0	1.A	991,573	991,573	838,197	991,573					3.150	3.150	MON	2,690	21,170	04/30/2025	03/01/2040		XXX
3140LF-TP-9	FEDERAL HOME LOAN BANKS FN BS5057	0	1.A	890,722	890,165	847,046	889,557		(90)			3.920	3.925	MON	3,005	35,379	05/12/2022	06/01/2042		XXX
3140LG-AC-6	FEDERAL HOME LOAN BANKS FN BS5402	CF	1.A	1,905,012	1,884,984	1,579,899	1,901,837		(653)			3.680	3.604	MON	5,781	69,367	03/23/2022	04/01/2052		XXX
3140LG-JW-3	FEDERAL HOME LOAN BANKS FN BS5676	M	1.A	8,180,000	8,000,000	7,481,280	8,136,347		(12,591)			3.870	3.536	MON	26,660	313,900	04/25/2022	05/01/2037	58,655	XXX
3140LG-R7-9	FEDERAL HOME LOAN BANKS FN BS5909	0	1.A	976,920	952,512	863,014	974,527		(725)			4.350	4.151	MON	3,568	42,010	05/20/2022	07/01/2052	4,885	XXX

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								9	10	11	12	13	14	15	16	17	18	19		
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3140LG-SY-9	FEDERAL HOME LOAN BANKS FN BS5934	0	1.A	994,689	994,067	877,106	990,678		17			4.280	4.323	MON	3,664	43,137	05/23/2022	06/01/2052		XXX
3140LG-VC-3	FEDERAL HOME LOAN BANKS N N	0	1.A	1,146,163	1,257,792	1,169,759	1,160,626		5,802			4.230	5.518	MON	4,582	53,944	06/08/2023	07/01/2039	10,080	XXX
3140LG-WG-3	FEDERAL HOME LOAN BANKS FN BS6046		1.A	489,514	478,450	446,968	488,413		(328)			4.570	4.391	MON	1,883	22,169	06/08/2022	07/01/2052	2,511	XXX
3140LH-D4-9	FEDERAL HOME LOAN BANKS FN BS6422	RA	1.A	4,043,750	4,000,000	3,802,760	4,034,282		(3,076)			4.170	4.079	MON	14,363	169,117	07/18/2022	08/01/2037		XXX
3140LH-LK-4	FEDERAL HOME LOAN BANKS FN BS6629	RA	1.A	2,890,141	2,852,699	2,588,368	2,886,383		(1,208)			4.350	4.254	MON	10,686	125,820	08/16/2022	09/01/2052	14,667	XXX
3140LJ-AM-8	FEDERAL HOME LOAN BANKS FN BS7211	M	1.A	6,000,000	6,000,000	6,073,560	6,000,000					4.970	4.945	MON	25,678	302,342	10/07/2022	12/01/2029		XXX
3140LK-P7-2	FEDERAL HOME LOAN BANKS N N	0	1.A	3,112,285		3,201,350	1,524,426		(495,481)			4.950	(26.540)	MON	13,316	156,786	05/25/2023	05/01/2033	142	XXX
3140NU-LK-3	FEDERAL HOME LOAN BANK FNMA MF 30/15	0	1.A	1,232,818	1,222,882	1,217,514	1,231,816		(981)			5.300	5.229	MON	5,581	65,713	01/01/2024	01/01/2054		XXX
3142AC-D2-2	FEDERAL HOME LOAN BANKS FR WA4820	0	1.A	5,061,020	5,803,974	4,781,430	5,123,110		22,078			3.850	5.013	MON	19,242	226,556	02/16/2023	01/01/2053		XXX
35563C-AA-6	Freddie Mac Military Housing FMMHR 2015-	M	1.A	74,099,711	65,269,171	56,503,913	72,866,945		(206,579)			4.663	3.599	MON	40,718	3,038,811	05/22/2020	11/25/2055	321,247	XXX
35563C-AJ-7	Freddie Mac Military Housing FMMHR 2015-	M	1.A	38,133,692	35,204,218	29,249,143	37,671,485		(75,208)			4.304	3.720	MON	25,254	1,518,267	07/26/2019	10/25/2052	171,400	XXX
35563C-AM-0	Freddie Mac Military Housing FMMHR 2015-	CF	1.A	7,750,261	7,184,534	5,969,213	7,644,165		(13,907)			4.304	3.772	MON	5,154	309,850	11/09/2017	10/25/2052	34,806	XXX
35563C-AS-7	Freddie Mac Military Housing FMMHR 2015-	M	1.A	14,128,518	12,060,362	10,879,291	13,826,428		(56,072)			4.511	3.246	MON	8,938	537,966	10/01/2020	11/25/2052	62,099	XXX
35563C-AV-0	Freddie Mac Military Housing FMMHR 2015-	CF	1.A	8,902,081	8,194,045	7,391,603	8,771,484		(17,239)			4.511	3.860	MON	5,061	365,504	03/23/2018	11/25/2052	40,911	XXX
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	CF	1.B FE	1,854,985	1,854,976	1,733,085	1,854,153		(532)			3.070	3.010	MON	4,904	57,739	05/06/2019	06/01/2036		XXX
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	CF	1.B FE	2,861,709	2,861,709	2,737,825	2,861,709					3.650	3.647	MON	8,995	105,903	12/21/2018	01/01/2037	18,492	XXX
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01		1.B FE	6,726,942	6,726,942	6,823,339	6,726,942					4.100	4.097	MON	23,750	279,635	05/20/2022	06/01/2039	46,832	XXX
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2		1.B FE	5,893,463	5,893,463	6,241,177	5,893,463					4.840	4.845	MON	24,563	289,205	10/06/2022	11/01/2040	41,302	XXX
63610E-AA-7	NATIONAL FIN AUTH NH MF MTGE-B 63610EAA7	0	1.B FE	22,233,000	22,233,000	21,844,367	22,233,000					6.150	6.150	MON	117,742	1,386,320	11/01/2022	06/01/2042	22,350,742	XXX
63610E-AB-5	NATIONAL FIN AUTH NH MF MTGE-B NFAMFH 5	0	1.B FE	4,750,000	4,750,000	4,614,198	4,750,000					5.770	5.770	MON	23,601	277,882	12/08/2023	07/01/2057	4,772,840	XXX
64986H-AA-4	NEW YORK ST HSG FIN AGY NY NYSHSG 2.27 0	CF	1.B FE	2,500,000	2,500,000	1,856,500	2,500,000					2.268	2.268	MON	4,883	57,488	12/10/2021	07/01/2041	2,504,725	XXX
64986H-AB-2	NEW YORK ST HSG FIN AGY NY NYSHSG 2.62 0	0	1.B FE	12,000,000	12,000,000	8,597,760	12,000,000					2.618	2.618	MON	27,053	318,523	12/10/2021	07/01/2041	12,026,180	XXX
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	CF	1.B FE	979,819	979,819	960,193	979,819					3.390	3.383	MON	2,860	33,677	03/07/2019	04/01/2036	6,433	XXX
83712E-GZ-1	SOUTH CAROLINA HOUSING FINANCE SC SCSMFH	0	1.B FE	899,000	900,000	853,299	899,286		46			3.500	3.508	MON	2,713	31,938	03/08/2019	03/01/2038	902,450	XXX
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH		1.B FE	3,648,086	3,554,850	3,434,198	3,613,588		(5,488)			3.500	3.163	MON	10,714	126,148	07/29/2019	08/01/2036	23,381	XXX
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				2,687,778,304	2,681,891,026	2,512,212,057	2,681,831,901		(713,691)			XXX	XXX	XXX	8,116,282	100,575,161	XXX	XXX	48,788,725	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG AK AKSHSG 2	CF	1.B FE	2,000,000	2,000,000	1,795,920	2,000,000					2.500	2.500	JD	4,167	50,000	09/12/2019	12/01/2034	522,643	XXX
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG AK AKSHSG 2	CF	1.B FE	4,000,000	4,000,000	3,570,200	4,000,000					2.700	2.700	JD	9,000	108,000	09/12/2019	12/01/2039	387,365	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 %
01170R-RF-1	ALASKA HSG FIN CORP HOME MTG AKSHSG	0	1.B FE	1,250,000	1,250,000	1,257,013	1,250,000					5.542	5.542	JD	5,773	69,275	01/23/2024	06/01/2039	1,284,638	XXX
01170R-RG-9	ALASKA HSG FIN CORP HOME MTG AKSHSG	0	1.B FE	2,675,000	2,675,000	2,665,370	2,675,000					5.762	5.762	JD	12,844	154,134	01/23/2024	06/01/2044	2,752,067	XXX
01170R-RH-7	ALASKA HSG FIN CORP HOME MTG AKSHSG	0	1.B FE	1,175,000	1,175,000	1,175,729	1,175,000					5.892	5.892	JD	5,769	69,231	01/23/2024	12/01/2049	1,209,616	XXX
02660T-EK-5	American Home Mortgage Investm AHM 2005-		1.A FM	1,453,286	1,754,038	1,588,309	1,452,995		(5,428)			4.446	8.083	MON	1,527	67,999	05/30/2013	09/25/2045		XXX
02660T-GS-6	American Home Mortgage Investm AHM 2005-		1.A FM	247,769	311,492	221,429	260,016		1,408			4.446	7.531	MON	271	6,026	05/01/2017	11/25/2045	1,491	XXX
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	0	1.A FE	2,738,574	2,894,580	2,881,360	2,807,908		26,819			4.650	5.981	MON	11,217	134,598	03/08/2023	10/25/2067	17,522	XXX
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	0	1.A FE	3,671,186	3,918,325	3,899,251	3,770,517		37,260			4.650	6.113	MON	15,184	182,202	03/08/2023	10/25/2067	24,387	XXX
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3	0	1.A FM	708,843	823,040	707,768	736,301		5,949			1.311	4.578	MON	899	10,790	06/27/2022	07/25/2066		XXX
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2	0	1.A FM	941,676	1,191,994	1,015,620	981,958		10,873			1.581	4.822	MON	1,570	18,845	04/19/2023	09/25/2066	6,846	XXX
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	0	1.A FE	5,021,295	5,233,602	5,213,358	5,108,043		40,387			4.750	6.053	MON	20,716	247,631	01/27/2023	09/26/2067		XXX
03466K-AD-8	Angel Oak Mortgage Trust 2019 AOMT 2025-		1.C Z	2,572,325	2,572,361	2,578,138	2,572,361		36			5.140	5.312	MON	11,018	11,018	11/21/2025	12/25/2070		XXX
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-		1.F Z	1,561,839	1,561,861	1,565,344	1,562,099		260			5.343	5.514	MON	6,954	6,954	11/21/2025	12/25/2070		XXX
034932-AB-9	ANGEL OAK MORTGAGE TRUST AOMT	0	1.B FM	624,817	624,820	629,372	624,820		3			5.856	5.872	MON	3,049	36,590	11/19/2024	10/25/2069		XXX
034932-AC-7	Angel Oak Mortgage Trust	0	1.B FM	2,225,906	2,225,921	2,242,024	2,228,962		3,041			6.008	6.084	MON	11,144	133,733	11/19/2024	10/25/2069		XXX
039966-AA-4	ARCHWEST MORTGAGE TRUST ARCHW ARCHW 2025		1.G FE	11,403,512	11,400,000	11,413,965	11,403,451		(61)			5.196	5.238	MON	9,872	115,178	11/20/2025	10/25/2040	63,429	XXX
066940-AB-3	Barclays Mortgage Loan Trust BARC 2023-N		1.A FE	1,946,673	1,946,702	1,956,879	1,946,702					6.081	6.442	MON	1,973	118,379	04/27/2023	01/25/2063	16,404	XXX
076912-AA-2	BEIGNET INVESTOR LLC SERIES 144A	0	1.E FE	95,000,000	95,000,000	100,839,743	95,000,000					6.581	6.635	MJSD	17,367	1,215,657	10/16/2025	05/30/2049	96,041,992	XXX
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202	0	1.A FE	4,461,341	4,461,417	4,483,340	4,461,341					6.505	6.471	MON	24,185	290,215	08/03/2023	06/25/2063	50,828	XXX
10569Y-AB-3	BRAVO Residential Funding Trus NOM4 A2 Y	0	1.A FE	755,834	755,845	757,891	755,845					6.587	5.184	MON	830	49,787	06/09/2023	05/25/2063	8,884	XXX
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		1.A FE	6,427,239	6,427,242	6,512,191	6,427,242					6.377	6.389	MON	34,155	409,865	04/30/2024	04/25/2054		XXX
10571J-AA-4	BRAVO RESIDENTIAL FUNDING TRUS		1.A FM	3,677,217	3,677,229	3,688,404	3,677,229		11			5.082	5.152	MON	15,573	62,292	08/25/2025	06/25/2065		XXX
10571J-AD-8	BRAVO RESIDENTIAL FUNDING TRUS		1.C FM	1,241,059	1,241,065	1,241,653	1,241,065		6			5.285	5.370	MON	5,466	21,863	08/25/2025	06/25/2065		XXX
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS		1.F FM	2,252,273	2,252,303	2,262,161	2,253,076		802			5.589	5.668	MON	10,490	41,960	08/25/2025	06/25/2065		XXX
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	0	1.B FM	4,896,224	4,896,271	4,933,444	4,896,653		472			6.158	6.053	MON	25,126	301,512	07/31/2024	06/25/2064	10,018	XXX
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	0	1.A FE	3,649,659	3,817,063	3,795,851	3,714,777		30,266			4.500	5.844	MON	14,314	171,768	02/22/2023	05/25/2062		XXX
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	CF	1.A FM	398,462	422,779	370,576	414,935		560			2.500	2.842	MON	881	10,570	08/04/2014	03/25/2043	3,723	XXX
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I	CF	1.A FM	154,938	167,247	144,864	162,649		256			2.500	3.056	MON	348	4,181	08/04/2014	04/25/2043	917	XXX
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I	CF	1.A FM	595,869	630,758	559,162	618,604		634			3.000	3.387	MON	1,577	18,923	04/17/2014	04/25/2043	3,435	XXX
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200		1.A FM	58,843	73,096	67,390	70,428		167			4.055	5.315	MON	140	3,377	04/23/2010	11/15/2035		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 %
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004		1.A FM	113,320	121,849	120,103	119,508		600			4.850	5.828	MON	506	5,965	03/30/2011	11/25/2033	1,925	XXX
19648G-BS-0	COLORADO ST HSG & FIN AUTH SF 19648GBS0	0	1.A FE	3,750,000	3,750,000	3,806,925	3,750,000					5.748	5.748	MN	35,925	215,550	08/17/2023	11/01/2038	3,857,775	XXX
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF 19648GBT8	0	1.A FE	5,234,397	5,255,000	5,277,229	5,236,115		739			5.818	5.854	MN	50,956	305,736	09/21/2023	05/01/2041	5,407,868	XXX
19648G-CQ-3	COLORADO ST HSG & FIN AUTH SF COSSFH 6.3	0	1.A FE	4,000,000	4,000,000	4,158,200	4,000,000					6.311	6.311	MN	42,073	252,440	10/04/2023	11/01/2038	4,126,220	XXX
19648G-CR-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.4	0	1.A FE	3,260,000	3,260,000	3,364,222	3,260,000					6.458	6.458	MN	35,088	210,531	10/04/2023	05/01/2042	3,365,265	XXX
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	0	1.A FE	2,190,000	2,190,000	2,235,727	2,190,000					6.168	6.168	MN	22,513	135,079	11/08/2023	11/01/2041	2,257,540	XXX
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF N Y N	0	1.A FE	4,145,000	4,145,000	4,168,088	4,145,000					5.560	5.560	MN	38,410	230,462	01/17/2024	11/01/2039	4,260,231	XXX
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF N Y N	0	1.A FE	4,995,000	4,995,000	4,989,056	4,995,000					5.750	5.750	MN	47,869	287,213	01/17/2024	11/01/2044	5,138,606	XXX
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF N Y N	0	1.A FE	1,135,000	1,135,000	1,136,737	1,135,000					5.880	5.880	MN	11,123	66,738	01/17/2024	05/01/2048	1,168,369	XXX
19648G-SC-7	COLORADO HOUSING AND FINANCE A COSHSG	0	1.A FE	3,650,000	3,650,000	3,653,577	3,650,000					5.151	5.151	MN	31,335	181,744	10/09/2024	11/01/2036	3,744,006	XXX
19648G-SD-5	COLORADO HOUSING AND FINANCE A COSHSG	CF	1.A FE	6,400,000	6,400,000	6,382,912	6,400,000					5.281	5.281	MN	56,331	326,718	10/09/2024	11/01/2039	6,568,992	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
20775H-3A-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	3,000,000	3,000,000	2,844,270	3,000,000					5.387	5.387	MN	20,650	161,610	09/10/2024	05/15/2051	3,080,805	XXX
20775H-5N-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	4,125,000	4,125,000	4,157,340	4,125,000					5.953	5.953	MN	31,377	190,310	01/23/2025	11/15/2046	4,247,781	XXX
20775H-T6-0	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	4,610,000	4,610,000	4,667,736	4,610,000					6.093	6.093	MN	35,891	280,887	05/01/2024	11/15/2049	4,750,444	XXX
20775H-T7-8	CONNECTICUT ST HSG FIN AUTH CTSHSG	0	1.A FE	2,400,000	2,400,000	2,430,864	2,400,000					6.143	6.143	MN	18,839	147,432	05/01/2024	11/15/2054	2,473,716	XXX
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y	0	1.A FM	7,083,494	7,087,719	7,141,962	7,083,494		(605)			5.585	5.888	MON	32,987	395,849	10/30/2024	11/25/2069		XXX
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y	0	1.A FM	7,397,904	7,398,004	7,461,546	7,398,004					5.818	5.937	MON	35,868	430,416	10/30/2024	11/25/2069		XXX
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y	0	1.A FM	3,860,391	3,860,445	3,891,930	3,868,043		7,393			5.970	6.089	MON	19,206	230,469	10/30/2024	11/25/2069		XXX
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	0	1.A FM	2,446,531	2,446,554	2,471,338	2,450,555		3,315			6.158	6.164	MON	12,555	150,659	07/31/2024	08/26/2069	6,758	XXX
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.A Z	5,836,124	5,836,221	5,856,817	5,836,124					5.224	5.159	MON	25,407	50,814	11/06/2025	10/25/2055		XXX
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.A FE	1,945,389	1,945,407	1,952,257	1,945,389					5.376	5.313	MON	8,715	17,431	11/06/2025	10/25/2055		XXX
24380W-AD-1	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-		1.C FE	1,999,976	2,000,000	2,003,660	2,000,000		24			5.477	5.768	MON	9,128	18,257	11/06/2025	10/25/2055		XXX
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006		1.A FM	357,691	378,956	373,769	357,691					6.660	1.035	MON		18,678	09/13/2006	10/25/2036		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	5,273,728	5,273,846	5,272,823	5,273,226		(502)			5.456	5.397	MON	23,978	23,978	11/21/2025	11/25/2055		XXX
31350A-CG-1	FEDERAL HOME LOAN BANK OT FEDMFH 3.15 01	0	1.B FE	931,680	925,000	837,976	929,027		(747)			3.150	3.105	MON	2,428	29,138	04/04/2019	01/15/2036	926,133	XXX
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036		1.B FE	11,372,424	11,150,000	9,977,020	11,323,497		(13,435)			3.150	3.000	MON	15,610	351,225	03/09/2022	10/15/2036	11,179,269	XXX
31684D-AB-5	FIGRE Trust HE6 B Y Y	0	1.D FE	2,384,757	2,384,796	2,407,270	2,384,757					5.874	5.817	MON	11,674	140,083	12/11/2024	12/25/2054	6,465	XXX
31684D-AC-3	FIGRE Trust HE6 C Y Y	0	1.G FE	1,351,364	1,351,384	1,364,055	1,351,364					5.974	5.917	MON	6,728	80,732	12/11/2024	12/25/2054	3,664	XXX
31684F-AA-2	FIGRE Trust HE5 A N Y	0	1.A FE	30,568,573	30,581,696	30,974,518	30,568,573		(4,889)			5.440	5.680	MON	27,727	1,663,644	11/06/2024	10/25/2054		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 %
31684F-AB-0	FIGRE Trust HE5 B N Y	0	1.D FE	1,946,246	1,948,834	1,973,940	1,946,626		185			5.590	5.698	MON	1,816	108,940	12/12/2024	10/25/2054	358	XXX
31684F-AC-8	FIGRE Trust HE5 C N Y	0	1.G FE	1,497,053	1,499,103	1,517,356	1,497,234		157			5.700	5.815	MON	1,424	85,449	10/10/2024	10/25/2054		XXX
31684G-AC-6	FIGRE Trust HE3 C Y Y	0	1.G FE	174,046	173,396	176,465	173,842		(49)			6.229	6.200	MON	180	10,801	07/16/2024	07/25/2054		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-AC-5	FIGRE TRUST SERIES 25 PF2 CLASS C		1.G FE	1,042,727	1,042,729	1,040,710	1,042,727					5.218	5.191	MON	4,534	13,602	09/16/2025	10/25/2055	9,363	XXX
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A	0	1.A FE	571,988	565,974	580,837	571,415		(399)			6.380	6.059	MON	602	36,109	07/18/2024	05/25/2054		XXX
31737D-AC-0	FINANCE OF AMERICA HECM BUY	0	1.D FE	3,009,200	3,050,000	3,049,741	3,025,291		14,529			5.000	5.599	MON	2,542	152,500	10/18/2024	10/01/2034		XXX
31737D-AD-8	FINANCE OF AMERICA HECM BUY	0	1.G FE	2,088,162	2,100,000	2,100,132	2,091,937		3,397			6.000	6.271	MON	2,100	126,000	10/18/2024	10/01/2034		XXX
34074M-5Z-0	FLORIDA ST HSG FIN CORP REVENU N Y N	0	1.A FE	909,739	915,000	922,137	910,054		176			5.878	5.930	JJ	26,892	56,772	06/11/2024	07/01/2044	110,015	XXX
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG	0	1.A FE	8,375,000	8,375,000	8,426,758	8,375,000					5.948	5.948	JJ	249,073	525,820	05/22/2024	07/01/2054	8,624,073	XXX
34074M-8F-1	FL HOUSING FIN CORP 2024-6 FLHOUS	0	1.A FE	1,150,000	1,150,000	1,121,825	1,150,000					5.467	5.467	JJ	31,435	49,249	09/04/2024	07/01/2044	1,181,435	XXX
34074M-8G-9	FL HOUSING FIN CORP 2024-6 FLHOUS	0	1.A FE	1,400,000	1,400,000	1,347,920	1,400,000					5.517	5.517	JJ	38,619	60,503	09/04/2024	07/01/2049	1,438,619	XXX
34074M-8H-7	FL HOUSING FIN CORP 2024-6 FLHOUS	0	1.A FE	1,650,000	1,650,000	1,592,894	1,650,000					5.567	5.567	JJ	45,928	71,953	09/04/2024	07/01/2054	1,695,928	XXX
36168W-AB-7	GCAT GCAT 2022-NQM5 A2	0	1.C FM	9,828,722	10,265,237	10,232,665	10,003,885		74,797			5.595	7.226	MON	48,845	583,342	10/14/2022	08/25/2067		XXX
36169D-AA-0	GCAT GCAT 2023-NQM2 A1	0	1.A FM	3,316,193	3,353,924	3,342,514	3,319,607		(799)			5.837	6.022	MON	16,314	195,769	07/12/2023	11/25/2067	29,985	XXX
36169D-AB-8	GCAT GCAT 2023-NQM2 A2		1.B FM	462,017	462,021	460,420	465,417		1,622			6.243	6.402	MON	2,404	28,844	01/30/2023	11/25/2067		XXX
36171F-AA-1	GCAT GCAT 2023-NQM4 A1		1.A FM	15,157,291	16,577,538	15,832,113	15,239,855		41,166			4.250	5.139	MON	58,712	704,545	12/15/2023	05/25/2067	122,347	XXX
36171F-AB-9	GCAT GCAT 2023-NQM4 A2		1.F FM	747,492	828,933	788,052	753,616		3,764			4.250	5.769	MON	2,936	35,230	12/15/2023	05/25/2067	6,117	XXX
36171F-AC-7	GCAT GCAT 2023-NQM4 A3		1.F FM	730,692	828,933	782,695	736,332		2,827			4.250	5.529	MON	2,936	35,230	12/15/2023	05/25/2067	6,117	XXX
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4		1.A FM	259,601	299,097	290,558	302,770		(1,530)			4.386	3.138	MON	257	8,108	05/22/2013	07/25/2037	7,006	XXX
36272N-AB-0	GD MORTGAGE BACKED SECURITIES		1.C FE	2,000,000	2,000,000	2,008,938	2,000,000					5.893	6.148	MON	1,964	51,522	07/24/2025	10/25/2055		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	1,402,059	1,402,082	1,408,897	1,401,847		(212)			5.492	5.363	MON	6,417	25,667	08/26/2025	11/25/2065		XXX
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A	0	1.A FM	1,664,406	1,664,420	1,684,994	1,664,420					6.440	6.357	MON	8,932	107,189	05/15/2024	06/25/2059	5,970	XXX
36831D-AL-4	GCAT SERIES 25 INV3 A11	0	1.A FM	4,058,010	4,000,000	4,083,780	4,058,010					6.000	5.889	MON	20,000	80,000	08/13/2025	08/25/2055		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
37353P-LV-9	GEORGIA ST HSG & FIN AUTH GASHSG 5.2 12/	0	1.A FE	840,000	840,000	866,981	840,000					5.200	5.198	JD	3,640	43,680	11/02/2023	12/01/2048	861,840	XXX
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3		1.B FM	2,883,762	2,883,790	2,879,138	2,883,790		28			5.338	5.966	MON	12,828	51,312	09/10/2025	08/25/2060	37,829	XXX
43792O-AC-5	HOMES TRUST AFC2 A1 Y Y	0	1.A FE	4,410,447	4,410,527	4,441,422	4,410,447					5.576	5.827	MON	20,494	245,931	10/29/2024	10/25/2059		XXX
43792O-AD-3	HOMES TRUST AFC2 A2 Y Y	0	1.C FE	967,213	967,221	973,452	967,213		(8)			5.830	6.086	MON	4,699	56,389	10/29/2024	10/25/2059		XXX
43792O-AE-1	HOMES TRUST AFC2 A3 Y Y	0	1.F FE	1,828,418	1,828,434	1,841,293	1,828,434					5.982	6.154	MON	9,115	109,377	10/29/2024	10/25/2059		XXX
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6	0	1.B FE	4,245,763	4,250,000	4,332,790	4,246,153		206			5.713	5.723	JJ	121,401	242,802	09/19/2023	07/01/2038	4,371,401	XXX
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	0	1.B FE	2,574,736	2,585,000	2,610,514	2,575,369		305			5.877	5.911	JJ	75,960	151,920	09/21/2023	07/01/2043	2,660,960	XXX
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	0	1.B FE	2,290,000	2,290,000	2,318,488	2,290,000					6.160	6.160	JJ	70,532	141,064	11/30/2023	01/01/2054	2,360,532	XXX
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN	0	1.B FE	4,980,000	4,980,000	4,902,865	4,980,000					5.547	5.547	JJ	138,120	276,241	03/06/2024	07/01/2049	5,118,120	XXX
45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSO IDSSFH	0	1.B FE	1,740,000	1,740,000	1,749,587	1,740,000					5.428	5.428	JJ	47,224	59,554	10/22/2024	07/01/2039	1,787,224	XXX
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSO IDSSFH	0	1.B FE	3,645,000	3,645,000	3,669,750	3,645,000					5.825	5.825	JJ	106,161	133,880	10/22/2024	07/01/2044	3,751,161	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 %
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	M	1.B FE	4,595,000	4,595,000	4,637,412	4,595,000					5.895	5.895	JJ	135,438	170,802	10/22/2024	07/01/2049	4,730,438	XXX
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSO IDSSFH	M	1.B FE	6,470,000	6,470,000	6,495,039	6,470,000					5.945	5.945	JJ	192,321	242,538	10/22/2024	07/01/2055	6,662,321	XXX
45129Y-S4-9	IDAHO HOUSING AND FINANCE ASSO ID IDSSFH		1.B FE	405,000	405,000	354,416	405,000					2.900	2.900	JJ	5,873	11,745	10/04/2019	07/01/2039	45,610	XXX
45201Y-3P-0	ILLINOIS HSG DEV AUTH IL ILSHSG 3 10/01/		1.A FE	165,000	165,000	153,945	165,000					3.000	3.000	AO	1,238	4,950	06/12/2019	10/01/2039	17,959	XXX
45203M-SC-6	ILLINOIS ST HSG DEV AUTH REVEN 45203MSC6	M	1.A FE	5,000,000	5,000,000	5,238,550	5,000,000					5.250	5.250	AO	65,625	262,500	10/04/2023	10/01/2043	5,131,250	XXX
45203M-VD-0	ILLINOIS ST HSG DEV AUTH REVEN ILSHSG 6	0	1.A FE	4,250,000	4,250,000	4,391,228	4,250,000					6.099	6.099	AO	64,802	259,208	11/08/2023	10/01/2038	4,379,604	XXX
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN ILSHSG 6	0	1.A FE	980,000	980,000	996,052	980,000					6.278	6.278	AO	15,381	61,524	11/08/2023	10/01/2049	1,010,762	XXX
45203M-XE-6	IL HOUSING DEV AUTH 2024B ILHDV	0	1.A FE	925,000	925,000	925,296	925,000					5.884	5.884	AO	13,607	54,427	02/13/2024	10/01/2049	952,214	XXX
45203M-XF-3	IL HOUSING DEV AUTH 2024B ILHDV	0	1.A FE	825,000	825,000	823,647	825,000					5.914	5.914	AO	12,198	48,791	02/13/2024	04/01/2054	849,395	XXX
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN	0	1.A FE	5,832,233	5,840,000	5,950,417	5,832,233					6.051	6.063	AO	88,345	353,378	05/29/2024	10/01/2044	6,016,689	XXX
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	M	1.A FE	14,590,000	14,590,000	14,687,286	14,590,000					6.101	6.095	AO	222,534	890,136	04/30/2024	10/01/2049	1,706,395	XXX
45203M-YG-0	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	0	1.A FE	1,640,000	1,640,000	1,651,218	1,640,000					6.151	6.149	AO	25,219	100,876	05/01/2024	10/01/2054	32,162	XXX
452766-AB-4	Imperial Fund LLC IMPRL 2022-NQM1 A2	0	1.A FM	6,999,854	7,000,000	5,739,790	6,997,968		(987)			3.206	3.207	MON	18,702	224,420	02/01/2022	02/25/2067		XXX
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1	0	1.A FM	985,411	985,423	982,112	998,292		6,967			4.380	4.899	MON	3,597	43,161	04/14/2022	05/25/2067		XXX
45505T-PM-7	INDIANA HOUSING & COMMUNITY DE IN INSSFH		1.B FE	210,000	210,000	182,345	210,000					2.650	2.650	JJ	2,783	5,565	09/06/2019	07/01/2039	23,150	XXX
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007		1.A FM	4,014,569	4,689,164	4,384,978	3,972,774		41,640			4.206	9.529	MON	3,864	142,328	05/30/2013	08/25/2037	28,024	XXX
46247E-AX-3	IOWA FIN AUTH SINGLE FAMILY MT IOWAREV	0	1.A FE	2,645,000	2,645,000	2,681,210	2,645,000					5.875	5.875	JJ	77,697	164,027	05/08/2024	07/01/2044	2,722,697	XXX
46247E-AY-1	IOWA FIN AUTH SINGLE FAMILY MT IOWAREV	0	1.A FE	1,315,000	1,315,000	1,326,243	1,315,000					5.915	5.915	JJ	38,891	82,103	05/08/2024	07/01/2049	1,353,891	XXX
46247E-DJ-1	IOWA FIN AUTH SINGLE FAMILY MT IASSFH	0	1.A FE	4,360,000	4,360,000	4,275,329	4,360,000					4.500	4.500	JJ	98,100	120,445	10/22/2024	07/01/2049	4,458,100	XXX
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	0	1.A FM	709,868	725,013	655,759	712,511		240			3.514	3.761	MON	2,121	25,474	02/24/2022	07/25/2052		XXX
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y	0	1.B FM	1,967,694	1,967,708	1,985,177	1,970,171		2,477			5.947	5.996	MON	9,752	117,020	12/18/2024	02/25/2064		XXX
46654W-AL-5	JP Morgan Mortgage Trust JPMMT 2022-1 A5	M	1.A FM	6,574,987	7,000,000	4,714,591	6,624,742		14,839			2.500	2.901	MON	14,583	175,000	01/26/2022	07/25/2052		XXX
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	0	1.A FM	2,943,599	3,063,258	2,533,170	2,953,730		2,506			2.500	2.962	MON	6,382	76,581	01/26/2022	07/25/2052		XXX
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2	CF	1.A FM	8,337,360	9,206,195	8,033,482	8,411,249		18,695			3.000	4.213	MON	23,015	276,186	06/08/2022	10/25/2052		XXX
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	CF	1.A FM	9,246,164	10,209,705	8,895,890	9,326,202		12,367			3.000	4.245	MON	25,524	306,922	06/08/2022	11/25/2052		XXX
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	M	1.A FM	14,266,606	16,083,544	14,081,014	14,387,191		37,864			3.000	4.546	MON	40,209	482,507	07/07/2022	12/25/2052		XXX
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	0	1.B FM	2,904,938	3,017,138	2,874,412	2,919,109		3,668			4.500	5.001	MON	11,314	135,771	07/27/2022	01/25/2053		XXX
46659A-AA-2	JP MORGAN MORTGAGE TRUST	0	1.A FM	1,782,579	1,784,810	1,816,647	1,782,579					6.000	5.951	MON	8,924	107,089	11/22/2024	04/25/2055		XXX
46659A-AT-1	JP Morgan Mortgage Trust	0	1.A FM	1,731,537	1,733,325	1,770,016	1,731,537					6.225	6.164	MON	8,992	107,899	11/22/2024	04/25/2055		XXX
46659A-AU-8	JP Morgan Mortgage Trust	0	1.A FM	3,744,765	3,765,949	3,816,555	3,745,274		418			6.000	6.143	MON	18,830	225,957	11/22/2024	04/25/2055		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 %
46660C-AC-1	JP MORGAN MORTGAGE TRUST SERIES 25 HE3 C		1.G FE	4,000,000	4,000,000	3,999,980	4,000,000					5.618	5.767	MON	6,156	14,109	11/21/2025	03/25/2056		XXX
491309-GW-4	KENTUCKY ST HSG CORP SF MTGE N Y N	0	1.A FE	4,272,800	4,360,000	4,348,708	4,275,890		1,901			5.872	6.033	JJ	128,010	268,820	05/29/2024	07/01/2049	515,123	XXX
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N	0	1.A FE	2,518,312	2,575,000	2,560,724	2,519,688		828			5.902	6.065	JJ	75,988	159,575	05/29/2024	01/01/2055	205,735	XXX
491309-MH-0	KENTUCKY HSG CORP KYSHSG	0	1.A FE	2,175,000	2,175,000	2,212,954	2,175,000					6.158	6.158	JJ	66,968	53,947	01/08/2025	07/01/2045	2,241,968	XXX
491309-MJ-6	KENTUCKY HSG CORP KYSHSG	0	1.A FE	1,365,000	1,365,000	1,384,057	1,365,000					6.208	6.208	JJ	42,370	34,131	01/08/2025	07/01/2050	1,407,370	XXX
50205W-AA-5	LHOME Mortgage Trust RTL5 A1 Y Y	0	1.G FE	19,749,787	19,750,000	19,787,110	19,749,701		(85)			5.323	5.382	MON	17,522	1,051,293	10/03/2024	09/25/2039		XXX
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A		1.A FM	543,841	608,210	578,698	563,913		3,140			4.386	6.719	MON	519	22,524	05/30/2013	12/25/2035	4,166	XXX
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC FTLS	0	1.D FE	63,450,000	63,450,000	66,165,597	63,450,000					6.750	6.750	JD	356,906	1,046,925	07/23/2025	06/01/2047	65,591,438	XXX
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009		1.A FM	1,105,093	1,819,216	1,816,383	1,621,194					5.777	5.181	MON		92,786	10/21/2009	11/25/2037		XXX
550786-AT-4	LVII RESECURITIZATION TRUST LV LVII 2009		1.A FM	1,904,840	6,405,881	5,083,143	4,254,280					5.777	3.563	MON		323,805	10/21/2009	11/25/2037		XXX
550786-AU-1	LVII RESECURITIZATION TRUST LV LVII 2009		1.A FM	915,020	6,405,881	1,669,667	1,202,384					5.777	34.940	MON		134,631	10/21/2009	11/25/2037		XXX
57419R-5K-7	MARYLAND ST CMNTY DEV ADMIN MD MDSMFH 3	CF	1.B FE	495,000	495,000	491,050	495,000					3.375	3.375	MS	5,569	16,706	03/08/2019	09/01/2034	129,034	XXX
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN MD MDSMFH 3	CF	1.B FE	3,000,000	3,000,000	2,745,780	3,000,000					3.200	3.200	MS	32,000	96,000	05/23/2019	09/01/2039	327,172	XXX
57419T-5Q-0	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	0	1.B FE	9,700,000	9,700,000	10,075,778	9,700,000					6.145	6.145	MS	198,688	596,065	11/09/2023	09/01/2038	9,998,033	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	2,725,000	2,725,000	2,774,650	2,725,000					6.362	6.362	MS	57,788	173,365	11/09/2023	09/01/2053	2,811,682	XXX
57419U-DG-0	MARYLAND CMNTY DEV ADMIN HSG &	M	1.B FE	11,250,000	11,250,000	11,337,750	11,250,000					5.991	5.991	MS	224,663	673,988	04/23/2024	09/01/2044	11,586,994	XXX
57419U-DH-8	MARYLAND CMNTY DEV ADMIN HSG &	M	1.B FE	21,000,000	21,000,000	21,137,403	21,000,000					6.041	6.041	MS	422,870	1,268,610	04/22/2024	09/01/2049	21,634,305	XXX
57419U-JB-5	MARYLAND CMNTY DEV ADMIN HSG & N Y N	0	1.B FE	2,515,000	2,515,000	2,485,424	2,515,000					5.680	5.679	MS	47,617	144,042	08/14/2024	09/01/2049	2,586,426	XXX
57419U-LG-1	MD DEPT HSG COMM DEV 2023F MDDEPT	0	1.B FE	3,000,000	3,000,000	3,016,530	3,000,000					5.444	5.444	MS	54,440	130,656	10/21/2024	09/01/2039	3,081,660	XXX
57419U-LH-9	MD DEPT HSG COMM DEV 2023F MDDEPT	0	1.B FE	2,510,000	2,510,000	2,519,714	2,510,000					5.827	5.827	MS	48,753	117,006	10/21/2024	09/01/2044	2,583,129	XXX
57419U-LJ-5	MD DEPT HSG COMM DEV 2023F MDDEPT	0	1.B FE	1,000,000	1,000,000	1,003,800	1,000,000					5.847	5.847	MS	19,490	46,776	10/21/2024	09/01/2049	1,029,235	XXX
57419U-LK-2	MD DEPT HSG COMM DEV 2023F MDDEPT	CF	1.B FE	1,900,000	1,900,000	1,902,014	1,900,000					5.887	5.887	MS	37,284	89,482	10/22/2024	09/01/2052	1,955,927	XXX
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING MCDHSG	0	1.B FE	5,775,000	5,775,000	5,799,717	5,775,000					5.877	5.877	MS	113,132	174,412	02/11/2025	03/01/2051	5,944,698	XXX
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	0	1.C FE	1,485,000	1,485,000	1,394,890	1,485,000					4.621	4.621	JD	5,718	68,622	10/30/2018	12/01/2038	172,655	XXX
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	CF	1.B FE	4,812,979	4,812,979	4,789,781	4,812,979					3.875	3.875	MON	16,060	233,011	12/07/2018	01/01/2039	29,345	XXX
57586N-5H-0	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3	CF	1.C FE	2,300,000	2,300,000	2,107,881	2,300,000					3.050	3.050	JD	5,846	70,150	06/13/2019	12/01/2039	255,399	XXX
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	0	1.C FE	535,000	535,000	510,433	535,000					4.314	4.314	JD	1,923	23,080	03/18/2015	12/01/2035	60,163	XXX
57587A-RE-0	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	CF	1.C FE	1,205,000	1,205,000	1,097,827	1,205,000					4.750	4.750	JD	4,770	57,238	03/16/2016	12/01/2045	50,950	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 %
57587G-P8-2	MASSACHUSETTS ST HSG FIN AGY MASHSG	0	1.B FE	6,150,000	6,150,000	5,877,002	6,150,000					5.372	5.372	JD	27,532	330,378	09/10/2024	12/01/2049	6,315,189	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	M	1.A FM	9,763,459	11,543,305	9,646,774	9,924,473		37,962			2.500	4.492	MON	24,049	288,583	06/28/2022	06/25/2051		XXX
594654-C7-8	MICHIGAN STATE HOUSING DEVELOP MISHSG	0	1.C FE	1,492,137	1,540,000	1,542,580	1,492,850		714			4.950	5.170	JD	6,353	44,679	04/11/2025	12/01/2050	1,578,115	XXX
594654-EU-5	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.C FE	2,641,428	2,490,000	2,439,104	2,597,481		(7,515)			3.650	3.203	JD	7,574	90,885	08/27/2019	12/01/2039	276,275	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	1,000,000	1,000,000	868,870	1,000,000					3.250	3.250	AO	8,125	32,500	07/11/2019	10/01/2044	113,091	XXX
59465M-6M-2	MICHIGAN STATE HOUSING DEVELOP MI MISHSG	CF	1.B FE	3,254,875	3,250,000	2,666,690	3,254,031		(130)			3.350	3.342	AO	27,219	108,875	07/16/2019	10/01/2049	367,679	XXX
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST	0	2.C FE	5,440,987	5,994,939	5,680,265	6,020,725		15,007			3.000	3.223	MON	14,987	185,344	11/14/2024	08/01/2069		XXX
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	0	2.C FE	4,343,776	4,696,262	4,454,451	4,467,850		104,211			3.000	6.176	MON	11,741	141,448	09/17/2024	11/01/2069		XXX
60535Q-TW-0	MISSISSIPPI ST HOME CORP SF MT MS MSSSFH	0	1.B FE	2,490,000	2,490,000	2,003,255	2,490,000					2.875	2.875	JD	5,966	71,588	09/10/2019	12/01/2043	306,821	XXX
60637B-VB-3	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	445,000	445,000	411,687	445,000					3.000	3.000	MN	2,225	13,350	06/27/2019	11/01/2039	50,550	XXX
60637B-VC-1	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	1,150,000	1,150,000	990,288	1,150,000					3.200	3.200	MN	6,133	36,800	06/27/2019	11/01/2044	131,628	XXX
60637B-VD-9	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	CF	1.B FE	1,215,978	1,205,000	981,183	1,214,173		(291)			3.350	3.300	MN	6,728	40,368	07/02/2019	11/01/2049	31,352	XXX
60637B-WJ-5	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG		1.B FE	750,000	750,000	624,503	750,000					3.000	3.000	MN	3,750	22,500	10/10/2019	11/01/2044	82,767	XXX
60637G-EX-3	MISSOURI HOUSING DEV COMMISSIO MOSSFH	0	1.B FE	2,630,000	2,630,000	2,568,800	2,630,000					4.450	4.450	MN	19,506	117,685	09/26/2024	11/01/2049	2,688,518	XXX
60637G-EY-1	MISSOURI HOUSING DEV COMMISSIO MOSSFH	0	1.B FE	2,200,000	2,200,000	2,145,198	2,200,000					4.500	4.500	MN	16,500	99,550	09/26/2024	11/01/2054	2,249,500	XXX
60637G-JJ-9	MISSOURI HOUSING DEV COMMISSIO MOSHSG	0	1.B FE	4,750,000	4,750,000	4,765,295	4,750,000					5.000	5.000	MN	39,583	124,028	03/27/2025	11/01/2055	4,868,750	XXX
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		1.D PL	11,092,518	11,092,518	11,558,254	11,092,518					5.250	5.307	MON	17,794	582,941	12/27/2024	12/31/2055	11,110,312	XXX
60644#-AB-8	Mist Funding I LLC Mist Funding I LLC C		1.G PL	579,164	579,164	597,257	579,164					6.350	6.434	MON	919	36,777	09/26/2024	12/31/2055	580,084	XXX
60644#-AC-6	Mist Funding I LLC Mist Funding I LLC C		3.A PL	687,887	687,887	687,080	687,887					8.650	8.806	MON	1,818	59,502	09/26/2024	12/31/2055	689,706	XXX
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		1.D PL	11,223,208	11,223,208	11,694,432	11,223,208					5.250	5.308	MON	14,730	590,789	10/23/2024	12/31/2055	11,241,212	XXX
60645@-AB-9	Mist Funding II LLC Mist Funding II LLC		1.G PL	590,222	590,222	608,660	590,222					6.350	6.435	MON	937	37,479	10/23/2024	12/31/2055	591,367	XXX
60645@-AC-7	Mist Funding II LLC Mist Funding II LLC		3.A PL	715,210	715,210	714,370	715,210					8.650	8.807	MON	1,547	61,866	10/23/2024	12/31/2055	717,100	XXX
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.G FE	3,922,194	3,922,210	3,928,293	3,922,735		541			5.321	5.461	MON	17,392	17,392	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	3,040,304	3,141,572	3,049,411	3,045,641		5,337			4.250	5.271	MON	11,126	33,379	09/30/2025	02/25/2065	21,858	XXX
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-		1.A FM	4,405,165	4,565,097	4,418,923	4,413,111		7,947			4.250	5.329	MON	16,168	48,504	09/30/2025	02/25/2065	31,762	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

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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 %
62957J-AF-8	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A2		1.D FE	989,042	989,044	992,899	989,172		130			5.254	5.413	MON	4,330	12,991	09/24/2025	10/25/2060	14,447	XXX
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3		1.G FE	1,137,386	1,137,401	1,141,794	1,137,553		167			5.456	5.622	MON	5,171	15,514	09/24/2025	10/25/2060	16,616	XXX
63968M-UR-8	NEBRASKA INVESTMENT FINANCE AU NE NESSFH		1.A FE	365,000	365,000	334,198	365,000					2.600	2.600	MS	3,163	9,490	10/03/2019	09/01/2034	64,322	XXX
641279-B6-0	NEVADA HOUSING DIVISION NVSSFH	0	1.B FE	2,300,000	2,300,000	2,265,707	2,300,000					5.616	5.616	AO	32,292	131,680	08/21/2024	04/01/2054	2,364,584	XXX
641279-NS-9	NEVADA ST HSG DIV SF MTGE REVE NV NVSSFH	0	1.B FE	460,000	460,000	407,555	460,000					3.000	3.000	AO	3,450	13,800	07/10/2019	10/01/2039	51,242	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-VY-7	NEVADA ST HSG DIV SF MTGE REVE 641279VY7	0	1.B FE	1,500,000	1,500,000	1,503,405	1,500,000					5.902	5.902	AO	22,133	88,530	08/30/2023	10/01/2048	1,544,265	XXX
641279-XN-9	NEVADA HOUSING DIVISION NVSSFH	0	1.B FE	1,500,000	1,500,000	1,500,858	1,500,000					5.839	5.839	AO	21,896	87,585	02/16/2024	10/01/2049	1,543,793	XXX
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH		1.B FE	655,000	655,000	655,007	655,000					4.220	4.220	JJ	13,821	27,641	07/11/2014	07/01/2029	24,609	XXX
646108-G9-5	NEW JERSEY NJ NJSMFH 3.3 11/01/2034	CF	1.D FE	2,000,000	2,000,000	1,817,300	2,000,000					3.300	3.300	MN	11,000	66,000	12/04/2019	11/01/2034	367,921	XXX
646108-H2-9	NEW JERSEY NJ NJSMFH 3.6 11/01/2039	CF	1.D FE	4,645,000	4,645,000	3,962,789	4,645,000					3.600	3.600	MN	27,870	167,220	12/04/2019	11/01/2039	433,471	XXX
647201-FW-7	NEW MEXICO ST MTGE FIN AUTH NM NMSHSG 3	CF	1.B FE	700,000	700,000	635,922	700,000					3.600	3.600	JJ	12,600	25,200	04/11/2019	07/01/2044	78,750	XXX
647201-HA-3	NEW MEXICO ST MTGE FIN AUTH NM NMSHSG 3	0	1.B FE	1,045,000	1,045,000	937,647	1,045,000					3.250	3.250	JJ	16,981	33,963	07/10/2019	07/01/2044	117,401	XXX
647201-HB-1	NEW MEXICO ST MTGE FIN AUTH NM NMSHSG 3	CF	1.B FE	1,745,000	1,745,000	1,441,126	1,745,000					3.350	3.350	JJ	29,229	58,458	07/10/2019	07/01/2049	196,342	XXX
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN		1.B FM	2,634,936	2,607,335	2,625,411	2,634,102		(833)			5.733	5.180	MON	12,457	12,457	11/20/2025	05/25/2065	28,184	XXX
64966W-HK-6	NEW YORK N Y CITY HSG DEV CORP NYCHSG	0	1.C FE	1,948,002	2,100,000	2,090,974	1,949,924		1,922			4.800	5.300	FA	42,000	50,400	04/11/2025	02/01/2053	2,150,400	XXX
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH	CF	1.C FE	15,000,000	15,000,000	11,205,450	15,000,000					2.878	2.877	MN	71,950	431,700	10/14/2021	11/01/2041	11,706,174	XXX
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH		1.C FE	1,235,000	1,235,000	1,067,040	1,235,000					3.550	3.550	MN	7,307	43,843	04/05/2019	11/01/2044	124,302	XXX
64972E-GM-5	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH		1.C FE	2,000,000	2,000,000	1,726,100	2,000,000					3.720	3.720	MN	12,400	74,400	06/13/2019	11/01/2039	221,537	XXX
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP NY NYCMFH	0	1.C FE	9,015,000	9,015,000	8,188,956	9,015,000					3.000	3.000	MN	45,075	270,450	06/13/2019	11/01/2039	988,399	XXX
64987D-WS-9	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 3		1.C FE	440,000	440,000	410,573	440,000					3.700	3.700	MN	2,713	16,280	03/13/2019	11/01/2044	48,836	XXX
64987D-XM-1	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 3		1.C FE	560,000	560,000	522,547	560,000					3.700	3.700	MN	3,453	20,720	03/13/2019	11/01/2044	61,831	XXX
64987J-MN-8	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 2	M	1.C FE	3,755,000	3,755,000	2,854,138	3,755,000					2.400	2.400	MN	15,020	90,120	09/22/2021	11/01/2041	401,217	XXX
64987J-NR-8	NEW YORK ST MORTGAGE AGENCY NY NYSHSG 2	M	1.C FE	3,245,000	3,245,000	2,466,492	3,245,000					2.400	2.400	MN	12,980	77,880	09/22/2021	11/01/2041	354,229	XXX
64988Y-AC-1	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	CF	1.B FE	5,525,720	5,495,000	5,154,530	5,519,629		(1,097)			3.800	3.762	AO	52,203	208,810	12/13/2019	04/01/2045	407,458	XXX
64988Y-CA-3	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	M	1.B FE	4,000,000	4,000,000	3,402,720	4,000,000					2.600	2.600	AO	26,000	104,000	09/12/2019	10/01/2039	421,647	XXX
64988Y-CB-1	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	CF	1.B FE	11,000,000	11,000,000	8,811,880	11,000,000					2.850	2.850	AO	78,375	313,500	09/12/2019	10/01/2044	1,197,436	XXX
64988Y-CC-9	STATE OF NEW YORK MORTGAGE AGE NY NYSHSG	CF	1.B FE	12,730,000	12,730,000	9,569,014	12,730,000					2.950	2.950	AO	93,884	375,535	09/12/2019	10/01/2049	1,346,426	XXX
658207-3C-7	NC St Hsg Fin Agy Hmownrsp Rev NCSHSG 6	0	1.B FE	2,950,000	2,950,000	3,008,941	2,950,000					6.238	6.238	JJ	92,011	184,021	11/09/2023	01/01/2049	3,042,011	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 %
658207-5F-8	NORTH CAROLINA ST HSG FIN AGY N Y N	0	1.B FE	990,000	990,000	999,395	990,000					5.654	5.654	JJ	27,987	55,975	01/09/2024	07/01/2044	1,017,987	XXX
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY N Y N	0	1.B FE	3,710,000	3,710,000	3,697,163	3,710,000					5.754	5.754	JJ	106,737	213,473	01/09/2024	01/01/2050	3,816,737	XXX
658207-8T-5	NC HOUSING FIN 54B 1998 TRUST NCHOUS	0	1.B FE	2,000,000	2,000,000	2,008,820	2,000,000					5.901	5.901	JJ	59,010	121,298	06/04/2024	01/01/2055	2,059,010	XXX
658909-4F-0	NORTH DAKOTA ST HSG FIN AGY RE 6589094FO	0	1.B FE	1,165,000	1,165,000	1,169,788	1,165,000					5.421	5.421	JJ	31,577	63,155	07/19/2023	07/01/2038	1,196,577	XXX
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY RE ND NDSHSG	CF	1.B FE	1,725,000	1,725,000	1,582,964	1,725,000					3.350	3.350	JJ	28,894	57,788	05/22/2019	07/01/2042	184,275	XXX
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	0	1.A FE	6,363,021	6,375,946	6,364,769	6,415,054		28,367			6.319	6.598	MON	33,575	402,896	02/21/2023	01/25/2062		XXX
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A	0	1.A FE	764,350	765,178	763,725	770,447		3,325			6.724	6.967	MON	4,288	51,451	02/21/2023	01/25/2062		XXX
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	0	1.A FM	12,139,584	12,139,585	12,137,121	12,139,585					5.949	6.323	MON	60,179	722,149	04/21/2023	02/25/2063	117,442	XXX
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	0	1.A FM	3,360,076	3,361,280	3,362,006	3,361,280					6.487	6.867	MON	18,170	218,034	04/21/2023	02/25/2063	32,532	XXX
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	0	1.A FM	2,724,324	2,724,353	2,737,296	2,724,324					6.520	6.463	MON	14,802	177,628	07/21/2023	07/25/2063	34,630	XXX
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	0	1.A FM	7,005,523	7,005,603	7,040,996	7,005,523					6.874	6.819	MON	40,130	481,565	07/21/2023	07/25/2063	89,008	XXX
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y		1.A FM	9,204,164	9,204,257	9,326,333	9,204,164					6.447	6.633	MON	49,450	593,398	04/19/2024	02/25/2064		XXX
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y		1.A FM	1,840,834	1,840,858	1,864,678	1,840,834					6.700	6.894	MON	10,278	123,337	04/19/2024	02/25/2064		XXX
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y	0	1.B FM	2,393,073	2,393,082	2,414,124	2,398,040		3,990			6.230	6.269	MON	12,424	149,089	07/23/2024	06/25/2064	2,750	XXX
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y		1.A FM	9,530,878	9,530,916	9,638,120	9,530,916					6.243	6.082	MON	49,585	595,015	05/06/2024	03/25/2064		XXX
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y		1.A FM	1,176,660	1,176,660	1,188,848	1,176,660					6.446	6.416	MON	6,321	75,848	05/06/2024	03/25/2064		XXX
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	0	1.B FM	1,381,068	1,381,094	1,394,366	1,381,068					5.732	5.958	MON	6,597	79,164	10/31/2024	10/25/2064		XXX
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	0	1.B FM	1,968,056	1,968,059	1,988,155	1,970,841		2,756			5.885	5.943	MON	9,652	115,820	10/31/2024	10/25/2064		XXX
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16		1.C FM	2,871,870	2,871,878	2,868,216	2,871,878		8			5.210	5.722	MON	12,469	37,406	09/12/2025	08/25/2065	38,196	XXX
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2		1.C FE	1,719,383	1,719,394	1,716,282	1,719,394		12			5.092	5.372	MON	7,296	7,296	11/25/2025	09/25/2062	16,867	XXX
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3		1.F FE	1,473,762	1,473,767	1,471,105	1,473,938		177			5.193	5.477	MON	6,378	6,378	11/25/2025	09/25/2062	14,458	XXX
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2	0	1.B FM	1,504,041	1,504,056	1,520,808	1,504,056					5.863	5.938	MON	7,349	88,183	11/20/2024	11/25/2064		XXX
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2	0	1.B FM	2,932,882	2,932,908	2,955,286	2,938,665		5,525			6.015	6.120	MON	14,701	176,414	11/20/2024	11/25/2064		XXX
673913-AB-5	Onslow Bay Financial LLC	0	1.B FM	1,423,437	1,423,440	1,430,314	1,423,437		(3)			5.662	5.602	MON	6,716	80,595	12/05/2024	10/25/2064	13,383	XXX
673913-AC-3	Onslow Bay Financial LLC	0	1.B FM	2,135,160	2,135,160	2,147,587	2,135,160					5.865	5.803	MON	10,436	125,227	12/05/2024	10/25/2064	20,077	XXX
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y	0	1.A FM	2,808,682	2,808,716	2,820,052	2,808,716					6.719	6.726	MON	15,726	188,718	06/21/2023	06/25/2063	18,281	XXX
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	0	1.A FM	4,258,964	4,259,032	4,280,685	4,259,032					6.567	6.570	MON	23,308	279,691	06/21/2023	06/25/2063	27,772	XXX
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM	0	1.B FM	605,602	605,602	611,207	605,602					5.830	6.162	MON	588	35,307	08/15/2024	07/25/2064	909	XXX
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	0	1.A FM	1,560,102	1,560,105	1,572,012	1,560,102		(2)			5.570	5.774	MON	7,241	86,898	10/18/2024	10/25/2064		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 %
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	0	1.B FM	2,176,882	2,176,890	2,186,173	2,180,047		3,107			5.722	5.787	MON	10,380	124,562	10/18/2024	10/25/2064		XXX
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3		1.A FE	9,038,933	9,188,242	9,085,949	9,044,679		5,747			4.500	5.199	MON	34,456	103,368	09/30/2025	10/25/2055	73,432	XXX
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19		1.A FM	16,476,814	16,538,835	16,561,444	16,476,814					5.500	5.565	MON	75,803	227,409	09/30/2025	10/25/2055	132,288	XXX
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG 6	0	1.B FE	1,315,000	1,315,000	1,327,913	1,315,000					6.087	6.087	MS	26,681	80,044	11/30/2023	09/01/2053	1,355,022	XXX
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIA OH OHSHSG		1.B FE	490,000	490,000	443,925	490,000					3.000	3.000	MS	4,900	14,700	06/26/2019	09/01/2039	54,510	XXX
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIA OH OHSHSG	CF	1.B FE	745,000	745,000	652,516	745,000					3.250	3.250	MS	8,071	24,213	06/26/2019	09/01/2044	757,106	XXX
67756U-BC-1	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	5,410,000	5,410,000	5,333,990	5,410,000					4.650	4.650	MS	83,855	205,445	10/23/2024	09/01/2049	5,535,783	XXX
67756U-BD-9	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	0	1.B FE	4,965,000	4,965,000	4,965,546	4,965,000					4.700	4.700	MS	77,785	190,573	10/23/2024	09/01/2054	5,081,678	XXX
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FA OK OKSSFM		1.A FE	825,000	825,000	727,073	825,000					3.000	3.000	MS	8,250	24,750	07/23/2019	09/01/2039	86,662	XXX
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2	0	1.B FM	1,775,443	1,775,462	1,776,100	1,798,789		10,329			5.993	6.255	MON	8,867	106,403	09/08/2022	08/25/2057		XXX
70879Q-DV-2	PENNSYLVANIA HOUSING FINANCE A PA PASSFH	CF	1.B FE	8,000,000	8,000,000	6,748,960	8,000,000					3.350	3.350	AO	67,000	268,000	05/23/2019	10/01/2045	764,761	XXX
70879Q-UP-6	PENNSYLVANIA HOUSING FINANCE A PASSFH 6	CF	1.B FE	4,450,000	4,450,000	4,616,163	4,450,000					6.458	6.458	AO	71,845	287,381	10/25/2023	10/01/2043	4,593,691	XXX
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	0	1.B FE	11,000,000	11,000,000	11,119,350	11,000,000					5.150	5.150	AO	141,625	118,021	06/11/2025	10/01/2050	11,283,250	XXX
70879Q-V9-1	PENNSYLVANIA HSG FIN AGY MTGE PASSFH		1.B FE	1,000,000	1,000,000	1,019,069	1,000,000					5.200	5.200	AO	13,000	10,833	06/11/2025	04/01/2053	1,026,000	XXX
729916-AL-0	PMT LOAN TRUST PMTLT 2025-INV11 A11	0	1.A FE	3,348,759	3,333,000	3,323,544	3,348,199		(560)			5.500	5.377	MON	15,276	15,276	11/06/2025	11/25/2056		XXX
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29		1.B FE	3,949,219	3,947,985	3,960,785	3,948,888		(331)			5.500	5.454	MON	18,095	18,095	11/06/2025	11/25/2056		XXX
73015C-AA-1	PMT Loan Trust	0	1.A FM	6,288,664	6,256,404	6,359,247	6,286,365		(2,282)			6.000	5.855	MON	31,282	375,384	12/16/2024	12/25/2059		XXX
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y	0	1.A FM	7,029,989	7,020,117	7,114,453	7,020,117		(9,826)			6.000	6.030	MON	35,101	421,207	12/16/2024	12/25/2059		XXX
73015E-AK-5	PMT LOAN TRUST	0	1.A FM	6,092,209	6,000,000	6,108,360	6,089,895		(2,314)			6.000	5.859	MON	30,000	120,000	08/06/2025	07/25/2056		XXX
73015F-AK-2	PMT LOAN TRUST	0	1.A FM	1,991,423	2,000,000	2,039,110	1,991,423					6.000	6.078	MON	10,000	50,000	07/11/2025	06/25/2056		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	4,980,608	5,000,000	4,950,760	4,980,608					5.500	5.565	MON	22,917	68,750	09/05/2025	09/25/2055	43,901	XXX
74387A-AP-0	PROVIDENT FUNDING MORTAGE		1.A FM	16,455,709	16,435,165	16,498,719	16,454,899		(810)			5.500	5.510	MON	75,328	225,965	09/05/2025	09/25/2055	121,035	XXX
74388T-AJ-2	PROVIDENT FUNDING MORTAGE PFMT 2025-6 A9	0	1.A FE	4,292,194	4,300,000	4,282,207	4,292,194					5.500	5.545	MON	19,708		12/10/2025	12/25/2055		XXX
74938F-AS-7	Woodward Capital Management RCKT 2022-1	M	1.A FM	18,248,810	19,000,000	12,851,106	18,341,814		26,434			2.500	2.755	MON	39,583	475,000	01/10/2022	01/25/2052		XXX
74938F-AW-8	Woodward Capital Management RCKT 2022-1	0	1.A FM	4,553,632	4,683,150	3,872,745	4,569,085		2,691			2.500	2.805	MON	9,757	117,079	01/10/2022	01/25/2052		XXX
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	0	1.A FM	9,573,898	9,574,012	9,687,790	9,573,898					6.147	6.429	MON	49,043	588,514	05/16/2024	06/25/2044		XXX
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	0	1.A FM	1,467,778	1,467,793	1,484,943	1,467,778					6.298	6.584	MON	7,703	92,441	05/16/2024	06/25/2044		XXX
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17	0	1.A FM	3,257,791	3,399,619	2,812,389	3,271,458		3,467			2.500	2.983	MON	7,083	84,990	01/28/2022	01/25/2052		XXX
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19	0	1.A FM	3,938,231	3,989,976	3,454,090	3,943,303		1,053			3.000	3.145	MON	9,975	119,699	01/28/2022	01/25/2052		XXX
76221R-7B-3	RHODE ISLAND 76221R7B3	0	1.B FE	4,755,000	4,755,000	4,754,334	4,755,000					5.400	5.400	AO	64,193	256,770	07/20/2023	10/01/2038	4,883,385	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 %
76221R-8S-5	RHODE ISLAND RISHSG 6.385 10/01/38	0	1.B FE	6,030,000	6,030,000	6,343,801	6,030,000					6.385	6.385	AO	96,254	385,016	11/01/2023	10/01/2038	6,222,508	XXX
76221R-A9-4	RHODE ISLAND RI RISHSG 3 10/01/2039	CF	1.B FE	2,120,608	2,120,000	1,915,144	2,120,421		(31)			3.000	2.998	AO	15,900	63,600	09/18/2019	10/01/2039	239,031	XXX
76221S-CV-1	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	3,000,000	3,000,000	3,014,340	3,000,000					5.891	5.891	AO	44,183	176,730	06/11/2024	10/01/2044	3,088,365	XXX
76221S-FZ-9	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	4,360,000	4,360,000	4,201,034	4,360,000					5.317	5.317	AO	57,955	217,654	09/16/2024	10/01/2044	4,475,911	XXX
76221S-GA-3	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	3,100,000	3,100,000	2,948,596	3,100,000					5.367	5.367	AO	41,594	156,210	09/16/2024	04/01/2049	3,183,189	XXX
76221S-GM-7	RHODE ISLAND HOUSING AND MORTG RISHSG	0	1.B FE	10,780,000	10,780,000	10,596,740	10,780,000					4.550	4.550	AO	122,623	460,516	09/17/2024	10/01/2054	11,025,245	XXX
76221T-PC-7	RHODE ISLAND HOUSING AND MORTG RI RISHSG		1.C FE	135,000	135,000	102,864	135,000					3.032	3.032	AO	1,023	4,093	01/14/2021	10/01/2040	137,047	XXX
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG		1.A FE	11,539,411	11,539,411	11,557,770	11,539,411					5.624	5.867	MON	10,817	311,174	07/10/2025	06/25/2055		XXX
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG		1.A FE	3,550,588	3,550,588	3,556,233	3,550,588					5.724	5.968	MON	3,387	97,363	07/10/2025	06/25/2055		XXX
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y	M	1.A FM	6,829,824	6,868,462	6,913,107	6,829,824					6.000	6.345	MON	34,342	412,113	05/07/2024	06/25/2054		XXX
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y		1.A FM	1,372,617	1,390,432	1,409,117	1,372,617					6.000	6.565	MON	6,952	83,426	05/07/2024	06/25/2054		XXX
81743E-AU-5	Sequoia Mortgage Trust	0	1.A FM	4,681,102	4,728,385	4,791,925	4,683,667		2,565			6.000	6.314	MON	23,642	260,061	01/10/2025	01/25/2055		XXX
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	CF	1.A FM	288,700	322,739	274,542	313,457		733			2.325	2.855	MON	625	7,504	04/16/2014	04/25/2043	1,928	XXX
81749T-AG-7	SEQUOIA MORTGAGE TRUST	M	1.A FM	3,049,229	4,916,666	3,331,877	3,091,173		41,944			2.500	6.331	MON	10,243	71,701	05/15/2025	09/25/2054		XXX
81749Y-AH-4	SEQUOIA MORTAGE TRUST	CF	1.A FM	1,916,295	2,000,000	1,980,996	1,917,206		911			5.500	5.927	MON	9,167	55,000	06/10/2025	07/25/2055	11,343	XXX
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004		1.A FM	1,091,777	1,080,968	1,084,160	1,079,549		(412)			5.366	5.344	MON	4,836	58,419	04/01/2004	05/25/2034	10,147	XXX
880461-G5-1	TENNESSEE HSG DEV AGY TN TNSHSG 2.65 07/	CF	1.B FE	680,000	680,000	626,362	680,000					2.650	2.649	JJ	9,010	18,020	11/07/2019	07/01/2034	176,286	XXX
88046K-FR-2	TENNESSEE HSG DEV AGY RSDL FIN 88046KFR2	0	1.B FE	1,500,000	1,500,000	1,454,640	1,500,000					5.545	5.545	JJ	41,588	83,175	06/28/2023	07/01/2053	1,541,588	XXX
88046K-GT-7	TENNESSEE HSG DEV AGY RSDL FIN TNSHSG 5	0	1.B FE	2,500,000	2,500,000	2,612,025	2,500,000					5.200	5.200	JJ	65,000	130,000	10/05/2023	07/01/2043	2,565,000	XXX
88046K-KY-1	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	2,050,000	2,050,000	2,055,433	2,050,000					5.795	5.795	JJ	59,399	118,798	02/13/2024	07/01/2044	2,109,399	XXX
88046K-KZ-8	TENNESSEE HSG DEV AGY RSDL FIN N Y N	0	1.B FE	1,530,000	1,530,000	1,533,657	1,530,000					5.915	5.913	JJ	45,250	90,500	02/14/2024	07/01/2049	178,364	XXX
88046K-LA-2	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	1,496,520	1,500,000	1,497,914	1,496,719		43			5.965	5.981	JJ	44,738	89,475	10/28/2024	07/01/2054	1,544,738	XXX
88046K-NH-5	TENNESSEE HSG DEV AGY TNSHSG	0	1.B FE	1,570,000	1,570,000	1,570,626	1,570,000					5.982	5.982	JJ	46,959	95,483	05/14/2024	07/01/2054	1,616,959	XXX
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFA TX TXSHSG	CF	1.B FE	4,555,000	4,555,000	4,048,165	4,555,000					3.950	3.950	JJ	89,961	179,923	02/06/2019	01/01/2050	193,000	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	888,249	830,000	789,704	870,756		(2,966)			3.375	2.869	MS	9,338	28,013	08/26/2019	09/01/2039	91,831	XXX
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFA TX TXSSFH	CF	1.B FE	2,546,861	2,480,000	2,259,057	2,536,774		(1,718)			3.750	3.596	MS	31,000	93,000	07/17/2019	09/01/2049	355,215	XXX
89170U-AC-4	TOWD POINT MORTGAGE TRUST SERIES 25 CES4		1.D Z	3,599,936	3,600,000	3,613,392	3,601,240		1,304			5.464	5.931	MON	16,392	32,784	10/09/2025	10/25/2065	200,912	XXX
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y	0	1.C FM	3,929,263	4,034,337	4,012,685	3,956,678		26,442			4.593	5.959	MON	15,390	181,069	10/18/2024	10/27/2064		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

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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 %
92490E-AH-6	VERUS SECURITIZATION TRUST VERUS 2025-9		1.B FM	8,897,003	8,895,823	8,919,370	8,897,075		72			5.189	5.229	MON	38,467	59,614	11/13/2025	10/27/2070	136,276	XXX
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9		1.B FM	5,134,934	5,135,027	5,152,784	5,135,286		352			5.341	5.394	MON	22,855	45,710	10/03/2025	10/27/2070	78,408	XXX
924931-AG-3	Verus Securitization Trust		1.B FM	6,547,595	6,518,060	6,549,053	6,547,686		91			5.535	5.401	MON	30,065	90,194	09/12/2025	08/25/2070	13,304	XXX
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	0	1.A FM	7,313,573	7,313,623	7,308,284	7,313,623					6.599	6.691	MON	40,219	482,626	03/14/2023	03/25/2068	89,329	XXX
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	0	1.A FM	1,031,422	1,031,430	1,031,223	1,031,430					5.930	5.908	MON	5,097	61,164	04/14/2023	03/25/2068	12,671	XXX
92539G-AC-5	Verus Securitization Trust 3 A3 Y	0	1.B FM	130,176	128,967	128,999	130,086		(71)			6.743	6.139	MON	725	8,696	10/03/2024	03/25/2068		XXX
92539T-AA-1	Verus Securitization Trust 4 A1 Y	0	1.A FM	2,502,101	2,502,141	2,502,857	2,502,101					5.811	5.740	MON	12,117	145,399	05/15/2023	05/25/2068	18,407	XXX
92539T-AB-9	Verus Securitization Trust 4 A2 Y	0	1.A FM	4,113,644	4,113,679	4,113,840	4,113,644					6.116	6.046	MON	20,966	251,593	05/15/2023	05/25/2068	30,097	XXX
92540R-AE-4	Verus Securitization Trust	0	1.B FM	5,314,821	5,314,892	5,350,624	5,314,892		58			5.894	6.126	MON	26,105	313,260	12/05/2024	11/25/2069	11,851	XXX
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT VASHSG 6	0	1.A FE	2,750,000	2,750,000	2,771,670	2,750,000					6.175	6.175	JJ	84,906	169,813	11/29/2023	01/01/2054	2,834,906	XXX
92812U-5G-9	VIRGINIA ST HSG DEV AUTH VASHSG	0	1.A FE	4,300,000	4,300,000	4,230,727	4,300,000					5.567	5.567	AO	59,845	239,381	03/11/2024	10/01/2049	4,419,691	XXX
92812U-7L-6	VIRGINIA ST HSG DEV AUTH VASHSG	0	1.A FE	8,250,000	8,250,000	8,261,550	8,250,000					5.950	5.950	AO	122,719	490,875	05/08/2024	10/01/2054	8,495,438	XXX
92812U-X2-9	VIRGINIA ST HSG DEV AUTH CMWLT 92812UX29	0	1.A FE	5,000,000	5,000,000	5,192,800	5,000,000					6.241	6.241	MN	52,008	312,050	10/05/2023	11/01/2038	5,156,025	XXX
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT 92812UX45	0	1.A FE	5,000,000	5,000,000	5,130,400	5,000,000					6.514	6.514	MN	54,283	325,700	10/05/2023	11/01/2048	5,162,850	XXX
92812V-CD-6	VASHSG VA VASHSG 4.67 11/01/2044		1.B FE	2,146,053	2,100,000	1,932,420	2,100,000					4.666	4.666	MN	16,331	97,986	09/25/2018	11/01/2044	2,148,993	XXX
92812V-VB-9	VASHSG VASHSG 3.6 09/01/2039	CF	1.B FE	2,605,000	2,605,000	2,569,546	2,605,000					3.600	3.599	MS	31,260	93,780	02/27/2019	09/01/2039	286,964	XXX
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	0	1.A FE	3,379,718	3,371,448	3,412,432	3,378,738		(787)			6.676	6.432	MON	18,756	225,078	11/19/2024	05/25/2054	2,045	XXX
92841Y-AA-3	Vista Point Securitization Tru CES2 A1 Y	0	1.A FE	1,120,151	1,133,254	1,132,851	1,122,740		2,250			5.252	5.758	MON	4,960	59,518	11/19/2024	10/25/2054		XXX
93978U-BC-9	WASHINGTON STATE HOUSING FINAN WASHSG	0	1.A FE	8,720,000	8,720,000	8,802,055	8,720,000					4.550	4.550	JD	33,063	409,985	10/29/2024	12/01/2044	8,918,380	XXX
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004		1.A FM	2,807,174	3,211,029	3,208,184	3,175,453		3,294			4.900	5.271	MON	13,112	150,684	08/27/2004	09/25/2034	44,354	XXX
98322Q-UE-5	WYOMING COMMUNITY DEVELOPMENT WY WYSHSG	0	1.B FE	1,000,000	1,000,000	866,610	1,000,000					2.650	2.650	JD	2,208	26,500	09/06/2019	12/01/2039	106,869	XXX
98322Q-UF-2	WYOMING COMMUNITY DEVELOPMENT WY WYSHSG	CF	1.B FE	5,000,000	5,000,000	4,020,400	5,000,000					2.875	2.875	JD	11,979	143,750	09/06/2019	12/01/2044	364,180	XXX
1059999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS(Unaffiliated)			1,424,050,445	1,450,752,692	1,408,667,143	1,429,781,329		782,079			XXX	XXX	XXX	10,420,894	54,127,843	XXX	XXX	582,694,890	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)																				
04002D-AC-5	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-		1.A FE	11,750,000	11,750,000	11,749,941	11,750,000					5.484	5.547	MON	23,271		12/05/2025	06/18/2043		XXX
04002D-AE-1	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-		1.D FE	5,750,000	5,750,000	5,749,966	5,750,000					5.734	5.800	MON	11,907		12/05/2025	06/18/2043		XXX
05612T-AC-9	BX Trust VLT4 B N Y	0	1.A FM	1,995,000	2,000,000	1,997,514	1,996,391		760			5.691	5.945	MON	5,375	125,790	05/31/2024	07/15/2029	2,012,522	XXX
05612T-AG-0	BX Trust VLT4 D N Y	0	1.A FM	3,990,000	4,000,000	3,991,308	3,992,801		1,501			6.190	6.457	MON	11,693	271,820	05/31/2024	07/15/2029	4,026,763	XXX
06054M-AJ-2	Banc of America Commercial Mor BACM 2016		1.A FM	6,179,573	6,000,000	5,922,102	6,000,066		(26,375)			3.790	3.361	MON	18,950	227,400	05/20/2016	07/15/2049	63,598	XXX
065404-BC-8	Bank BANK 2018-BN10 AS		1.A FM	9,269,046	9,000,000	8,797,059	9,077,263		(43,135)			3.898	3.399	MON	29,235	350,820	01/26/2018	02/15/2061		XXX
08162P-AZ-4	BENCHMARK Mortgage Trust BMARK 2018-B1 A		1.A FM	5,355,828	5,200,000	5,067,540	5,228,568		(17,674)			3.878	3.533	MON	16,805	201,656	01/19/2018	01/15/2051	53,290	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 %
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A		1.A FM	17,182,927	17,225,992	17,311,329	17,192,578		6,656			5.876	6.151	MON	47,800	1,118,278	07/23/2024	08/15/2039	18,518,632	XXX
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	0	1.A FM	26,288,011	26,353,895	26,549,784	26,302,782		10,098			6.340	6.613	MON	78,902	1,830,937	07/23/2024	08/15/2039	28,342,388	XXX
12531W-BG-6	CFCRE Commercial Mortgage Trus CFCRE 201		1.A FM	851,694	826,895	818,626	826,895		(2,699)			4.700	4.264	MON	3,239	38,864	01/22/2016	01/10/2048	66,305	XXX
12594P-AZ-4	Credit Suisse Mortgage Trust CSMC 2016-N		1.A FM	6,604,334	6,412,000	6,299,873	6,425,165		(26,500)			4.049	3.642	MON	21,636	259,628	12/14/2016	12/15/2049	66,780	XXX
12594P-BA-8	Credit Suisse Mortgage Trust CSMC 2016-N	0	1.A FM	26,689,179	25,912,000	24,910,994	25,965,469		(109,026)			4.251	3.835	MON	91,785	1,101,415	12/14/2016	12/15/2049	268,128	XXX
12595J-AU-8	CSAIL Commercial Mortgage Trus CSAIL 201		1.A FM	9,269,964	9,000,000	8,130,384	9,045,251		(29,884)			3.892	3.556	MON	29,187	350,244	11/17/2017	11/15/2027	91,745	XXX
12636M-AJ-7	CSAIL Commercial Mortgage Trus CSAIL 201		1.A FM	4,502,461	4,500,000	4,457,849	4,494,182		(1,156)			3.346	3.335	MON	12,549	150,588	11/28/2016	01/15/2049	50,168	XXX
12652D-AN-7	CSAIL Commercial Mortgage Trus CSAIL 201		1.A FM	7,209,944	7,000,000	6,737,262	7,035,130		(23,265)			3.945	3.609	MON	23,010	276,115	11/17/2017	11/15/2027	71,360	XXX
17325D-AF-0	Citigroup Commercial Mortgage CGCMT 2016	0	1.A FM	2,469,238	2,500,000	2,364,148	2,495,071		3,952			3.396	3.587	MON	7,075	84,900	12/02/2016	10/10/2049	26,178	XXX
26860X-AU-5	ELM Trust 2024 ELM 2024-ELM A10		1.A FE	380,000	380,000	381,995	380,000					5.994	6.082	MON	1,837	22,349	05/21/2024	06/10/2039		XXX
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A	0	1.A FE	3,725,299	3,868,870	3,861,794	3,839,112		36,680			4.250	6.298	MON	13,702	164,427	04/20/2023	07/17/2038	27,829	XXX
33768E-AC-6	Firstkey Homes Trust FKH 2022-SFR3 B	0	1.D FE	6,527,157	6,875,000	6,858,844	6,805,215		98,044			4.500	6.101	MON	25,781	309,375	05/11/2023	07/17/2038		XXX
33768N-AC-6	Firstkey Homes Trust FKH 2022-SFR1 B	0	1.D FE	1,583,656	1,700,000	1,695,439	1,649,502		31,604			4.493	6.693	MON	6,365	76,381	10/31/2023	05/19/2039	1,700,000	XXX
33768N-AE-2	Firstkey Homes Trust	0	1.F FE	499,993	500,000	498,636	499,268		(207)			4.642	4.641	MON	1,934	23,210	04/05/2022	05/17/2027		XXX
43730N-AA-4	Home Partners of America Trust HPA 2022-	0	1.A FE	131,930	140,767	140,097	137,647		2,050			3.930	7.148	MON	461	5,532	03/06/2023	04/17/2039	3,793	XXX
43730N-AE-6	Home Partners of America Trust	0	1.F FE	3,777,795	3,815,401	3,796,362	3,794,809		7,956			4.480	4.789	MON	14,244	170,930	03/25/2022	04/17/2039		XXX
43730X-AB-0	Home Partners of America Trust	0	1.B FE	4,941,491	4,941,717	4,654,801	4,941,491					2.649	2.630	MON	10,909	130,906	12/16/2021	01/17/2041	64,927	XXX
43730X-AC-8	Home Partners of America Trust	0	1.E FE	3,632,112	3,638,900	3,434,598	3,634,941		1,104			2.799	2.848	MON	8,488	101,853	05/30/2023	01/17/2041	47,954	XXX
46590R-AJ-8	JP Morgan Chase Commercial Mor JPMCC 201		1.A FM	3,204,170	3,250,000	3,170,343	3,241,808		5,738			3.144	3.351	MON	8,515	102,180	01/06/2017	08/15/2049	34,102	XXX
46647T-AY-4	JP Morgan Chase Commercial Mor JPMCC 201		1.A FM	9,784,981	9,500,000	9,121,235	9,527,908		(38,287)			4.077	3.677	MON	32,279	387,353	03/07/2017	03/15/2050	99,332	XXX
50184B-AC-2	Ladder Capital Commercial Mort LCCM 2013	CF	1.A FM	9,211,393	9,000,000	8,470,350	9,033,518		(21,095)			3.985	3.755	MON	29,888	358,659	03/08/2013	02/15/2036	71,896	XXX
50184B-AJ-7	Ladder Capital Commercial Mort LCCM 2013	0	3.C FM	307,497	300,000	270,827	301,101		(710)			4.336	4.107	MON	1,084	13,008	03/08/2013	02/15/2036	2,397	XXX
50230A-AC-8	LRECS 2025-CRE1 LRECS 2025-CRE1 AS		1.A FE	11,000,000	11,000,000	11,019,822	11,000,000					5.522	5.687	MON	36,958		11/21/2025	08/19/2043		XXX
50230A-AE-4	LRECS 2025-CRE1 LRECS 2025-CRE1 B		1.D FE	3,300,000	3,300,000	3,299,964	3,300,000					5.772	5.937	MON	11,592		11/21/2025	08/19/2043		XXX
61690A-AH-7	Morgan Stanley BAML Trust MSBAM 2015-C27	0	1.A FM	1,550,039	1,500,000	1,477,500	1,500,000		(4,310)			4.379	3.019	MON	5,454	67,789	03/28/2018	12/15/2047	19,508	XXX
61765D-AX-6	Morgan Stanley Capital I Trust MSC 2015-		1.A FM	621,341	686,269	660,541	625,303		190			4.028	5.614	MON	2,373	28,417	12/07/2022	05/15/2048	6,636	XXX
74332Y-AA-7	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	0	1.A FE	8,538,999	9,092,354	9,087,717	8,845,423		144,189			4.451	8.023	MON	33,725	404,701	11/13/2023	06/17/2039	9,581,280	XXX
74332Y-AC-3	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	0	1.C FE	3,975,126	4,000,000	4,005,612	3,991,835		5,243			4.896	5.094	MON	7,616	195,840	06/10/2022	06/17/2039		XXX
74332Y-AE-9	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	0	1.E FE	993,781	1,000,000	999,209	997,948		1,313			5.192	5.397	MON	2,019	51,920	06/10/2022	06/17/2039		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 %
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	2,297,037	2,300,000	2,302,841	2,297,415		377			5.256	5.248	MON	10,074	20,148	09/29/2025	06/25/2040	774,590	XXX
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	CF	1.A	992,860	992,860	795,638	992,860					2.587	2.580	MON	2,212	26,042	01/26/2022	03/01/2041	5,537	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
895975-AB-6	Tricon Residential SFR4 B Y Y	0	1.D FE	1,835,150	1,900,000	1,885,324	1,843,726		7,165			4.650	5.494	MON	7,363	88,350	10/30/2024	11/17/2029		XXX
89616Q-AC-5	Tricon Residential	0	1.F FE	1,999,963	2,000,000	1,985,424	1,997,094		(1,027)			4.303	4.286	MON	7,172	86,060	03/23/2022	04/17/2039		XXX
89616Q-AD-3	Tricon Residential	0	2.A FE	999,999	1,000,000	994,307	998,404		(570)			4.750	4.735	MON	3,958	47,500	03/23/2022	04/17/2039		XXX
89616W-AB-4	Tricon Residential TCN 2023-SFR1 B	0	1.C FE	1,681,763	1,750,000	1,754,470	1,711,036		12,369			5.100	6.023	MON	7,438	89,250	06/27/2023	07/17/2040	12,610	XXX
91831U-AD-9	VNO Mortgage Trust VNDO 2016-350P B	0	1.A FM	4,039,168	3,943,000	3,916,594	3,952,266		(12,768)			3.903	3.589	MON	12,823	156,018	12/14/2016	01/10/2035	39,365	XXX
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina		2.B FE	15,799,049	15,878,441	15,825,407	15,808,397		9,348				6.095	N/A	54,793	390,754	07/21/2025	12/31/2028	15,931,890	XXX
929342-AB-9	WMRK Commercial Mortgage Trust WMRK 2022	0	1.A FM	19,099,685	19,244,378	19,293,297	19,194,232		44,772			7.186	7.700	MON	65,305	1,502,079	10/27/2022	11/15/2035		XXX
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 2024-1	0	1.G FE	8,506,091	8,679,685	8,510,257	8,515,047		7,557			4.221	4.419	MON	29,543	359,449	09/19/2024	03/01/2050		XXX
95001F-AZ-8	Wells Fargo Commercial Mortgag WFCM 2017		1.A FM	1,155,812	1,121,000	1,106,342	1,124,746		(4,660)			3.844	3.428	MON	3,591	43,091	06/29/2017	01/15/2060	12,293	XXX
95001G-AK-9	Wells Fargo Commercial Mortgag WFCM 2017	0	1.A FM	4,892,448	4,750,000	4,537,390	4,781,616		(18,825)			3.851	3.444	MON	15,244	182,923	12/12/2017	12/15/2050	48,963	XXX
95001L-AY-8	Wells Fargo Commercial Mortgag WFCM 2018	0	1.A FM	2,574,985	2,500,000	2,402,050	2,516,669		(8,864)			4.253	3.890	MON	8,860	106,325	03/12/2018	03/15/2051	26,026	XXX
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL AMISTAD WHSE 1 S		2.A FE	63,798,000	65,100,000	65,122,655	64,063,291		125,920			7.723	8.131	MJSD	237,424	5,761,866	12/27/2023	12/27/2031	65,270,412	XXX
1079999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)			358,452,475	358,820,699	354,170,986	357,157,746		173,549			XXX	XXX	XXX	1,178,301	18,003,253	XXX	XXX	149,536,783	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)																				
00028A-AC-9	A10 SECURITIZATION A10..25-FL6 A10 2025-F		1.A FE	1,995,000	2,000,000	1,995,860	1,995,048		48			5.637	5.812	MON	5,324	6,577	11/06/2025	05/15/2042		XXX
000823-AW-4	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1		1.A FE	8,000,000	8,000,000	8,014,272	8,000,000					5.734	6.264	JAJO	93,025	600,700	08/02/2024	07/20/2037		XXX
000823-AY-0	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1	0	1.C FE	10,000,000	10,000,000	10,012,280	10,000,000					5.834	5.906	JAJO	118,309	762,653	08/02/2024	07/20/2037		XXX
000823-BA-1	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1	0	1.F FE	14,000,000	14,000,000	13,969,004	14,000,000					6.257	6.151	JAJO	177,639	1,141,914	08/02/2024	07/20/2037		XXX
00112H-AC-1	ACREC LLC FL3 AS Y Y		1.A FE	2,992,500	3,000,000	2,971,860	2,992,500					5.374	5.707	MON	6,270	159,474	01/10/2025	08/18/2042		XXX
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2		1.A FE	8,000,000	8,000,000	8,023,112	8,000,000					5.557	5.574	JAJO	90,153	211,589	04/10/2025	07/20/2038		XXX
00121P-AE-8	AGL CLO LTD AGL..25-41 AGL..25-41A-B		1.C FE	23,000,000	23,000,000	23,112,677	23,000,000					5.734	5.725	JAJO	267,448	623,460	04/10/2025	07/20/2038		XXX
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C		1.F FE	15,000,000	15,000,000	15,071,100	15,000,000					5.984	5.937	JAJO	182,027	423,063	04/10/2025	07/20/2038		XXX
00121X-AE-1	AGL CLO LTD AGL..25-39 AGL..25-39A-B		1.C FE	5,000,000	5,000,000	5,009,530	5,000,000					5.384	5.417	JAJO	54,592	153,783	02/28/2025	04/20/2038		XXX
00121X-AG-6	AGL CLO LTD AGL..25-39 AGL ..25-39A-C		1.F FE	8,000,000	8,000,000	8,002,696	8,000,000					5.507	5.541	JAJO	89,341	252,452	02/28/2025	04/20/2038		XXX
00216A-AC-1	A10 PERMANENT ASSET FINANCING		2.B FE	4,468,038	6,000,000	4,987,158	4,468,038			268,494		6.240	17.521	MON	16,640	374,400	06/15/2017	06/15/2051		XXX
00791Y-AG-3	AGL		1.F FE	3,250,000	3,250,000	3,259,646	3,250,000					5.495	5.515	MJSD	4,960	96,325	05/28/2025	07/22/2038		XXX
039945-AC-4	ARES DIRECT LENDING CLO LLC AR ARESDL..24		1.C FE	3,000,000	3,000,000	3,002,892	3,000,000					5.707	5.954	JAJO	34,720	176,049	10/20/2025	01/20/2037		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 %
039960-AA-7	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.A FE	3,700,000	3,700,000	3,703,019	3,700,000					5.344	5.375	JAJO	42,289		09/11/2025	10/16/2037		XXX
039960-AC-3	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.A FE	1,100,000	1,100,000	1,101,359	1,100,000					5.544	5.578	JAJO	13,043		09/11/2025	10/16/2037		XXX
039960-AE-9	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.C FE	1,600,000	1,600,000	1,601,301	1,600,000					5.694	5.730	JAJO	19,485		09/11/2025	10/16/2037		XXX
039960-AG-4	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.F FE	2,000,000	2,000,000	1,994,456	2,000,000					6.094	6.044	JAJO	26,067		09/11/2025	10/16/2037		XXX
039973-AC-6	ARES DIRECT LENDING CLO LLC AR ARESDL 20		1.A FE	4,000,000	4,000,000	4,004,888	4,000,000					5.423	5.477	JAJO	17,473		10/29/2025	01/20/2038		XXX
039973-AE-2	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.C FE	15,000,000	15,000,000	15,013,260	15,000,000					5.623	5.660	JAJO	67,942		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	6,247,092	6,500,000	6,402,929	6,247,092					5.898	6.405	MON	17,039	383,370	12/17/2015	09/15/2049		XXX
04682A-AC-8	A10 SECURITIZATION LLC A10..15-		5.B FE	4,603,620	5,000,000	4,797,845	4,603,620			178,245		8.750	9.995	MON	19,444	437,500	12/17/2015	09/15/2049		XXX
04682A-AJ-3	A10 SECURITIZATION LLC A10..15-		2.A FE	1,836,622	2,000,000	1,907,860	1,836,622					4.814	7.704	MON	4,279	96,280	11/21/2016	09/15/2049		XXX
04682A-AL-8	A10 SECURITIZATION LLC A10..15-		5.B FE	2,638,590	3,000,000	2,755,737	2,638,590			94,980		7.757	10.861	MON	10,343	232,710	11/21/2016	09/15/2049		XXX
05555M-AC-3	BDS Ltd FL13 AS Y Y		1.A FE	2,294,250	2,300,000	2,294,002	2,294,250					5.721	6.382	MON	4,752	146,604	09/05/2024	09/19/2039		XXX
05555M-AE-9	BDS Ltd FL13 B Y Y		1.D FE	1,596,000	1,600,000	1,596,266	1,596,863		602			5.972	6.252	MON	3,513	106,065	09/05/2024	09/19/2039		XXX
05556E-AC-0	BDS..25-FL14 BDS..25-FL15-AS		1.A FE	12,100,000	12,100,000	12,109,983	12,100,000					5.379	5.529	MON	23,504	221,269	08/14/2025	03/19/2043		XXX
05556E-AE-6	BDS LTD BDS..25-FL15 BDS..25-FL15-B		1.D FE	12,850,000	12,850,000	12,865,831	12,850,000					5.631	5.844	MON	26,130	245,065	08/14/2025	03/19/2043		XXX
05556E-AG-1	BDS LTD BDS..25-FL15 BDS..25-FL15-C		1.G FE	6,500,000	6,500,000	6,507,963	6,500,000					5.881	6.100	MON	13,804	129,063	08/14/2025	03/19/2043		XXX
05556F-AC-7	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A		1.C FE	3,000,000	3,000,000	3,002,265	3,000,000					5.584	5.617	JAJO	33,972	106,522	02/28/2025	04/20/2037		XXX
05556F-AE-3	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A		1.F FE	5,000,000	5,000,000	4,984,755	5,000,000					5.857	5.894	JAJO	59,387	186,411	02/28/2025	04/20/2037		XXX
05556X-AE-4	BDS LTD BDS..25-FL16 BDS2025-FL16 B		1.D FE	7,500,000	7,500,000	7,499,955	7,500,000					5.581	5.810	MON	15,115	17,884	11/20/2025	07/19/2043		XXX
05556X-AG-9	BDS LTD BDS..25-FL16 BDS 2025-FL16 C		1.G FE	5,900,000	5,900,000	5,899,959	5,900,000					5.831	6.067	MON	12,423	14,683	11/20/2025	07/19/2043		XXX
05613R-AC-2	BSPRT Issuer Ltd. FL11 AS Y Y		1.A FE	2,094,748	2,100,000	2,100,313	2,094,748					5.845	6.213	MON	5,796	134,992	09/16/2024	09/15/2057		XXX
05613R-AE-8	BSPRT Issuer Ltd. FL11 B Y Y		1.D FE	1,994,934	2,000,000	2,009,868	1,995,718		784			6.044	6.304	MON	5,708	132,588	09/16/2024	09/15/2057		XXX
05613R-AG-3	BSPRT Issuer Ltd. BSPRT 2024-FL11 C	0	1.G FE	3,416,403	3,425,000	3,451,537	3,417,314		550			6.394	6.666	MON	10,342	239,170	09/16/2024	07/15/2039		XXX
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-		1.A FE	4,987,500	5,000,000	5,012,225	4,987,500					5.678	5.985	MON	13,406	170,782	05/14/2025	12/15/2042		XXX
05619B-AC-1	BSPRT ISSUER LTD BSPRT 2025-FL12 AS		1.A FE	2,892,750	2,900,000	2,897,013	2,892,750					5.384	5.650	MON	6,505	28,650	09/24/2025	01/17/2043		XXX
05619B-AE-7	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202		1.D FE	8,927,625	8,950,000	8,969,833	8,927,501		(125)			5.684	5.946	MON	21,195	93,118	09/24/2025	01/17/2043		XXX
05619B-AG-2	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202		1.G FE	2,344,125	2,350,000	2,355,064	2,344,073		(52)			5.933	6.202	MON	5,809	25,474	09/24/2025	01/17/2043		XXX
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	0	1.C PL	5,203,200	5,203,200	5,203,200	5,203,200					6.484	6.536	JAJO	68,417	300,776	04/21/2025	06/28/2033		XXX
072917-AE-7	BCRED MML CLO 2021-1 LLC BXCMM 2022-1A B		1.C FE	1,000,000	1,000,000	1,001,482	1,000,000					5.870	5.838	JAJO	11,903	64,481	02/10/2022	04/20/2035		XXX
072917-AG-2	BCRED MML CLO 2021-1 LLC BXCMM 2022-1A C	0	1.F FE	2,000,000	2,000,000	1,997,678	2,000,000					6.634	6.599	JAJO	26,906	144,129	02/10/2022	04/20/2035		XXX
072921-AC-3	BDS..25-FL14 BDS..25-FL14-AS		1.A FE	2,493,750	2,500,000	2,496,465	2,493,750					5.322	5.592	MON	3,695	113,945	02/21/2025	10/21/2042		XXX
09262E-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2		1.A FE	251,676,917	251,676,917	251,475,576	251,676,917					5.503	6.231	JAJO	2,538,960	15,016,232	05/16/2024	05/01/2035		XXX
09262E-AD-5	BLACKROCK DLF IX		1.B FE	77,912,100	77,912,100	77,826,397	77,912,100					5.753	5.113	JAJO	821,700	4,846,089	06/22/2022	05/20/2035		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 %
09262E-AF-0	BLACKROCK DLF IX		1.E FE	32,970,725	32,970,725	33,277,353	32,970,725					6.104	5.630	JAJO	368,987	2,217,904	02/28/2022	05/20/2035		XXX
09262E-AH-6	BLACKROCK DLF IX		1.F FE	29,970,611	29,970,611	30,908,691	29,970,611					7.253	6.660	JAJO	398,504	2,319,958	12/23/2021	05/20/2035		XXX
09262E-AK-9	BLACKROCK DLF IX		2.B FE	38,956,086	38,956,086	38,917,130	38,956,086					7.753	7.191	JAJO	553,690	3,212,990	12/03/2021	05/20/2035		XXX
09262E-AM-5	BLACKROCK DLF IX		3.B FE	49,241,260	49,241,260	43,283,067	49,241,260					8.253	7.725	JAJO	745,012	4,310,908	11/19/2021	05/20/2035		XXX
09262E-AP-8	BLACKROCK DLF IX		4.B FE	31,021,672	31,021,672	26,691,046	31,021,672					3.000	3.011	JAJO	170,619	473,080	03/31/2022	05/20/2035		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		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		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		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		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		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		XXX
14310Q-AN-8	Carlyle Direct Lending CLO LLC 1A A11A Y		1.A FE	23,500,000	23,500,000	23,540,773	23,500,000					5.705	5.897	JAJO	290,456	1,473,346	05/30/2024	07/15/2036		XXX
14310Q-AS-7	Carlyle Direct Lending CLO LLC 1A A2RR Y		1.C FE	2,250,000	2,250,000	2,253,899	2,250,000					6.032	6.191	JAJO	29,404	149,049	05/30/2024	07/15/2036		XXX
14310Q-AU-2	Carlyle Direct Lending CLO LLC 1A BR Y Y		1.F FE	2,000,000	2,000,000	1,997,356	2,000,000					6.655	6.499	JAJO	28,836	144,655	05/30/2024	07/15/2036		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		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		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		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		XXX
15672Q-AE-7	Cerberus CERB 2022-1A C		1.G FE	7,000,000	7,000,000	6,998,348	7,000,000					7.044	7.005	JAJO	106,828	534,685	04/01/2022	04/15/2034		XXX
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB.25-1		1.A FE	4,000,000	4,000,000	4,012,008	4,000,000					5.532	5.569	JAJO	47,941	61,002	06/10/2025	07/15/2037		XXX
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB.25-1		1.C FE	3,000,000	3,000,000	3,004,080	3,000,000					5.855	5.897	JAJO	38,055	48,051	06/10/2025	07/15/2037		XXX
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB.25-1		1.G FE	4,000,000	4,000,000	4,012,168	4,000,000					6.505	6.557	JAJO	56,373	70,713	06/10/2025	07/15/2037		XXX
15674D-AA-2	Cerberus CERB 2023-5A A	0	1.A FE	23,000,000	23,000,000	23,052,141	23,000,000					6.255	6.293	JAJO	311,685	1,570,255	01/01/2024	01/15/2036		XXX
15674D-AC-8	Cerberus CERB 2023-5A B		1.C FE	4,000,000	4,000,000	4,017,756	4,000,000					7.105	7.156	JAJO	61,573	307,560	01/01/2024	01/15/2036		XXX
15675A-AA-7	Cerberus CERB 2023-1A A	0	1.A FE	15,250,000	15,250,000	15,250,427	15,250,000					6.305	6.245	JAJO	208,313	1,048,878	02/24/2023	03/22/2035		XXX
15675B-AA-5	Cerberus SERIES 2024-2A CLASS A 144A		1.A FE	7,500,000	7,500,000	7,519,268	7,500,000					5.744	5.927	JAJO	93,422	474,011	04/12/2024	07/15/2036		XXX
15675B-AB-3	Cerberus SERIES 2024-2A CLASS A 144A		1.C FE	1,600,000	1,600,000	1,603,616	1,600,000					6.205	6.333	JAJO	21,509	108,424	04/12/2024	07/15/2036		XXX
15675B-AC-1	Cerberus SERIES 24 2A CLASS C 144A		1.G FE	2,000,000	2,000,000	1,999,050	2,000,000					6.932	6.932	JAJO	30,037	150,743	04/12/2024	07/15/2036		XXX
15675F-AA-6	Cerberus 1A A Y Y	0	1.A FE	36,250,000	36,250,000	36,332,650	36,250,000					5.805	6.121	JAJO	455,898	2,309,468	02/21/2024	04/15/2036		XXX
15675F-AC-2	Cerberus 1A A Y Y		1.C FE	5,500,000	5,500,000	5,513,811	5,500,000					6.305	6.554	JAJO	75,129	378,284	02/21/2024	04/15/2036		XXX
15675F-AE-8	Cerberus 1A C Y Y		1.G FE	5,550,000	5,550,000	5,548,701	5,550,000					7.055	7.004	JAJO	84,831	423,926	02/21/2024	04/15/2036		XXX
15675J-AE-0	Cerberus 4A C Y Y		1.G FE	4,200,000	4,200,000	4,216,771	4,200,000					6.205	6.141	JAJO	56,461	282,324	09/26/2024	10/15/2036		XXX
15675J-AG-5	Cerberus 4A D Y Y		2.C FE	2,000,000	2,000,000	2,009,502	2,000,000					7.755	7.716	JAJO	33,603	165,698	09/26/2024	10/15/2036		XXX
15675M-AC-7	CERBERUS LOAN FUNDING 52 LLC C CERB.25-3		1.C FE	4,000,000	4,000,000	4,003,928	4,000,000					5.705	5.744	JAJO	68,472		08/26/2025	10/15/2037		XXX
15675M-AE-3	CERBERUS ONSHORE CLO LLC CERB.. CERB.25-3		1.G FE	1,450,000	1,450,000	1,455,767	1,450,000					6.105	6.149	JAJO	26,529		08/26/2025	10/15/2037		XXX
15675Q-AE-4	CERBERUS LOAN FUNDING 51 LLC C CERB.25-2		1.G FE	7,900,000	7,900,000	7,931,015	7,900,000					6.232	6.197	JAJO	198,911		07/23/2025	10/15/2037		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 %
156945-AC-1	Cerberus 3A B Y Y		1.C FE	5,000,000	5,000,000	5,006,695	5,000,000					5.832	6.035	JAJO	63,176	321,082	05/23/2024	07/15/2036		XXX
156945-AE-7	Cerberus 3A C Y Y		1.G FE	4,000,000	4,000,000	4,017,660	4,000,000					6.455	6.395	JAJO	55,939	281,199	05/23/2024	07/15/2036		XXX
156945-AG-2	Cerberus 3A D Y Y		2.C FE	1,000,000	1,000,000	1,008,091	1,000,000					8.255	8.226	JAJO	17,885	88,550	05/23/2024	07/15/2036		XXX
185833-AE-0	GOLDENTREE CLRMPK 25-1A-B1		1.C FE	8,000,000	8,000,000	8,032,528	8,000,000					5.609	5.626	JAJO	86,011	217,245	04/03/2025	04/24/2038		XXX
24703P-AA-2	DELLWOOD AB 2008-1 DELL 08-1	0	1.B FE	27,000,000	27,000,000	24,547,716	27,000,000					6.550	6.603	JAJO	348,788	1,768,500	02/04/2008	01/20/2043		XXX
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU DIV FINAN		1.B FE	36,000,000	36,000,000	32,489,811	36,000,000					6.250	6.303	FMAN	225,000	2,250,000	12/14/2007	02/25/2044		XXX
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU DIV FINAN		1.B FE	39,000,000	39,000,000	35,550,883	39,000,000					6.500	6.557	FMAN	253,500	2,535,000	12/14/2007	02/25/2044		XXX
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		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		XXX
30319Y-AG-3	FS Rialto Issuer Ltd FSRIA 2021-FL2 C		1.G FE	463,050	500,000	497,455	500,000					5.899	6.080	MON	1,311	32,578	01/05/2023	05/16/2038		XXX
30319Y-AJ-7	FS Rialto Issuer Ltd FSRIA 2021-FL2 D		2.B FE	2,000,000	2,000,000	1,992,424	2,000,000					6.649	6.812	MON	5,910	145,522	04/28/2021	04/16/2038		XXX
30338W-AA-7	FS Rialto Issuer Ltd FL9 AS Y Y	0	1.A FE	11,970,000	12,000,000	12,023,148	11,970,000					5.825	6.198	MON	25,242	772,462	10/03/2024	10/19/2039		XXX
30338W-AC-3	FS Rialto Issuer Ltd FL9 B Y Y	0	1.D FE	4,588,500	4,600,000	4,611,509	4,591,517		1,572			6.026	6.300	MON	10,011	305,496	10/03/2024	10/19/2039		XXX
30338W-AE-9	FS Rialto Issuer Ltd FL9 C Y Y	0	1.G FE	5,985,000	6,000,000	5,991,954	5,989,569		3,581			6.376	6.656	MON	13,815	419,738	10/03/2024	10/19/2039		XXX
34706C-AC-3	Fortress CBO Investments Ltd FORT 2022-F		1.A FE	18,639,481	18,639,481	18,627,981	18,639,481					6.158	6.345	MON	28,697	1,243,959	02/16/2022	02/23/2039		XXX
34706C-AE-9	Fortress CBO Investments Ltd FORT 2022-F		1.D FE	12,258,000	12,258,000	12,236,512	12,258,000					6.658	6.855	MON	20,404	880,218	02/16/2022	02/23/2039		XXX
34960J-BJ-3	FORTRESS CREDIT OPPORTUNITIES FCO 15-6A-	0	1.A FE	3,250,000	3,250,000	3,256,279	3,250,000					5.755	5.874	JAJO	43,119	222,865	08/13/2024	10/10/2036		XXX
34966Q-AC-7	FORTRESS CREDIT OPPORTUNITIES FCO 24-25A		1.A FE	4,700,000	4,700,000	4,705,537	4,700,000					5.655	5.656	JAJO	57,582	238,615	11/12/2024	01/15/2037		XXX
34966Q-AE-3	FORTRESS CREDIT OPPORTUNITIES FCO 24-25A		1.C FE	5,000,000	5,000,000	5,006,475	5,000,000					5.805	5.813	JAJO	62,883	260,138	11/12/2024	01/15/2037		XXX
38178U-AC-3	Golub Capital Partners CLO Ltd 19-46A BR		1.C FE	4,000,000	4,000,000	4,008,428	4,000,000					6.184	6.374	JAJO	50,163	270,059	03/28/2024	04/20/2037		XXX
38180J-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 16-		1.A FE	7,250,000	7,250,000	7,257,221	7,250,000					5.651	5.743	FMAN	64,864	477,006	09/24/2024	11/05/2037		XXX
38180J-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 16-		1.C FE	7,000,000	7,000,000	7,006,720	7,000,000					5.751	5.776	FMAN	63,736	468,063	09/24/2024	11/05/2037		XXX
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 13-		1.A FE	13,000,000	13,000,000	13,016,770	13,000,000					5.473	5.509	FMAN	104,756	293,330	05/23/2025	08/09/2039		XXX
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 13-		1.F FE	7,000,000	7,000,000	6,987,799	7,000,000					6.443	6.493	FMAN	66,404	183,975	05/23/2025	08/09/2039		XXX
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 21-		1.A FE	5,000,000	5,000,000	5,006,850	5,000,000					5.570	5.561	FMAN	44,092	100,377	06/25/2025	08/05/2037		XXX
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 21-		1.F FE	4,000,000	4,000,000	3,991,540	4,000,000					6.320	6.294	FMAN	40,024	90,302	06/25/2025	08/05/2037		XXX
38181H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 20-		1.C FE	4,800,000	4,800,000	4,804,872	4,800,000					5.707	5.716	JAJO	127,112		06/27/2025	07/20/2038		XXX
38181H-AJ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 20-		1.F FE	3,150,000	3,150,000	3,142,922	3,150,000					6.207	6.197	JAJO	90,417		06/27/2025	07/20/2038		XXX
38181U-AA-2	GOLUB CAPITAL PARTNERS CLO LTD		1.G FE	68,000,000	68,000,000	67,736,296	68,000,000					5.651	5.689	FMAN	1,090,031		08/22/2025	11/05/2039		XXX
40171B-AA-2	Guggenheim Corporate Funding GCF 2023-6A		1.A FE	20,000,000	20,000,000	20,018,820	20,000,000					6.491	6.541	JAJO	245,217	1,403,508	11/21/2023	01/25/2036		XXX
40171B-AB-0	Guggenheim Corporate Funding GCF 2023-6A		1.C FE	11,000,000	11,000,000	11,052,943	11,000,000					7.341	7.404	JAJO	152,730	867,247	11/21/2023	10/25/2036		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 %
40171C-AA-0	Guggenheim Corporate Funding 7A A Y Y		1.A FE	6,250,000	6,250,000	6,254,131	6,250,000					6.259	6.581	JAJO	70,635	429,576	01/10/2024	01/28/2036		XXX
40171C-AC-6	Guggenheim Corporate Funding 7A B Y Y		1.C FE	5,250,000	5,250,000	5,272,465	5,250,000					7.009	7.275	JAJO	66,443	400,766	01/10/2024	01/28/2036		XXX
40172P-AQ-5	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-BR		1.C FE	3,750,000	3,750,000	3,750,938	3,750,000					5.682	5.722	JAJO	46,163	142,823	02/19/2025	01/15/2035		XXX
40172P-AS-1	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-C1R		1.F FE	3,000,000	3,000,000	3,014,259	3,000,000					5.905	5.836	JAJO	38,380	118,008	02/19/2025	01/15/2035		XXX
401924-AA-3	GUGGENHEIM CLO LTD GUGG 2025-9A A1R		1.A FE	33,850,000	33,850,000	33,850,000	33,850,000					5.622	5.672	JAJO	148,008		11/13/2025	01/25/2038		XXX
401924-AC-9	GUGGENHEIM CLO LTD GUGG 2025-9A A3R	0	1.A Z	20,250,000	20,250,000	20,250,000	20,250,000					5.650	5.690	JAJO	85,809		11/13/2025	01/25/2038		XXX
401924-AD-7	GUGGENHEIM CLO LTD GUGG 2025-9A BR		1.C FE	19,600,000	19,600,000	19,600,000	19,600,000					6.022	6.088	JAJO	91,798		11/13/2025	01/25/2038		XXX
401924-AE-5	GUGGENHEIM CLO LTD GUGG 2025-9A CR		1.F Z	12,500,000	12,500,000	12,500,000	12,500,000					6.572	6.646	JAJO	63,892		11/13/2025	01/25/2038		XXX
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1		1.A FE	21,000,000	21,000,000	21,006,447	21,000,000					5.507	5.539	JAJO	621,194		05/22/2025	07/20/2037		XXX
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-		1.C FE	6,000,000	6,000,000	6,009,336	6,000,000					5.907	5.945	JAJO	189,567		05/22/2025	07/20/2037		XXX
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C		1.F FE	4,000,000	4,000,000	3,995,696	4,000,000					6.657	6.705	JAJO	141,834		05/22/2025	07/20/2037		XXX
43367A-AC-8	HLEND CLO HLEND..25-4 HLEND..25-4A-B		1.C FE	30,000,000	30,000,000	30,030,540	30,000,000					5.728	5.713	FMAN	703,724		07/10/2025	08/15/2037		XXX
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2		1.A FE	3,000,000	3,000,000	3,011,787	3,000,000					5.559	5.567	JAJO	102,501		04/24/2025	07/24/2038		XXX
439004-AE-2	GOLDENTREE HOOK..25-1A-B1		1.C FE	6,500,000	6,500,000	6,530,407	6,500,000					5.743	5.768	JAJO	229,603		04/24/2025	07/24/2038		XXX
439004-AJ-1	HKPK..25-1A HOOK..25-1A-C		1.E FE	4,000,000	4,000,000	4,019,088	4,000,000					6.510	6.043	JAJO	151,898		04/24/2025	07/24/2038		XXX
46656T-AU-0	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.A FE	4,700,000	4,700,000	4,707,403	4,700,000					5.637	5.635	JAJO	53,727	72,537	07/01/2025	07/20/2037		XXX
46656T-AW-6	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.C FE	4,348,750	4,348,750	4,354,064	4,348,750					5.807	5.807	JAJO	51,211	68,984	07/01/2025	07/20/2037		XXX
46656T-AY-2	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-		1.F FE	3,000,000	3,000,000	2,994,090	3,000,000					6.357	6.343	JAJO	38,674	51,760	07/01/2025	07/20/2037		XXX
48285*-AA-3	KCLF Note Issuer I SPV LLC KCLF Note Iss		1.C PL	31,531,613	31,531,613	31,608,972	31,531,613					6.855	7.022	JAJO	498,311	1,735,701	07/10/2025	01/17/2033		XXX
538912-AC-0	LOANCORE ISSUER LTD LNCR 2025-CRE9 AS		1.A FE	3,500,000	3,500,000	3,495,499	3,500,000					5.450	5.640	MON	9,008	26,987	10/20/2025	08/18/2042		XXX
538912-AE-6	LOANCORE ISSUER LTD LNCR 2025-CRE9 B		1.D FE	8,000,000	8,000,000	7,989,760	8,000,000					5.700	5.898	MON	21,534	64,406	10/20/2025	08/18/2042		XXX
55285B-AC-9	MF1 Multifamily Housing Mortga MF1 2022-	0	1.A FE	38,805,000	39,000,000	38,997,933	38,807,613		(30,105)			6.923	7.496	MON	112,493	2,943,253	07/26/2022	09/17/2037		XXX
55285B-AE-5	MF1 Multifamily Housing Mortga MF1 2022-	0	1.C FE	7,960,000	8,000,000	8,019,472	7,977,185		20,556			7.466	7.836	MON	21,569	648,193	07/26/2022	09/19/2037		XXX
55285B-AG-0	MF1 Multifamily Housing Mortga MF1 2022-	0	1.F FE	12,253,425	12,315,000	12,395,368	12,273,704		20,470			8.214	8.759	MON	36,529	1,091,213	07/26/2022	09/19/2037		XXX
55416A-AC-3	MF1 Multifamily Housing Mortga FL14 AS Y		1.A FE	4,987,500	5,000,000	5,009,545	4,987,500					5.971	6.570	MON	10,781	329,631	01/30/2024	03/19/2039		XXX
55416A-AE-9	MF1 Multifamily Housing Mortga FL14 B Y		1.D FE	4,987,500	5,000,000	5,006,700	4,990,179		1,461			6.420	6.707	MON	11,592	352,393	01/30/2024	03/19/2039		XXX
55817B-AB-8	MADISON PARK FUNDING LTD 24-58A B		1.C FE	6,100,000	6,100,000	6,117,324	6,100,000					5.941	5.965	JAJO	66,441	393,868	03/27/2024	04/25/2037		XXX
573452-AA-7	MARTINIQUE 2008-A1 MART..08-A1 MARTINIQUE		1.B FE	27,000,000	27,000,000	24,650,976	27,000,000					6.600	6.652	JAJO	331,650	1,782,000	05/01/2017	01/24/2043		XXX
64097O-AE-9	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..24-5		1.F FE	2,000,000	2,000,000	2,008,086	2,000,000					5.784	5.730	JAJO	24,102	114,073	10/18/2024	10/18/2038		XXX
64135X-AE-1	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3		1.F FE	7,500,000	7,500,000	7,524,668	7,500,000					5.707	5.690	JAJO	207,584		06/27/2025	07/20/2039		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 %
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-		1.A FE	1,736,383	1,736,383	1,736,495	1,736,383					6.103		JAJO	19,427	114,976	04/20/2018	04/25/2031		XXX
65251P-BL-6	NewStar Arlington Senior Loan	0	1.B FE	8,998,078	9,000,000	8,977,689	8,995,120		11,408			5.403	5.575	JAJO	89,150	486,270	04/20/2018	04/25/2031		XXX
69120B-AJ-4	OWL ROCK CLO LTD OR..22-9A OR..22-9A-CR		1.F FE	4,200,000	4,200,000	4,190,046	4,200,000					6.177	6.141	FMAN	27,386	286,056	11/12/2024	11/22/2037		XXX
69120E-AJ-8	OWL ROCK CLO LTD OR..23-10 OR..23-10A-BR		1.C FE	15,000,000	15,000,000	15,008,730	15,000,000					5.584	5.618	JAJO	169,860	496,665	03/14/2025	04/20/2037		XXX
69120H-AA-0	Owl Rock CLO Ltd OR 2023-11A A1T		1.A FE	55,000,000	55,000,000	55,052,580	55,000,000					6.352	6.396	FMAN	436,687	3,839,148	04/26/2023	05/15/2035		XXX
69120H-AC-6	Owl Rock CLO Ltd OR 2023-11A B		1.C FE	5,000,000	5,000,000	5,027,235	5,000,000					7.452	7.514	FMAN	46,574	405,083	04/26/2023	05/15/2035		XXX
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B		1.C FE	5,000,000	5,000,000	5,005,210	5,000,000					5.759	5.847	JAJO	55,194	116,585	05/16/2025	07/24/2034		XXX
69120U-AC-7	OWL ROCK CLO LTD OR..25-21 OR..25-21A-C		1.F FE	3,000,000	3,000,000	2,993,199	3,000,000					6.259	6.320	JAJO	35,991	75,576	05/16/2025	07/24/2034		XXX
69120Y-AA-3	Owl Rock CLO Ltd 16A A Y Y		1.A FE	37,000,000	37,000,000	37,110,334	37,000,000					5.857	6.147	JAJO	439,464	2,385,809	02/07/2024	04/20/2036		XXX
69120Y-AC-9	Owl Rock CLO Ltd 16A B Y Y		1.C FE	3,000,000	3,000,000	3,008,082	3,000,000					6.357	6.589	JAJO	38,753	208,611	02/07/2024	04/20/2036		XXX
69120Y-AE-5	Owl Rock CLO Ltd 16A C Y Y		1.F FE	3,000,000	3,000,000	3,000,654	3,000,000					7.184	7.156	JAJO	43,705	232,877	02/07/2024	04/20/2036		XXX
69121A-AC-0	OWL ROCK CLO LTD OR..25-22 OR..25-22A-B		1.C FE	17,200,000	17,200,000	17,213,984	17,200,000					5.803	5.839	JAJO	274,497		08/15/2025	10/20/2037		XXX
69121A-AE-6	OWL ROCK CLO LTD OR..25-22 OR..25-22A-C		1.F FE	9,000,000	9,000,000	8,975,439	9,000,000					6.203	6.244	JAJO	153,532		08/15/2025	10/20/2037		XXX
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R		1.A FE	6,000,000	6,000,000	6,010,020	6,000,000					5.665	5.669	JAJO	65,152	185,960	03/27/2025	04/24/2037		XXX
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR		1.C FE	9,000,000	9,000,000	9,009,864	9,000,000					5.765	5.769	JAJO	99,453	283,515	03/27/2025	04/24/2037		XXX
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR		1.F FE	4,250,000	4,250,000	4,240,637	4,250,000					6.265	6.242	JAJO	51,037	144,684	03/27/2025	04/24/2037		XXX
69121R-AB-5	Owl Rock CLO Ltd 17A A2 Y Y		1.A FE	4,000,000	4,000,000	4,007,280	4,000,000					5.755	5.865	JAJO	49,873	323,337	06/13/2024	07/15/2036		XXX
69121R-AC-3	Owl Rock CLO Ltd 17A B Y Y		1.C FE	1,000,000	1,000,000	1,001,288	1,000,000					5.855	5.936	JAJO	12,685	82,095	06/13/2024	07/15/2036		XXX
69121X-AA-4	Owl Rock CLO Ltd OR 2019-1A ANR		1.A FE	46,500,000	46,500,000	46,533,806	46,500,000					6.289	6.335	FMAN	341,176	3,178,703	12/08/2023	02/20/2036		XXX
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A		1.A FE	1,854,857	1,859,506	1,859,617	1,854,857					5.568	6.116	MON	4,314	115,219	07/26/2024	09/17/2039		XXX
69291W-AC-6	PFP LTD PFP..24-11 PFP..24-11-AS	0	1.A FE	22,626,423	22,683,131	22,682,632	22,626,423					5.926	6.367	MON	56,005	1,487,639	07/26/2024	09/17/2039		XXX
69291W-AE-2	PFP LTD PFP..24-11 PFP..24-11-B	0	1.D FE	13,455,706	13,489,430	13,480,608	13,463,854		5,825			6.226	6.512	MON	34,994	925,810	07/26/2024	09/17/2039		XXX
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-		1.B FE	6,900,000	6,900,000	6,900,952	6,900,000					5.609	5.576	JAJO	73,109	231,908	04/01/2025	01/25/2032		XXX
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		1.C PL	4,439,591	4,435,124	4,435,124	4,439,527		(64)			6.179	6.211	FMAN	30,781	199,469	11/18/2025	04/30/2035		XXX
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		1.F PL	1,065,851	1,065,851	1,065,851	1,065,851					6.379	6.429	FMAN	7,637	49,407	11/18/2025	04/30/2035		XXX
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		2.B PL	207,249	207,249	207,249	207,249					6.879	6.938	FMAN	1,601	10,321	11/18/2025	04/30/2035		XXX
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		3.A PL	153,956	153,956	153,956	153,956					8.652	8.745	FMAN	1,511	9,791	11/18/2025	04/30/2035		XXX
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T STWD 2025		1.A FE	8,000,000	8,000,000	7,992,408	8,000,000					5.431	5.638	MON	15,690	30,251	11/10/2025	11/19/2042		XXX
863922-AE-0	STARWOOD COMMERICAL MORTGAGE T STWD 2025		1.D FE	4,500,000	4,500,000	4,497,867	4,500,000					5.679	5.895	MON	9,229	17,766	11/10/2025	11/19/2042		XXX
863922-AG-5	STARWOOD COMMERICAL MORTGAGE T STWD 2025		1.G FE	1,550,000	1,550,000	1,549,268	1,550,000					5.931	6.151	MON	3,320	6,378	11/10/2025	11/19/2042		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		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		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 %
88713X-AA-8	TIMBERLINE CAPITAL TRUST TIMBERLINE CAPI	0	1.B FE	25,000,000	25,000,000	24,077,748	25,000,000					7.250	7.309	MJSD	55,382	1,812,500	03/06/2008	03/20/2043		XXX
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1		1.G FE	3,385,122	3,385,422	3,411,571	3,385,563		441			5.160	5.212	MON	2,911	57,259	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	88,000,000	100,000,000	100,017,000	89,600,542		1,554,558			7.352	10.573	FMAN	918,976	7,040,082	12/23/2024	02/15/2034		XXX
BGHAOS-2M-2	SG PROPERTY SPA NSANAPLES		3.B Z	7,000,000	7,000,000	7,018,263	7,000,000					8.250	8.250	JJ	242,229		09/04/2025	07/15/2035		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		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		XXX
00190Y-BT-1	ARES CLO LTD ARES..13-2A ARES..13-2A-CR3		1.F FE	4,987,500	5,000,000	5,007,865	4,988,609		1,109			5.688	5.772	JAJO	51,353	233,142	04/01/2025	10/28/2034		XXX
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST ACR 2021-		2.B FE	1,550,000	1,550,000	1,511,250	1,550,000					6.948	6.740	MON	4,188	114,793	01/21/2021	12/18/2037		XXX
03290A-AA-8	Anchorage Credit Funding Ltd	0	1.A FE	10,000,000	10,000,000	9,684,530	10,000,000					2.875	2.884	JAJO	51,111	287,500	05/25/2021	07/27/2039		XXX
03290A-AB-6	Anchorage Credit Funding Ltd		1.B FE	7,350,000	7,350,000	6,724,177	7,350,000					3.225	3.236	JAJO	42,140	237,038	05/25/2021	07/27/2039		XXX
03290A-AC-4	Anchorage Credit Funding Ltd		1.D FE	1,500,000	1,500,000	1,386,122	1,500,000					3.725	3.742	JAJO	9,933	55,875	05/25/2021	07/27/2039		XXX
03290A-AJ-9	Anchorage Credit Funding Ltd	0	1.A FE	3,000,000	3,000,000	2,901,159	3,000,000					2.800	2.808	JAJO	14,933	84,000	06/30/2021	07/27/2039		XXX
03290A-AL-4	Anchorage Credit Funding Ltd	0	1.B FE	4,000,000	4,000,000	3,750,528	4,000,000					3.150	3.160	JAJO	22,400	126,000	06/30/2021	07/27/2039		XXX
03290A-AN-0	Anchorage Credit Funding Ltd		1.D FE	1,000,000	1,000,000	921,779	1,000,000					3.650	3.666	JAJO	6,489	36,500	06/30/2021	07/27/2039		XXX
033295-AA-4	Anchorage Credit Funding Ltd	0	1.A FE	18,000,000	18,000,000	17,388,126	18,000,000					3.000	3.010	JAJO	105,000	540,000	11/16/2021	01/21/2040		XXX
033295-AC-0	Anchorage Credit Funding Ltd		1.D FE	3,750,000	3,750,000	3,513,911	3,750,000					3.250	3.263	JAJO	23,698	121,875	11/16/2021	01/21/2040		XXX
033295-AE-6	Anchorage Credit Funding Ltd		1.G FE	1,000,000	1,000,000	916,019	1,000,000					3.600	3.616	JAJO	7,000	36,000	11/16/2021	01/21/2040		XXX
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	36,500,000	36,500,000	34,724,567	36,500,000					2.723	2.731	JAJO	176,692	993,895	01/29/2021	04/27/2039		XXX
03329T-AJ-3	Anchorage Credit Funding Ltd	0	1.B FE	8,468,500	8,500,000	7,764,444	8,484,059		3,734			3.123	3.176	JAJO	47,192	265,455	03/01/2022	04/27/2039		XXX
03329T-AL-8	Anchorage Credit Funding Ltd		1.D FE	2,000,000	2,000,000	1,844,568	2,000,000					3.523	3.537	JAJO	12,526	70,460	01/29/2021	04/27/2039		XXX
03330E-AJ-3	Anchorage Credit Funding Ltd	0	1.A FE	16,659,500	17,000,000	16,546,542	16,862,589		66,112			2.871	3.243	JAJO	85,412	488,070	03/22/2023	01/28/2039		XXX
03330E-AN-4	Anchorage Credit Funding Ltd	0	1.A FE	3,500,000	3,500,000	3,252,281	3,500,000					3.471	3.485	JAJO	21,260	121,485	01/11/2022	01/28/2039		XXX
03330E-AQ-7	Anchorage Credit Funding Ltd		1.B FE	1,000,000	1,000,000	932,032	1,000,000					3.771	3.788	JAJO	6,599	37,710	12/24/2020	01/28/2039		XXX
039933-AA-4	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.A FE	57,500,000	57,500,000	57,494,768	57,500,000					5.284	5.314	JAJO	118,166		12/04/2025	01/20/2039		XXX
039933-AC-0	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.A FE	12,000,000	12,000,000	11,998,872	12,000,000					5.484	5.516	JAJO	25,594		12/04/2025	01/20/2039		XXX
039933-AE-6	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.C FE	19,500,000	19,500,000	19,498,128	19,500,000					5.634	5.668	JAJO	42,728		12/04/2025	01/20/2039		XXX
039933-AG-1	ARES DIRECT LENDING CLO LLC ARESDL 2025-		1.F FE	26,000,000	26,000,000	25,997,426	26,000,000					5.884	5.921	JAJO	59,498		12/04/2025	01/20/2039		XXX
04021C-AG-5	ARES DIRECT LENDING CLO LLC AR ARESDL..24		1.F FE	2,000,000	2,000,000	1,995,302	2,000,000					6.234	6.191	JAJO	25,284	140,608	08/28/2024	10/20/2036		XXX
05591X-AG-6	BrightSpire Capital Inc BRSP 2021-FL1 C		1.E FE	8,500,000	8,500,000	8,491,645	8,500,000					5.996	6.224	MON	18,403	562,080	07/12/2021	08/19/2038		XXX
05591X-AJ-0	BrightSpire Capital Inc BRSP 2021-FL1 D		2.B FE	4,200,000	4,200,000	4,202,125	4,200,000					6.546	6.788	MON	9,927	301,167	07/12/2021	08/19/2038		XXX
055983-AE-0	BSPRT Issuer Ltd. BSPRT 2022-FL8 B	0	1.A FE	7,000,000	7,000,000	6,994,232	7,000,000					6.034	6.140	MON	19,945	452,471	01/28/2022	02/15/2037		XXX
055983-AJ-9	BSPRT Issuer Ltd. BSPRT 2022-FL8 D	0	1.E FE	11,000,000	11,000,000	10,966,263	11,000,000					6.784	6.912	MON	35,238	794,442	01/28/2022	02/15/2037		XXX
05613B-AA-1	BRSP..24-FL2 BRSP..24-FL2-A	0	1.A FE	15,760,500	15,800,000	15,790,583	15,760,500		(1,003)			5.677	6.081	MON	32,388	993,699	08/02/2024	08/19/2037		XXX
05613B-AC-7	BRSP..24-FL2 BRSP..24-FL2-AS	0	1.A FE	7,980,000	8,000,000	7,999,952	7,980,000		(3,278)			6.111	6.513	MON	17,654	538,383	08/02/2024	08/19/2037		XXX
103228-AE-2	Boyce Park CLO LLC BOYCE 2022-1A B1	0	1.C FE	3,000,000	3,000,000	3,007,902	3,000,000					5.620	5.583	JAJO	33,720	186,367	01/28/2022	04/21/2035		XXX
103228-AG-7	Boyce Park CLO LLC	0	1.C FE	1,000,000	1,000,000	897,111	1,000,000					3.000	3.011	JAJO	5,833	30,000	01/28/2022	04/21/2035		XXX
103228-AJ-1	Boyce Park CLO LLC BOYCE 2022-1A C	0	1.F FE	5,500,000	5,500,000	5,508,685	5,500,000					5.970	5.937	JAJO	65,670	361,190	01/28/2022	04/21/2035		XXX
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A		1.A FE	79,738	81,704	81,296	81,368		324			4.765	5.416	MON	184	4,528	07/16/2020	02/18/2038		XXX
12434L-AG-9	BXMT Ltd BXMT 2020-FL2 C	0	1.G FE	1,803,750	1,850,000	1,825,397	1,819,850		13,609			5.765	6.642	MON	5,036	116,177	09/25/2020	02/15/2038		XXX
12434L-AJ-3	BXMT Ltd BXMT 2020-FL2 D		2.C FE	1,014,219	1,050,000	1,026,824	1,039,008		3,555			5.800	6.479	MON	2,889	68,918	10/09/2020	02/18/2038		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 %
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B		1.C FE	994,500	1,000,000	1,002,259	994,500					5.682	5.788	JAJO	11,995	46,272	04/09/2025	04/17/2035		XXX
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-		1.C FE	3,000,000	3,000,000	3,014,229	3,000,000					5.784	5.767	JAJO	35,189	140,444	04/08/2025	07/20/2037		XXX
15674L-AE-6	Cerberus CERB 2021-2A C		1.E FE	3,150,000	3,150,000	3,154,171	3,150,000					7.016	6.969	JAJO	47,885	239,381	03/30/2021	04/22/2033		XXX
15674Y-AC-2	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025		1.C FE	3,450,000	3,450,000	3,449,931	3,450,000					5.455	5.491	JAJO	7,841		11/25/2025	01/15/2038		XXX
15674Y-AE-8	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025		1.G FE	7,550,000	7,550,000	7,549,834	7,550,000					5.705	5.744	JAJO	17,946		11/25/2025	01/15/2038		XXX
28473A-AG-1	ELDRIDGE ELD..25-2 ELD 2025-2A C		1.F Z	10,380,000	10,380,000	10,380,000	10,380,000					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	2,000,000	2,000,000	2,008,272	2,000,000					5.837	5.786	JAJO	18,158		09/29/2025	10/20/2038		XXX
34961J-BA-1	Fortress Credit Opportunities	0	1.A FE	15,400,000	15,400,000	15,177,578	15,400,000					2.490	2.497	JAJO	80,953	383,460	09/20/2021	10/15/2033		XXX
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9	0	1.A FE	2,137,850	2,300,000	2,301,143	2,215,485		34,338			5.966	7.804	JAJO	29,731	150,300	11/16/2022	10/15/2033		XXX
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9	0	1.C FE	14,650,000	14,650,000	14,668,649	14,650,000					6.116	6.053	JAJO	194,137	979,629	09/20/2021	10/15/2033		XXX
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9	0	1.G FE	17,250,000	17,250,000	17,271,977	17,250,000					6.966	6.918	JAJO	260,360	1,302,149	09/20/2021	10/15/2033		XXX
34961J-BJ-2	Fortress Credit Opportunities FCO 2017-9		2.C FE	6,950,000	6,950,000	6,945,788	6,950,000					8.116	8.085	JAJO	122,216	605,669	09/20/2021	10/15/2033		XXX
34964W-AQ-5	Fortress Credit BSL Limited 2A BR Y Y	0	1.B FE	6,000,000	6,000,000	6,003,300	6,000,000					5.884	6.135	JAJO	71,594	390,504	06/07/2024	10/18/2033		XXX
349927-AQ-6	Fortress Credit BSL Limited 3A BR Y Y		1.B FE	4,000,000	4,000,000	4,007,448	4,000,000					5.720	5.790	JAJO	46,446	251,861	10/03/2024	10/20/2035		XXX
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A		1.F FE	9,000,000	9,000,000	9,021,159	9,000,000					5.607	5.643	JAJO	102,334	270,857	03/14/2025	10/20/2038		XXX
38180J-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..31-		1.F FE	1,500,000	1,500,000	1,496,273	1,500,000					6.201	6.139	FMAN	14,726	107,537	09/24/2024	11/05/2037		XXX
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-		1.C FE	1,000,000	1,000,000	1,001,175	1,000,000					5.793	5.833	FMAN	8,529	23,790	05/23/2025	08/09/2039		XXX
39809P-AG-0	Greystone Commercial Real Esta GSTNE 202		1.D FE	2,000,000	2,000,000	1,979,660	2,000,000					5.865	6.069	MON	5,539	128,958	07/29/2021	07/15/2039		XXX
40390J-AJ-1	HGI CRE CLO Ltd HGI 2021-FL2 E		2.B FE	1,050,000	1,050,000	1,050,519	1,050,000					6.296	6.529	MON	2,387	72,667	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		XXX
47235B-AG-8	JCP DIRECT LENDING CLO LLC JCP JCPDL 202		1.F FE	6,000,000	6,000,000	5,983,314	6,000,000					6.043	6.033	JAJO	50,362		10/10/2025	10/15/2037		XXX
48250R-BN-5	KKR Financial CLO Ltd KKR 12 BR2		1.A FE	7,025,000	7,025,000	7,026,855	7,025,000					5.866	5.829	JAJO	89,288	451,947	08/30/2018	10/15/2030		XXX
48275E-AE-6	KREF 2022-FL3 Ltd KREF 2022-FL3 B	0	1.C FE	10,000,000	10,000,000	9,952,460	10,000,000					5.836	6.037	MON	24,315	644,471	02/03/2022	02/17/2039		XXX
48275R-AG-2	KREF 2021-FL2 Ltd KREF 2021-FL2 C		1.G FE	5,000,000	5,000,000	4,978,075	5,000,000					5.865	6.059	MON	13,847	323,264	07/23/2021	02/15/2039		XXX
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd. LNCR 2022	0	1.A FE	4,042,813	4,250,000	4,228,737	4,177,517		64,239			5.943	7.838	MON	10,525	273,130	11/30/2022	01/17/2037		XXX
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd. LNCR 2022	0	1.G FE	4,000,000	4,000,000	3,960,900	4,000,000					7.043	7.202	MON	11,739	301,675	02/15/2022	01/17/2037		XXX
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd LNCR 2021-		1.F FE	3,000,000	3,000,000	2,970,858	3,000,000					6.865	7.095	MON	9,725	224,388	05/25/2021	07/15/2036		XXX
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-		2.B FE	6,000,000	6,000,000	5,940,990	6,000,000					6.715	6.957	MON	19,025	439,639	10/27/2021	11/15/2038		XXX
55284J-AE-9	MF1 Multifamily Housing Mortga MF1 2022-		1.C FE	6,250,000	6,250,000	6,165,800	6,250,000					5.681	5.835	MON	12,822	393,289	01/07/2022	02/19/2037		XXX
55284J-AG-4	MF1 Multifamily Housing Mortga MF1 2022-		1.F FE	6,500,000	6,500,000	6,372,360	6,500,000					5.931	6.154	MON	13,921	425,496	01/07/2022	02/19/2037		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 %
55819J-AQ-6	Madison Park Funding Ltd MDPK 2019-33A B		1.C FE	250,000	250,000	250,543	250,000					5.705	5.769	JAJO	3,090	15,674	01/25/2022	10/15/2032		XXX
55821U-AS-3	MADISON PARK FUNDING LTD MDPK.. MDPK..21-4		1.F FE	2,250,000	2,250,000	2,254,363	2,250,000					5.451	5.487	JAJO	4,429		11/21/2025	01/19/2039		XXX
55822V-AE-1	MADISON PARK FUNDING LTD SERIES 2024-69A		1.B FE	5,000,000	5,000,000	5,014,735	5,000,000					5.941	6.118	JAJO	54,459	471,558	04/19/2024	07/25/2037		XXX
55823F-AC-9	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6		1.F FE	6,400,000	6,400,000	6,419,488	6,400,000					5.684	5.639	JAJO	162,802		06/18/2025	07/16/2038		XXX
55823F-AF-2	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6		1.C FE	10,500,000	10,500,000	10,538,315	10,500,000					5.584	5.562	JAJO	262,577		06/18/2025	07/16/2038		XXX
55955K-AQ-7	Magnetite CLO Ltd 29A CR Y Y	0	1.E FE	10,000,000	10,000,000	10,046,860	10,000,000					5.882	5.920	JAJO	124,168	755,858	08/14/2024	07/15/2037		XXX
67578F-AQ-0	Octagon Investment Partners 49 5A BR Y Y		1.C FE	6,000,000	6,000,000	6,017,148	6,000,000					5.855	5.997	JAJO	76,109	385,298	02/06/2024	04/15/2037		XXX
69120D-AA-9	Owl Rock CLO Ltd 3A AR Y Y	0	1.A FE	22,500,000	22,500,000	22,534,223	22,500,000					5.734	5.673	JAJO	261,634	1,416,708	03/20/2024	04/20/2036		XXX
69120D-AC-5	Owl Rock CLO Ltd 3A BR Y Y	0	1.C FE	2,000,000	2,000,000	2,004,676	2,000,000					6.234	6.406	JAJO	25,284	136,042	03/20/2024	04/20/2036		XXX
69120J-AF-5	Owl Rock CLO Ltd OR CLO 5.1 04/20/34	0	1.F FE	4,000,000	4,000,000	3,908,216	4,000,000					5.100	5.128	JAJO	40,233	204,000	03/21/2022	04/20/2034		XXX
69382J-AB-7	PFP LTD PFP..25-12 PFP..25-12-AS		1.A FE	6,583,500	6,600,000	6,602,970	6,585,582		2,082			5.476	5.611	MON	14,054	201,003	05/29/2025	12/18/2042		XXX
701631-AC-7	Parliament CLO Ltd PARLI 2021-2A C		1.E FE	2,630,810	2,630,810	2,630,897	2,630,810					6.701	6.678	FMAN	20,566	190,819	07/12/2021	08/20/2032		XXX
77588J-AA-4	Romark Credit Funding Ltd	0	1.A FE	3,000,000	3,000,000	2,887,734	3,000,000					2.625	2.624	AO	14,438	78,750	09/02/2021	10/25/2039		XXX
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y		1.A FE	178,485	181,289	181,438	180,126		490			5.334	6.722	MON	457	10,466	04/17/2024	11/15/2038		XXX
83615P-AC-1	Sound Point CLO LTD 3A B Y Y		1.C FE	1,995,960	2,000,000	2,000,194	1,995,960					5.903	6.061	JAJO	22,335	128,354	01/31/2024	10/25/2034		XXX
85815C-AC-3	Steele Creek CLO Ltd STCR 2018-1A B		1.A FE	5,000,000	5,000,000	5,002,225	5,000,000					5.646	5.585	JAJO	61,167	310,518	03/28/2018	04/15/2031		XXX
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B		1.A FE	2,555,049	2,555,049	2,555,382	2,555,049					5.632	5.667	JAJO	28,778	159,026	02/14/2018	04/21/2031		XXX
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.A FE	4,000,000	4,000,000	3,999,976	4,000,000					5.434	5.641	MON	8,454	19,922	10/24/2025	06/18/2043		XXX
87277L-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.D FE	5,000,000	5,000,000	4,999,970	5,000,000					5.684	5.895	MON	11,053	25,979	10/24/2025	06/18/2043		XXX
87277L-AG-1	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.G FE	3,000,000	3,000,000	2,999,979	3,000,000					5.934	6.149	MON	6,924	16,233	10/24/2025	06/18/2043		XXX
897764-AA-4	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F		1.A FE	7,980,000	8,000,000	8,018,736	7,984,601		4,601			5.287	5.434	MON	19,973	340,519	03/12/2025	09/18/2042		XXX
897764-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F		1.A FE	6,234,375	6,250,000	6,249,194	6,237,069		2,694			5.481	5.614	MON	13,322	275,691	03/12/2025	09/18/2042		XXX
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025		1.D FE	4,239,375	4,250,000	4,146,083	4,241,062		1,687			5.781	5.918	MON	9,554	196,842	03/12/2025	09/18/2042		XXX
94949F-AN-3	Wellfleet CLO Ltd 2A BR Y Y	0	1.C FE	5,000,000	5,000,000	5,014,780	5,000,000					5.720	5.843	JAJO	58,184	317,775	10/11/2024	10/18/2037		XXX
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK..2 WILDPK..24		1.C FE	2,976,000	3,000,000	3,010,869	2,976,000					5.557	5.687	JAJO	33,807	176,180	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	481,556	12/19/2025	01/16/2030	22,587,351	XXX
1099999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			2,890,232,568	2,906,742,993	2,877,176,226	2,892,432,689		1,802,773	541,719		XXX	XXX	XXX	30,615,328	127,020,626	XXX	XXX	22,587,351	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	2,995,154	2,995,154	2,989,497	2,995,154					5.236	5.293	MON	6,534	129,476	07/31/2025	05/25/2063	2,998,788	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 %
04941*-AC-8	Atlas Securitized Products Atlas Securit		1.F PL	2,995,154	2,995,154	2,987,739	2,995,154					5.236	5.293	MON	6,534	129,476	07/31/2025	05/25/2063	2,998,788	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	38,032,807	38,032,807	36,975,228	38,032,807					3.500	3.513	JAJO	310,601	1,331,148	04/01/2022	01/07/2030	1,607,412	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	23,348,007	23,348,007	23,348,007	23,348,007					5.930	5.930	MON	42,305	1,370,588	12/23/2025	05/20/2044	23,463,385	XXX
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC		1.D PL	2,175,375	2,175,375	2,175,375	2,175,375					6.180	6.180	MON	4,108	132,803	12/23/2025	05/20/2044	2,186,578	XXX
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC		1.G PL	1,476,147	1,476,147	1,476,147	1,476,147					6.240	6.240	MON	2,815	93,616	12/23/2025	05/20/2044	1,483,823	XXX
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC		2.C PL	1,476,147	1,476,147	1,476,147	1,476,147					6.910	6.910	MON	3,117	100,761	12/23/2025	05/20/2044	1,484,647	XXX
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC		3.C PL	1,165,379	1,165,379	1,165,379	1,165,379					8.860	8.860	MON	3,155	101,997	12/23/2025	05/20/2044	1,173,984	XXX
1250M#-AC-6	CB UNI Consumer Trust CB UNI Tranche RB	0	2.C PL	12,478,078	12,515,625	12,711,581	12,483,006		4,928				7.522	N/A	27,687	870,539	08/16/2024	06/26/2030	12,528,210	XXX
137928-A*-8	Canes Midstream ABS Issuer LLC Canes Mid	0	1.F FE	15,010,000	15,010,000	14,881,556	15,010,000						6.105	N/A	17,853		12/24/2025	12/07/2055		XXX
16649@-AA-9	CHESTERFIELD FINANCIAL HOLDING CHEST 202	0	1.F FE	7,785,000	7,785,000	8,146,816	7,785,000					7.125	7.121	JD	24,653	554,681	02/24/2023	03/15/2043		XXX
230628-AA-7	CUMBERLAND CAPITAL CORPORATION CUMBERLAN	0	1.B FE	20,000,000	20,000,000	20,179,464	20,000,000					7.350	7.411	MJSD	44,917	1,470,000	03/12/2008	03/20/2043		XXX
23327C-AA-9	DLS ABS CAPITAL TRUST DLS ABS CAPITAL TR		1.B FE	39,000,000	39,000,000	35,201,166	39,000,000					6.250	6.297	FMAN	277,604	2,437,500	12/14/2007	02/20/2044		XXX
23327G-AA-0	DLS CAPITAL A TRUST DLS CAPITAL A TRUST	0	1.B FE	23,000,000	23,000,000	20,968,015	23,000,000					6.500	6.552	FMAN	170,264	1,495,000	12/14/2007	02/20/2044		XXX
30310@-AA-8	DRB Capital LLC DRB Capital LLC		1.B PL	5,696,526	5,648,646	5,590,840	5,724,667		19,920			5.900	6.331	MON	15,738	272,626	12/23/2025	12/31/2073	5,664,713	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	383,228	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	204,185	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	73,240	03/31/2025	07/26/2030	1,387,636	XXX
389474-AA-5	Grayrock Fund IV Grayrock 2025-1 Class A		2.B Z	16,205,000	16,205,000	16,205,000	16,205,000					6.118	6.195	MON		162,050	12/29/2025	02/15/2041	137,782	XXX
389474-AB-3	Grayrock Fund IV Grayrock 2025-1 Class B		3.C	3,795,000	3,795,000	3,795,000	3,795,000					11.243	11.503	MON		37,950	12/29/2025	02/15/2041	32,404	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	17,010	11/19/2025	12/27/2060		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	46,991	47,000	47,707	46,995		2			5.310	5.373	MON	111	2,496	07/11/2023	08/15/2029		XXX
46590U-AA-0	J.G. Wentworth XLII LLC	0	1.A FE	15,527,684	15,535,851	14,573,933	15,534,437		90			3.960	3.994	MON	27,343	613,511	10/02/2018	10/15/2075		XXX
46590U-AB-8	J.G. Wentworth XLII LLC		2.A FE	2,060,209	2,064,571	1,883,932	2,272,294		(12,212)			4.700	2.929	MON	4,313	96,765	10/04/2018	10/15/2077		XXX
46616P-AA-1	321 Henderson Receivables LLC		1.A FE	7,327,861	7,329,774	7,301,540	7,324,142		431			4.700	4.762	MON	15,311	344,499	06/08/2011	10/15/2056		XXX
46616P-AB-9	321 Henderson Receivables LLC		1.G FE	1,583,295	1,583,767	1,655,228	1,585,023		(87)			7.490	7.585	MON	5,272	118,624	06/08/2011	10/15/2058		XXX
46616Q-AA-9	321 Henderson Receivables LLC		1.A FE	11,181,367	11,187,739	11,134,821	11,188,731		8			4.940	4.988	MON	24,563	552,674	12/01/2011	09/15/2056		XXX
46616Q-AB-7	321 Henderson Receivables LLC		2.B FE	1,933,824	1,933,885	2,109,777	1,928,217		137			8.350	8.555	MON	7,177	161,479	12/01/2011	09/15/2058		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 %
46616V-AA-8	321 Henderson Receivables LLC		1.A FE	3,375,813	3,262,381	3,164,020	3,374,783		(2,716)			4.210	3.773	MON	6,104	136,965	10/25/2017	02/15/2065		XXX
46616V-AB-6	321 Henderson Receivables LLC		2.B FE	497,907	498,020	512,058	498,410		(11)			7.140	7.228	MON	1,580	35,460	03/13/2012	02/15/2067		XXX
46617A-AA-3	321 Henderson Receivables LLC		1.A FE	142,317	147,217	134,729	142,052		186			3.220	3.862	MON	211	4,727	03/16/2018	09/15/2065		XXX
46617J-AA-4	321 Henderson Receivables LLC		1.A FE	2,914,667	2,915,351	2,769,173	2,886,375		881			4.210	4.415	MON	5,455	122,395	07/23/2013	03/15/2062		XXX
46617T-AA-2	321 Henderson Receivables LLC		1.A FE	6,286,192	6,289,741	5,937,874	6,297,105		(231)			3.960	3.971	MON	11,070	249,074	02/10/2014	03/15/2063		XXX
46617T-AB-0	321 Henderson Receivables LLC		2.A FE	691,682	692,233	646,094	692,176		4			4.940	4.992	MON	1,520	34,196	02/10/2014	03/15/2065		XXX
46618H-AA-7	321 Henderson Receivables LLC		1.A FE	839,144	866,773	784,467	843,883		649			3.500	3.951	MON	1,348	30,337	02/02/2018	06/15/2077		XXX
46618H-AB-5	321 Henderson Receivables LLC	0	2.C FE	558,510	558,641	499,159	558,759		(3)			4.400	4.436	MON	1,092	24,580	11/18/2014	06/15/2079		XXX
46618L-AB-6	321 Henderson Receivables LLC		2.B FE	1,144,529	1,145,514	1,008,034	1,145,146		12			4.250	4.292	MON	2,164	48,684	03/25/2015	09/15/2074		XXX
46619R-AA-4	321 Henderson Receivables LLC	0	1.A FE	6,958,159	7,028,781	6,566,491	6,967,143		1,653			3.870	4.046	MON	12,090	272,014	02/16/2023	03/15/2058		XXX
46619R-AB-2	321 Henderson Receivables LLC		2.B FE	1,184,727	1,184,739	1,087,599	1,185,167		(15)			4.830	4.872	MON	2,543	57,223	07/21/2015	03/15/2060		XXX
46619X-AA-1	321 Henderson Receivables LLC		1.A FE	2,060,104	2,064,840	1,871,843	2,061,237		110			4.080	4.137	MON	3,744	84,245	10/04/2018	03/15/2070		XXX
46619X-AB-9	321 Henderson Receivables LLC		2.C FE	3,595,568	3,596,345	3,309,159	3,596,922		(3)			5.680	5.744	MON	9,079	204,272	11/20/2015	03/15/2072		XXX
46620J-AA-9	321 Henderson Receivables LLC		1.A FE	3,487,245	3,489,904	3,248,131	3,488,047		77			3.990	4.031	MON	6,189	138,860	03/15/2017	08/16/2060		XXX
46620J-AB-7	321 Henderson Receivables LLC	0	2.B FE	1,861,719	1,775,717	1,679,232	2,100,143		(13,950)			5.430	2.822	MON	4,285	96,154	07/25/2019	08/15/2062		XXX
46620V-AA-2	J.G. Wentworth XXXIX LLC		1.A FE	5,471,021	5,473,491	4,863,876	5,470,183		57			3.530	3.564	MON	8,587	192,678	08/01/2017	09/15/2072		XXX
46620V-AB-0	J.G. Wentworth XXXIX LLC		2.C FE	738,845	739,240	671,347	739,513		(1)			5.090	5.138	MON	1,672	37,523	08/01/2017	09/17/2074		XXX
46650X-AB-9	J.G. Wentworth XLIII LLC		2.A FE	1,620,662	1,621,970	1,401,280	1,622,014		7			4.510	4.572	MON	3,251	72,948	03/01/2019	08/15/2073		XXX
46651T-AA-9	J.G. Wentworth XLI LLC	0	1.A FE	2,633,957	2,298,567	2,087,226	2,589,149		(9,168)			3.740	2.115	MON	3,821	85,728	01/11/2021	10/15/2072		XXX
46665R-AA-7	321 Henderson Receivables LLC	0	1.F FE	10,965,933	10,965,933	9,451,911	10,965,933					3.250	3.273	MON	15,840	359,000	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	26,663	21,270	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	24,175	20,579	06/13/2025	06/12/2026		XXX
50246*-AF-6	LVNV FUNDING LLC LVNV FUNDING LLC	0	1.F PL	10,000,000	10,000,000	10,490,380	10,000,000					7.800	7.923	MON	67,167	790,833	10/03/2023	11/05/2028	195,384	XXX
50246*-AG-4	LVNV FUNDING LLC LVNV	0	1.F PL	9,450,000	9,450,000	9,700,038	9,450,000					6.840	6.973	MON	55,661	655,358	06/04/2024	06/12/2029		XXX
55318C-AD-6	MMAF Equipment Finance LLC A4 Y		1.A FE	29,692	29,694	30,699	29,692					5.100	5.155	MON	76	1,514	01/17/2024	07/13/2049		XXX
55356M-AA-3	MSF TRUST MSF SS ABS TRUST		1.B FE	55,000,000	55,000,000	53,070,897	55,000,000					6.500	6.553	FMAN	436,944	3,575,000	11/08/2007	11/17/2043		XXX
55356R-AA-2	MSF A-1 FL TRUST MSF A-1 TRUST	0	1.B FE	35,000,000	35,000,000	33,089,341	35,000,000					7.000	7.061	FMAN	279,028	2,450,000	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
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	1,460,969	1,460,969	1,461,992	1,460,969					6.450	6.537	MON	1,571		11/21/2025	06/25/2060	3,549	XXX
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028		1.D PL	4,767,644	4,767,644	4,767,644	4,767,644						4.803	N/A	6,293	18,521	12/23/2025	08/18/2050	4,785,536	XXX
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028		1.G PL	810,648	810,648	810,648	810,648						5.004	N/A	1,254	3,129	12/23/2025	08/18/2050	814,042	XXX
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028		2.C PL	536,730	536,730	536,730	536,730						5.760	N/A	954	2,381	12/23/2025	08/18/2050	539,313	XXX
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028		3.C PL	603,359	603,359	603,359	603,359						6.772	N/A	1,258	3,141	12/23/2025	08/18/2050	606,765	XXX
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028		4.B PL	396,070	396,070	396,070	396,070						8.296	N/A	1,009	2,518	12/23/2025	08/18/2050	398,801	XXX
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028		1.A PL	6,252,596	6,252,596	6,320,881	6,252,596						4.653	N/A	10,556	44,961	12/18/2025	08/18/2050		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 %
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028		1.D PL	1,429,356	1,429,356	1,445,215	1,429,356						4.803	N/A	2,490	10,582	12/18/2025	08/18/2050		XXX
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028		1.G PL	1,301,878	1,301,878	1,317,806	1,301,878						5.004	N/A	2,362	10,062	12/18/2025	08/18/2050		XXX
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028		2.C PL	858,121	858,121	871,027	858,121						5.760	N/A	1,790	7,560	12/18/2025	08/18/2050		XXX
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028		3.C PL	823,187	823,187	836,215	823,187						6.772	N/A	2,014	7,513	12/18/2025	08/18/2050		XXX
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028		4.B PL	626,450	626,450	637,054	626,450						8.296	N/A	1,872	6,983	12/18/2025	08/18/2050		XXX
69545N-AB-2	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025		1.D FE	12,760,079	12,760,079	12,760,079	12,760,079					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	2,745,403	2,745,403	2,745,403	2,745,403					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	5,283,605	5,283,605	5,283,605	5,283,605					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
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	26,596,080	26,596,080	27,459,751	26,596,080					6.480	6.567	MON	23,936	1,734,200	03/28/2024	03/28/2054	26,600,867	XXX
81758F-AA-8	Service Experts Issuer 1A A Y Y	0	1.G FE	2,770,546	2,770,761	2,839,321	2,770,952		(75)			6.390	6.468	MON	5,410	177,052	05/22/2024	11/20/2035		XXX
81758J-AA-0	SERVICE EXPERTS ISSUER LLC SE.. SE.25-1A-		1.F FE	14,030,583	14,033,913	14,031,527	14,032,227		1,644			5.380	5.445	MON	23,070	239,091	08/19/2025	01/20/2037		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	1,350,000	1,350,000	1,350,000	1,350,000					6.820	6.820	JD	10,742		11/12/2025	12/15/2046		XXX
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg		1.D PL	8,737,123	8,737,123	8,918,774	8,737,123						5.004	N/A	18,943	84,609	12/18/2025	09/15/2060	8,773,710	XXX
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg		1.G PL	758,147	758,147	780,346	758,147						5.558	N/A	1,824	8,170	12/18/2025	09/15/2060	761,669	XXX
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg		2.C PL	581,531	581,531	593,943	581,531						6.872	N/A	1,725	7,740	12/18/2025	09/15/2060	584,863	XXX
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg		3.C PL	591,915	591,915	603,601	591,915						8.500	N/A	2,165	9,711	12/18/2025	09/15/2060	596,096	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
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK		1.F FE	769,405	796,667	745,105	775,917		(14)			5.140	5.711	MON	1,820	41,026	03/07/2018	11/15/2052		XXX
87347@-AA-5	Thoma Bravo Credit Fund III TBCF III TL	0	1.F PL	4,773,429	4,773,429	4,773,234	4,773,429						6.129	N/A	61,056	38,843	10/22/2025	04/25/2036	4,781,455	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	3,749,614	3,750,000	3,560,438	3,749,234		21			5.167	5.168	FA	80,734	193,763	06/08/2022	02/01/2050	571,000	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 %
88576N-AP-3	321 Henderson Receivables LLC		1.B FE	1,671,638	1,618,955	1,678,335	1,657,961		(3,117)			6.150	5.588	MON	4,425	99,566	11/16/2015	10/15/2048		XXX
88576R-AA-7	321 Henderson Receivables LLC		1.A FE	764,727	764,933	769,642	766,480		(1,146)			6.190	5.873	MON	2,104	47,349	03/06/2008	01/15/2044		XXX
88576U-AA-0	321 HENDERSON RECEIVABLES IV L	0	1.A FE	2,818,528	2,819,724	2,918,941	2,821,512		(344)			6.270	6.319	MON	7,858	176,797	05/02/2008	11/15/2037		XXX
88576U-AB-8	321 HENDERSON RECEIVABLES IV L	0	1.B FE	2,997,558	3,000,000	3,211,002	2,998,439		163			8.630	8.796	MON	11,507	258,900	05/02/2008	11/15/2033		XXX
88576V-AA-8	321 Henderson Receivables LLC	0	1.A FE	4,318,530	4,468,823	4,974,864	4,378,818		4,853			8.000	8.665	MON	15,889	357,506	12/06/2018	06/15/2045		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
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	0	1.E PL	7,997,959	7,997,959	8,042,907	7,997,959					6.808	7.618	JAJO	165,675	442,066	08/13/2025	07/29/2028	706,634	XXX
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	0	2.A PL	6,207,243	6,207,243	6,266,267	6,207,243					9.208	10.126	JAJO	132,387	431,502	08/13/2025	07/29/2028	428,685	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		1.G FE	6,676,806	6,635,402	6,613,824	6,651,803		(12,637)			4.080	3.707	JAJO	63,169	270,724	02/10/2017	04/07/2027	445,817	XXX
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL	0	1.G FE	5,002,659	5,002,659	4,979,331	5,002,659					4.180	4.201	JAJO	48,793	209,111	03/02/2018	04/07/2028	273,191	XXX
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD		2.A FE	1,692,443	1,682,398	1,679,033	1,683,821		(4,354)			5.235	4.737	JAJO	18,593	88,074	05/05/2016	04/15/2026		XXX
47017O-AD-3	JAMAICA MERCHANT VOUCHER RECEI		2.C FE	2,791,132	2,791,132	2,804,914	2,791,132					5.625	5.650	JAJO	37,506	157,001	11/10/2016	01/05/2027	252,373	XXX
1119999999	- ABS - Financial ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)			760,575,616	761,247,344	747,776,332	761,101,505		20,847			XXX	XXX	XXX	4,075,858	32,370,419	XXX	XXX	221,916,500	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			9,919,191,117	10,055,154,942	9,582,574,481	9,941,693,339		5,014,939	541,719		XXX	XXX	XXX	61,709,019	402,867,201	XXX	XXX	1,111,719,488	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																				
00210O-AA-3	ASF Crabapple ASF Crabapple		1.G PL	20,781,566	20,833,650	20,875,414	20,795,363		6,797			7.171	7.282	MJSD	4,150	1,549,643	12/19/2023	09/22/2029	21,193,625	100.000
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP		1.G PL	9,693,844	9,693,844	9,713,598	9,693,844					7.020	7.144	MJSD	179,428	556,941	03/15/2024	12/28/2026	9,865,177	100.000
00259#-AA-2	ASF Parsnip L.P ASF Parsnip FLT 03/22/20		1.G PL	2,561,634	2,561,634	2,561,634	2,561,634					6.695	6.749	MJSD	1,429	188,287	04/22/2024	03/22/2030	2,602,596	100.000
05647@-AA-4	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	0	2.B PL	25,103,487	25,103,487	25,103,487	25,103,487					5.860	5.860	MJSD	404,542		09/18/2025	12/31/2060	25,471,253	100.000
05647@-AB-2	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	0	2.B PL	15,197,878	15,197,878	15,197,878	15,197,878					5.860	5.860	MJSD	2,474		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
05656@-AA-2	BREP VIII BREP VIII NAV TL 12/2030		1.G	5,075,435	5,100,940	5,075,435	5,075,591		155				6.673	N/A	916	13,128	12/17/2025	12/17/2030	5,117,432	100.000
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP ISSUER B		1.F PL	3,850,000	3,850,000	3,569,728	3,850,000					3.650	3.650	FA	50,355	140,525	02/05/2021	02/22/2041	3,920,263	100.000
26113@-AA-5	DYAL CAPITAL PARTNERS IV LP ISSUER A		1.F PL	7,150,000	7,150,000	6,629,494	7,150,000					3.650	3.650	FA	93,516	260,975	02/05/2021	02/22/2041	7,280,488	100.000
26746*-AA-2	DYAL CAPITAL PARTNERS III LP DYAL III B	0	1.F PL	18,611,519	18,611,519	17,997,022	18,611,519					4.400	4.400	JD	36,396	818,907	06/11/2020	06/15/2040	19,020,972	100.000
26746*-AC-8	DYAL CAPITAL PARTNERS III ISSU DYAL CAPI	0	1.F PL	6,160,000	6,160,000	6,359,473	6,160,000					6.550	6.550	JD	17,932	444,763	03/01/2024	06/15/2044	6,361,740	87.500
26746@-AA-0	DYAL CAPITAL PARTNERS III LP DYAL III A	0	1.F PL	32,388,481	32,388,481	31,319,111	32,388,481					4.400	4.400	JD	63,337	1,486,610	06/11/2020	06/15/2040	33,101,028	100.000
26746@-AC-6	DYAL CAPITAL PARTNERS III LP DYAL III A	0	1.F PL	7,840,000	7,840,000	8,094,541	7,840,000					6.550	6.550	JD	22,823	513,520	03/01/2024	06/15/2044	8,096,760	100.000

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 %
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05		2.B PL	97,777,983	97,777,983	97,777,983	97,777,983					7.000	7.061	MJSD	38,025	2,226,036	10/22/2025	05/24/2035	98,823,664	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		2.A FE	1,667,720	1,667,720	1,500,148	1,667,720					3.980	3.999	FMAN	8,481	66,375	08/16/2019	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	27,374,082	27,374,082	27,784,693	27,374,082					6.936	6.995	MJSD	10,548	1,835,057	11/21/2025	08/31/2032	27,708,851	100.000
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		2.C FE	12,453,272	12,453,272	12,664,978	12,453,272					8.436	8.523	MJSD	5,836	987,822	11/21/2025	08/31/2032	12,637,739	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	5,858,578	5,858,578	5,858,578	5,858,578					7.721	7.792	FMAN	45,975	114,413	11/24/2025	03/03/2035	5,865,054	100.000
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C		3.C PL	1,915,482	1,915,482	1,915,482	1,915,482					8.686	8.775	FMAN	16,807	48,717	11/24/2025	03/03/2035	1,917,839	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	616,943	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	763,106	09/04/2025	03/04/2029	15,090,129	100.000
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	0	1.G	14,500,000	14,500,000	13,847,500	14,499,966		(34)			5.500	5.495	MS	265,833	722,961	02/18/2025	03/01/2037	560,819	7.690
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	0	1.G	14,500,000	14,500,000	13,847,500	14,500,000					5.500	5.495	MS	265,833	722,484	02/18/2025	03/01/2037	569,209	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	3,119,162	3,128,582	3,199,288	3,120,999		1,837				9.497	N/A	1,605	209,756	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)			467,037,718	467,261,538	466,056,675	467,071,523		26,804			XXX	XXX	XXX	1,808,943	19,521,373	XXX	XXX	398,737,594	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	18,000,000	18,000,000	18,000,000	18,000,000						5.788	N/A	42,900		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		
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
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
87355#-AA-2	TH MSR Issuer Trust TH MSR Holdings LLC		2.C FE	7,049,592	7,087,542	7,085,416	7,050,058		466				3.939	N/A	8,821		12/16/2025	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	66,000,000	75,000,000	75,007,425	67,398,535		1,364,827			7.705	10.940	MJSD	272,874	6,119,964	12/23/2024	03/15/2034		100.000
000000-00-0	Octagon Towers Upsize	0	2.C	58,695	58,695	59,278	58,695					6.422	6.473	MJSD	10	361,224	12/18/2025	09/04/2028	59,386	

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 %
1339999999 - ABS - Financial ABS - Not Self-Liquidating - Other Financial ABS - Not Self-Liquidating (Unaffiliated)				256,699,317	283,995,553	283,973,138	261,757,435		4,597,423			XXX	XXX	XXX	984,988	19,747,792	XXX	XXX	17,104,429	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				723,737,035	751,257,091	750,029,813	728,828,958		4,624,227			XXX	XXX	XXX	2,793,931	39,269,165	XXX	XXX	415,842,023	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	5,634,740	5,634,740	5,615,019	5,634,740						6.367	N/A	16,705	103,916	12/23/2025	06/08/2026	5,658,420	100.000
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	3,499,894	3,500,000	3,311,385	3,499,726		9			4.377	4.377	JD	12,766	153,195	05/03/2022	06/01/2039	312,368	8.730
693342-AD-9	PCG 2022-A A2 PCG 2022-A A4		1.A FE	2,999,906	3,000,000	2,664,990	2,999,730					4.451	4.451	JD	11,128	133,530	05/03/2022	12/01/2047	61,030	1.990
693342-AH-0	PCG 2022-A A2 PCG 5.081 06/01/41	0	1.A FE	12,999,357	13,000,000	12,902,630	12,998,138		45			5.081	5.081	JD	55,044	660,530	07/13/2022	06/01/2041	862,458	6.470
693342-AJ-6	PCG 2022-A A2 PCG 5.212 12/01/47		1.A FE	8,499,880	8,500,000	8,200,205	8,499,102					5.212	5.212	JD	36,918	443,020	07/13/2022	12/01/2047	733,216	8.410
693342-AK-3	PCG 2022-A A2 PCG 5.099 06/01/52		1.A FE	2,499,765	2,500,000	2,329,250	2,499,567		7			5.099	5.100	JD	10,623	127,475	07/13/2022	06/01/2052	314,994	12.290
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	602,401	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	2,499,762	2,500,000	2,458,050	2,499,556		21			4.966	4.967	FA	51,729	124,150	06/08/2022	02/01/2042	176,202	6.880
88240T-AC-5	TEXAS ELECTRIC MKT STABL ERCOTT 5.057 08	0	1.A FE	3,749,630	3,750,000	3,535,350	3,749,266		27			5.057	5.058	FA	79,016	189,638	06/08/2022	08/01/2046	352,442	9.170
1539999999 - ABS - Non-Financial ABS - Practical Expedient - Other Non-Fin. ABS - Practical Expedient (Unaffiliated)				83,814,284	83,827,704	82,261,684	83,813,734		2,828			XXX	XXX	XXX	404,206	2,665,745	XXX	XXX	47,161,959	XXX
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				83,814,284	83,827,704	82,261,684	83,813,734		2,828			XXX	XXX	XXX	404,206	2,665,745	XXX	XXX	47,161,959	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	7,526,562	7,400,794	7,414,892	7,436,499		(77,232)			4.460	2.564	MON	14,670	329,159	11/02/2018	12/15/2038		
00037U-AE-0	AASET 2018-3 Note Issuer DAC AASET 2018-		4.A FE	634,772	1,706,864	1,712,787	930,802		170,460			5.685	34.285	MON	4,313	96,766	03/31/2023	12/15/2038		
00037U-AF-7	AASET 2018-3 Note Issuer DAC		5.B FE		4,206,853	5,519,273						6.091	8,888.000	MON			11/02/2018	12/15/2038	32,289	
00038P-AA-8	AASET 2021-1 Trust	0	1.F FE	11,364,013	11,481,963	11,054,145	11,439,326		27,095			2.950	3.466	MON	14,113	338,718	11/02/2021	11/16/2041		
00038R-AB-2	AASET 2019-2 Trust		4.A FE	200,552	513,554	506,846	200,552					4.458	71.193	MON		22,895	10/07/2019	10/16/2039		11.940
00039N-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	0	1.F FE	26,579,814	26,580,167	26,613,871	26,579,673		(140)			5.243	5.291	MON	58,067	54,195	11/14/2025	02/16/2050		
00110X-AB-0	AFN ABSPROP001 Llc		1.A FE	3,291,699	3,292,173	2,795,947	3,291,956		38			2.790	2.808	MON	2,807	91,852	05/26/2021	05/20/2051		82.300
00255U-AA-3	Apollo Aviation Securitization		2.A FE	1,202,714	1,204,349	1,195,919	1,204,551		594			3.351	3.345	MON	1,794	40,358	04/20/2021	01/16/2040		
03766#-AC-8	Apollo Aviation Securitization AASET 201		4.B FE	4	4	4	4					5.906		MON		2,722,754	07/01/2025	01/15/2043		5.400
05377R-GC-2	Avis Budget Rental Car Funding AESOP 202	0	1.A FE	1,435,198	1,420,000	1,450,466	1,426,873		(3,081)			5.250	5.055	MON	2,278	74,550	01/20/2023	04/20/2029		16.670
05377R-GY-4	Avis Budget Rental Car Funding AESOP 202	0	1.A FE	6,497,232	6,500,000	6,664,073	6,498,379		455			5.490	5.561	MON	10,904	356,850	03/30/2023	06/20/2029	102,580	16.670
05377R-HD-9	Avis Budget Rental Car Funding AESOP 202	0	1.F FE	12,943,360	12,950,000	13,194,392	12,946,576		1,351			6.120	6.211	MON	24,217	792,540	05/30/2023	04/20/2028	254,772	16.670
05377R-JL-9	Avis Budget Rental Car Funding 3A B Y Y	0	1.F FE	998,276	1,000,000	1,030,462	998,742		280			5.580	5.682	MON	1,705	55,800	04/09/2024	12/20/2030		16.670
07359B-AA-5	Beacon Container Finance II LL	0	1.F FE	2,275,965	2,572,500	2,405,612	2,362,592		32,325			2.250	5.319	MON	1,447	57,882	09/13/2023	10/22/2046	36,223	0.850
12510H-AE-0	Capital Automotive REIT		1.E FE	1,381,891	1,368,208	1,343,349	1,370,664		(2,101)			3.480	3.339	MON	2,116	47,481	07/28/2020	02/15/2050		97.190
12510H-AF-7	Capital Automotive REIT	0	1.E FE	8,546,045	8,551,302	8,103,470	8,548,576		598			3.810	3.849	MON	14,480	324,900	01/15/2020	02/15/2050		95.690
12510H-AJ-9	Capital Automotive REIT	0	2.B FE	3,908,047	4,000,000	3,663,472	3,915,387		14,848			4.950	5.533	MON	8,800	197,450	09/22/2023	02/15/2050		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 %
12510H-AN-0	Capital Automotive REIT		1.E FE	2,954,853	2,955,625	2,518,518	2,955,113		83			2.760	2.779	MON	3,626	81,349	07/27/2021	08/15/2051		95.730
12510H-AP-5	Capital Automotive REIT CAUTO 2022-1A A1	0	1.A FE	3,264,126	3,645,000	3,490,146	3,425,801		62,764			3.350	7.387	MON	5,427	121,768	05/02/2023	03/15/2052	18,698	89.540
12510H-AR-1	Capital Automotive REIT	0	2.B FE	999,584	1,000,000	939,891	999,739		75			4.680	4.735	MON	2,080	46,670	03/08/2022	03/15/2052		100.000
12510H-AT-7	Capital Automotive REIT CAUTO 2023-1A A2	0	1.E FE	7,608,551	7,868,875	7,936,508	7,721,586		50,588			6.500	8.057	MON	22,732	510,056	09/14/2023	09/15/2053	52,445	96.420
12510H-AU-4	Capital Automotive REIT CAUTO 2023-1A B	0	2.B FE	881,076	900,000	906,653	888,743		3,563			7.750	8.411	MON	3,100	69,556	09/14/2023	09/15/2053	6,585	100.000
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1		1.A FE	2,814,456	2,818,750	2,817,281	2,814,461		5			4.900	4.964	MON	6,139	10,743	12/04/2025	05/15/2054		
12510H-AX-8	Capital Automotive REIT 2A A2 Y	0	1.E FE	16,330,681	16,919,375	16,883,980	16,477,669		109,817			5.250	6.194	MON	39,479	885,800	06/04/2024	05/15/2054		96.420
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2	0	1.E FE	8,788,301	9,105,469	8,712,768	8,837,853		45,182			4.550	5.313	MON	18,413	413,148	10/02/2024	10/15/2054		95.880
12530M-AL-9	CF Hippolyta Issuer LLC SORT 2022-1A A1	0	1.E FE	5,793,114	5,793,605	5,699,227	5,793,159		210			5.970	6.046	MON	15,372	344,917	08/10/2022	08/15/2062		11.010
12563L-AN-7	CLI Funding LLC	0	1.F FE	1,574,747	1,738,862	1,640,966	1,634,654		19,425			2.080	4.809	MON	1,306	36,168	09/21/2023	09/18/2045		0.830
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A		1.F FE	1,943,992	2,287,877	2,129,723	2,044,119		34,284			1.640	6.447	MON	1,355	37,521	01/03/2024	02/18/2046	9,969	0.810
12565K-AE-7	CLI Funding LLC	0	1.F FE	1,236,179	1,454,596	1,354,085	1,282,594		19,860			2.720	6.349	MON	1,429	39,565	07/05/2023	01/18/2047		0.560
12575A-AD-9	CMFT Net Lease Master Issuer L	0	1.C FE	1,206,631	1,280,000	1,105,879	1,223,651		7,888			3.040	3.888	MON	1,189	38,912	09/28/2023	07/20/2051		100.000
12575A-AF-4	CMFT Net Lease Master Issuer L		1.F FE	4,026,189	4,000,000	3,421,492	4,015,456		(2,568)			3.440	3.385	MON	4,204	137,600	08/02/2021	07/20/2051		100.000
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A	0	1.F FE	9,284,004	10,432,692	10,010,752	9,834,524		201,468			2.220	5.565	MON	3,860	231,606	05/10/2023	09/25/2045		36.100
14855M-AA-6	Castlelake Aircraft Securitiza	0	2.A FE	9,810,202	9,814,614	9,618,321	9,814,841		(119)			3.967	3.997	MON	17,304	389,345	02/16/2022	04/15/2039		0.180
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	0	1.F FE	25,827,531	25,828,337	25,899,546	25,827,594		63			5.087	5.140	MON	58,395	153,287	10/10/2025	11/15/2050	310,847	11.810
14856C-AA-7	Castlelake Aircraft Structured	0	2.A FE	4,350,425	4,409,260	4,365,172	4,372,699		6,802			4.125	4.866	MON	8,084	181,882	07/15/2025	06/15/2043		0.070
30605Y-AD-3	Falcon Aerospace Ltd	0	1.F FE	300,387	301,759	301,759	302,511		(4,012)			6.300	3.170	MON	845	19,011	02/01/2017	02/15/2042		10.140
46651N-AA-2	JOL AIR JOLAR 19-1	0	1.F FE	10,686,787	10,765,143	10,713,599	10,744,849		4,218			3.967	4.091	MON	18,980	427,053	05/04/2022	04/15/2044		0.340
46658F-AB-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	154,723	154,723	154,723	154,723						6.650	N/A	1,956	10,722	08/16/2024	04/23/2028	157,249	100.000
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	139,593	139,593	139,593	139,593						6.368	N/A	295	10,813	08/01/2025	12/20/2027	141,872	100.000
46658F-AD-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	530,918	530,918	530,918	530,918						6.502	N/A	6,564	37,032	08/16/2024	07/23/2036	539,586	100.000
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	633,167	633,167	633,167	633,167						6.370	N/A	1,318	48,429	08/01/2025	06/20/2036	643,618	100.000
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	636,505	636,505	636,505	636,505						6.517	N/A	3,606	46,032	08/01/2025	05/31/2036	647,012	100.000
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	666,929	666,929	666,929	666,929						6.508	N/A	3,773	48,231	08/01/2025	05/31/2036	677,938	100.000
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	639,165	639,165	639,165	639,165						6.508	N/A	3,616	46,226	08/01/2025	05/31/2036	649,715	100.000
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	249,770	249,770	249,770	249,770						6.510	N/A	1,413	18,163	08/01/2025	11/30/2029	253,848	100.000
46658F-AK-0	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	198,729	198,729	198,729	198,729						6.600	N/A	1,711	13,788	11/14/2024	05/14/2029	201,902	100.000
46658F-AL-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	246,884	246,884	246,884	246,884						6.609	N/A	2,127	17,129	11/14/2024	11/14/2029	250,959	100.000
46658F-AM-6	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	282,665	282,665	282,665	282,665						6.603	N/A	2,434	19,612	11/14/2024	08/16/2029	282,766	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 %
46658F-AN-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	261,541	261,541	261,541	261,541						6.603	N/A	2,252	18,146	11/14/2024	08/16/2029	261,635	100.000
46658F-AP-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	337,837	337,837	337,837	337,837						6.605	N/A	2,909	23,440	11/14/2024	08/14/2036	343,414	100.000
46658F-AQ-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	430,122	430,122	430,122	430,122						6.606	N/A	3,704	29,843	11/14/2024	11/14/2036	437,221	100.000
46658F-AR-5	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	238,786	238,786	238,786	238,786						6.607	N/A	2,058	16,567	11/14/2024	08/16/2029	238,871	100.000
46658F-AS-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	429,093	429,093	429,093	429,093						6.606	N/A	3,695	29,771	11/14/2024	11/14/2036	436,176	100.000
46658F-AT-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	339,723	339,723	339,723	339,723						6.606	N/A	2,926	23,516	11/14/2024	11/14/2036	345,331	100.000
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	0	2.A PL	517,090	517,090	517,090	517,090						6.506	N/A	3,616	35,883	11/14/2024	07/23/2036	522,749	100.000
55292R-AA-9	Maps LTD MAPSL 2.521 06/15/2046	0	1.E FE	97,326	108,140	103,611	103,511		1,753			2.521	6.174	MON	121	2,726	04/26/2022	06/15/2046	7,187	13.140
63943B-AA-1	Navigator Aircraft ABS LLC	0	1.F FE	649,902	712,612	680,632	683,414		9,471			2.771	5.776	MON	878	19,747	04/27/2022	11/15/2046	12,610	43.560
643821-AA-9	New Economy Assets Phase 1 Iss	0	1.F FE	4,510,352	5,000,000	4,173,960	4,888,516		111,789			1.910	2.125	MON	2,918	95,500	04/28/2022	10/20/2061		0.060
643821-AB-7	New Economy Assets Phase 1 Iss		2.A FE	819,351	1,270,000	779,198	819,351		28,254	408,925		2.410	49.962	MON	935	30,607	05/20/2022	10/20/2061		25.660
78403D-AT-7	SBA TOWER TRUST SBATOW 1.631 11/15/26		1.F FE	5,869,215	6,898,000	6,748,941	6,658,106		259,482			1.631	5.778	MON	5,000	112,194	10/17/2022	11/15/2026	6,907,376	100.000
78403D-AZ-3	SBA TOWER TRUST SBATOW 6.599 01/15/28	0	1.F FE	8,350,000	8,350,000	8,550,158	8,350,000					6.599	6.577	MON	24,490	549,486	11/15/2022	01/15/2028	8,395,918	100.000
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A	0	1.F FE	10,448,809	12,178,883	11,624,537	11,307,956		283,229			2.434	6.061	MON	13,175	296,434	06/14/2022	06/15/2046		54.640
78487J-AA-4	SVC ABS LLC SVC 2023-1A A	0	1.A FE	5,526,271	5,717,833	5,650,306	5,632,649		37,110			5.150	6.637	MON	8,998	294,469	02/03/2023	02/20/2053	31,501	97.540
78487J-AB-2	SVC ABS LLC SVC 2023-1A B	0	1.C FE	16,815,024	17,922,146	17,572,664	17,418,677		216,272			5.550	8.362	MON	30,393	994,679	11/07/2024	02/20/2053	116,791	98.770
85208U-AA-2	Sprite Limited	0	1.F FE	9,210,031	9,287,201	9,084,666	9,252,031		5,207			3.750	3.974	MON	15,479	348,270	03/17/2022	11/15/2046		12.150
85572R-AA-7	START LTD STARR 18-1		1.F FE	744,796	808,463	809,580	776,035		15,587			4.089	7.301	MON	1,469	33,058	03/25/2022	05/15/2043		0.010
85573L-AA-9	START LTD STARR 19-1	0	1.F FE	262,751	270,641	269,985	269,746		3,389			4.089	6.831	MON	492	11,067	06/09/2022	03/15/2044	8,813	28.580
86190B-AB-0	STORE Master Funding LLC	0	1.A FE	8,011,874	8,015,500	6,787,814	8,012,861		307			2.960	2.983	MON	7,250	237,259	05/19/2021	06/20/2051		94.040
86190B-AD-6	STORE Master Funding LLC		1.C FE	1,465,660	1,466,250	1,282,876	1,465,802		51			3.700	3.733	MON	1,658	54,251	05/19/2021	06/20/2051		94.040
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A		1.A FE	16,975,853	16,978,750	16,862,123	16,975,882		29			4.980	5.035	MON	25,836	187,898	09/25/2025	10/20/2055	203,228	96.540
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A		1.A FE	9,980,428	9,987,500	9,884,709	9,980,525		97			5.190	5.256	MON	15,839	115,189	09/25/2025	10/20/2055	83,698	95.040
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A		1.C FE	1,996,494	1,997,500	1,994,066	1,996,516		23			5.170	5.235	MON	3,156	22,949	09/25/2025	10/20/2055	23,913	96.540
86212F-AG-4	STORE MASTER FUNDING I-VII STR 2025-1A A		1.C FE	1,597,403	1,598,000	1,593,353	1,597,407		5			5.390	5.456	MON	2,632	19,140	09/25/2025	10/20/2055	13,394	95.040
86212V-AA-2	STORE Master Funding LLC		1.C FE	29,914,585	29,930,454	29,705,377	29,930,320		170			3.960	3.993	MON	36,216	1,185,246	10/12/2016	10/20/2046		79.000
86212V-AB-0	STORE Master Funding LLC		1.C FE	9,208,134	9,054,318	8,959,139	9,083,086		(20,495)			4.320	4.098	MON	11,952	391,147	08/24/2017	10/20/2046		79.000
86212V-AE-4	STORE Master Funding LLC	0	1.A FE	2,720,008	2,721,032	2,708,395	2,720,707		168			4.290	4.335	MON	3,567	116,732	10/12/2018	10/20/2048		88.950
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y	0	1.C FE	17,559,975	17,520,729	17,624,224	17,543,722		(9,671)			6.920	6.898	MON	37,047	1,212,434	04/11/2024	06/20/2053	7,578,229	97.540
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y	0	1.C FE	5,442,673	5,454,167	5,580,900	5,444,490		1,134			5.940	6.055	MON	9,899	323,978	04/18/2024	05/20/2054		96.540
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.0 01/1		2.B PL	1,404,227	1,404,227	1,424,687	1,404,227					9.000	9.202	MON	5,617	125,327	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	7,888,184	7,888,844	7,850,141	7,888,184					5.100	5.156	MON	12,293	55,879	10/15/2025	10/20/2055	42,850	98.340
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A	0	1.F FE	3,119,567	3,684,825	3,425,446	3,286,043		72,225			1.860	6.196	MON	2,094	68,538	10/19/2023	03/20/2046		0.640
91823A-AW-1	VB-S1 Issuer LLC	0	1.F FE	17,000,000	17,000,000	15,538,238	17,000,000					3.706	3.733	MON	28,001	630,020	02/18/2022	02/15/2052		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 %
91823A-AY-7	VB-S1 Issuer LLC	0	2.C FE	16,000,000	16,000,000	15,768,176	16,000,000					4.288	4.319	MON	30,492	686,080	02/18/2022	02/15/2052		100.000
91823A-BA-8	VB-S1 Issuer LLC	0	3.C FE	31,000,000	31,000,000	30,315,892	31,000,000					5.268	5.317	MON	72,581	1,633,080	02/18/2022	02/15/2052		100.000
91823A-BE-0	VB-S1 Issuer LLC SERIES 2024-1A CLASS D		2.C FE	1,450,000	1,450,000	1,474,398	1,450,000					6.644	6.736	MON	4,282	96,338	05/08/2024	05/15/2054		100.000
918453-AA-9	VZ REPACK TRUST VZTXPK V1e-06 08/15/36 *		3.C PL	7,035,939	23,833,839	8,158,323	12,253,798		735,026			0.103	6.513	MON	1,091	24,092	12/12/2016	08/15/2036	23,836,143	100.000
929218-AA-3	VZ REPACK TRUST VZREPK 0.0 05/15/2035		5.B PL	13,484,300	47,000,000	16,092,800	13,484,300						12.107	N/A		22,220	12/11/2015	05/15/2035	47,000,000	70.000
94354K-AA-8	Wave USA	0	2.A FE	12,544,705	12,676,951	12,449,907	12,629,604		41,984			3.597	4.599	MON	20,266	455,990	02/16/2022	09/15/2044		0.390
30610G-AA-1	Falcon Aerospace Ltd	0	1.F FE	8,756,057	8,769,906	8,726,117	8,772,608		4,992			3.597	3.988	MON	14,020	315,454	03/17/2021	09/15/2039		0.120
55446M-AA-5	Mach I		1.F FE	5,211,581	5,215,216	5,170,053	5,272,086		17,292			3.474	3.997	MON	8,052	181,177	03/09/2020	10/15/2039		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-AA-9	SOLRR Aircraft 2021-1 Limited	0	1.E FE	172,823	189,916	181,181	181,209		2,664			2.636	4.847	MON	223	5,006	04/26/2022	10/15/2046		43.820
87404L-AA-0	TLWND 2019-1	0	2.A FE	29,383,267	33,398,819	33,089,346	29,390,735					3.967	7.992	MON		1,324,931	06/09/2022	12/15/2044	594,736	4.330
88315L-AE-8	Textainer Marine Containers Li	0	1.F FE	1,182,045	1,288,113	1,248,140	1,225,395		16,719			2.730	6.163	MON	1,075	35,165	02/08/2024	08/21/2045	2,181	0.190
88315L-AG-3	Textainer Marine Containers Li	0	1.F FE	5,965,299	6,851,154	6,504,349	6,851,154					2.100	2.108	MON	4,396	143,874	03/07/2023	09/20/2045		0.190
88315L-AL-2	Textainer Marine Containers Li	0	1.F FE	5,865,686	6,858,293	6,455,952	6,319,261		153,520			1.680	5.585	MON	3,521	115,220	10/13/2022	02/20/2046		40.670
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	0	1.F FE	9,049,598	10,828,801	10,256,217	9,771,244		250,089			2.230	6.664	MON	7,379	241,483	09/21/2023	04/20/2046		38.670
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	0	1.F FE	14,315,186	16,830,000	15,089,223	14,853,394		269,040			1.940	5.809	MON	9,976	320,046	12/03/2025	08/20/2046	85,093	0.060
1719999999	- ABS - Non-Financial ABS - Full Analysis - LBS - Full Analysis (Unaffiliated)			627,343,159	703,357,047	642,867,252	639,978,227		3,233,061	408,925		XXX	XXX	XXX	1,072,079	24,605,589	XXX	XXX	145,119,792	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	23,241,000	23,241,000	21,961,281	23,241,000					4.720	4.720	JJ	560,676	1,112,211	12/29/2020	07/01/2056	23,789,488	3.280
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE	0	1.E PL	20,329,490	20,971,625	20,971,625	20,794,564		465,074			6.584	10.054	MON	118,694	823,718	12/16/2025	04/01/2026		100.000
00032@-AD-2	LENDLEASE ARMY PRA TL 2022 LENDLEASE ARM	0	1.E PL	29,055,000	29,055,000	28,403,296	29,055,000					5.116	5.116	JJ	759,743	1,507,099	12/08/2021	07/01/2056	29,798,227	3.280
00032@-AE-0	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE	0	1.E PL	23,245,000	23,245,000	25,664,037	23,245,000					8.288	8.288	JJ	984,679	1,953,303	01/01/2024	07/01/2056	24,208,273	3.280
00032@-AF-7	AA FAMILY HOUSING HOLDINGS LLC AAFHC	0	1.E PL	34,867,000	34,867,000	38,465,658	34,867,000					7.184	7.184	JJ	1,280,254	1,697,728	09/25/2024	07/01/2045	36,119,423	3.280
008676-AA-6	AHG FUNDING 2024A AHG..24-A1	0	1.E FE	8,535,144	8,535,144	8,747,857	8,535,144					7.270	7.440	JAJO	130,996	503,299	12/20/2024	12/31/2044		5.870
01627A-AA-6	Aligned Data Centers Issuer LL ADC 2021-	0	1.G FE	29,215,153	32,819,100	32,231,179	31,999,212		1,238,712			1.937	6.059	MON	28,254	635,706	05/08/2024	08/15/2046	12,585,282	100.000
01627A-AB-4	Aligned Data Centers Issuer LL	0	2.B FE	6,014,869	6,650,000	6,530,659	6,514,899		201,838			2.482	5.830	MON	7,336	165,053	06/07/2023	08/15/2046		100.000
01627A-AC-2	Aligned Data Centers Issuer LL ADC 2022-	0	1.G FE	13,714,001	14,200,000	14,210,181	13,993,918		104,178			6.350	7.326	MON	40,076	901,700	11/07/2022	10/15/2047		100.000
01627A-AD-0	Aligned Data Centers Issuer LL ADC 2023-	0	1.G FE	10,528,067	10,750,000	10,829,142	10,624,206		42,606			6.000	6.574	MON	28,667	645,000	01/16/2024	08/17/2048	1,529,833	100.000
01983K-AG-9	ALLO Issuer LLC 1A A2 N Y	0	1.G FE	3,003,003	3,000,000	3,045,258	3,002,258		(553)			5.940	5.989	MON	5,445	178,200	07/17/2024	07/20/2054		100.000
01983K-AH-7	ALLO Issuer LLC 1A B N Y	0	2.B FE	1,249,661	1,250,000	1,282,933	1,249,742		63			7.150	7.263	MON	2,731	89,375	07/12/2024	07/20/2054		100.000
037984-AA-9	AQUILA FDG LLC FDG..24-1 AQUILAFDG..24-1-A	0	1.E FE	21,300,000	21,300,000	22,049,313	21,300,000					7.400	7.359	JAJO	341,510	1,576,200	05/10/2024	12/15/2041		4.840
038779-AB-0	Arbys Funding LLC	0	2.C FE	9,944,850	10,706,750	10,428,139	10,422,216		162,744			3.237	5.027	JAJO	58,726	346,578	12/01/2022	07/30/2050		93.250

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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 %
09522*-AA-8	BLUE AND GOLD TENANT LLC BLUE AND GOLD T		1.G PL	6,100,000	6,100,000	4,935,687	6,100,000					3.650	3.650	MS	56,281	222,650	10/22/2019	03/31/2045	6,100,000	9.040
09581#-AA-2	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	12,175,600	12,175,600	12,400,459	12,175,600					7.110	7.110	FA	310,204	865,685	08/23/2023	08/22/2043	12,608,443	100.000
09581#-AB-0	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	5,788,400	5,788,400	6,088,731	5,788,400					7.210	7.210	FA	149,548	417,344	08/23/2023	08/22/2043	5,997,072	85.000
09581@-AA-4	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	12,224,400	12,224,400	12,450,160	12,224,400					7.110	7.110	FA	311,447	869,155	08/23/2023	08/22/2043	12,658,977	100.000
09581@-AB-2	BLUE OWL GP STAKES V ISSUER BLUE OWL GP	0	1.D PL	5,811,600	5,811,600	6,113,135	5,811,600					7.210	7.210	FA	150,148	419,016	08/23/2023	08/22/2043	6,021,108	85.000
09582*-AC-1	BLUE OWL GP STAKES III FINANCI BLUE OWL	0	1.B PL	890,759	890,759	916,841	890,759					6.320	6.369	JAJO	12,667	56,296	06/11/2024	06/30/2029	903,582	100.000
09582*-AD-9	BLUE OWL GP STAKES III FINANCI BLUE OWL	0	1.B PL	3,308,534	3,308,534	3,420,160	3,308,534					6.400	6.450	JAJO	47,643	211,746	06/11/2024	06/30/2031	3,355,589	100.000
09606B-AA-2	Blue Stream Issuer LLC BSTRM 2023-1A A2	0	1.F FE	10,432,641	10,625,000	10,690,737	10,525,052		36,649			5.398	5.879	MON	17,525	573,537	04/28/2023	05/20/2053	59,583	100.000
09606B-AG-9	BLUE STREAM ISSUER LLC BSTRM..2 BSTRM..24-	0	1.F FE	2,000,000	2,000,000	2,025,528	2,000,000					5.408	5.469	MON	3,305	108,160	10/28/2024	11/20/2054		100.000
09606B-AJ-3	BLUE STREAM ISSUER LLC BSTRM..2 BSTRM..24-	0	2.C FE	1,450,000	1,450,000	1,475,656	1,450,000					6.043	6.120	MON	2,677	87,624	10/28/2024	11/20/2054		100.000
102104-AC-0	CLOUD CAPITAL LLC CLDCD..24-2A-A2	0	1.F FE	17,950,000	17,950,000	18,158,974	17,950,000					5.923	5.997	MON	26,579	1,137,010	11/22/2024	11/22/2049		100.000
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	69,754,500	69,754,500	63,160,188	69,754,195		(179)			5.250	5.282	JAJO	773,112	3,662,111	05/19/2016	07/15/2046		1.480
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	0	1.D PL	3,539,842	3,550,494	3,606,083	3,541,290		1,448				7.176	N/A	7,641	(372,271)	08/16/2024	06/26/2030	3,553,901	100.000
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 SLC 5.77		2.A	1,483,199	1,483,199	1,494,543	1,483,199					5.770	5.914	MS	21,633	85,581	11/25/2003	09/30/2027	120,749	3.870
14856G-AA-8	Castlelake Aircraft Securitiza		1.F FE	2,097,536	2,097,594	2,079,806	2,099,622		(688)			3.474	3.411	MON	3,239	72,870	01/20/2021	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
18977C-AB-0	COSERV SECURITIZATION 22 COSERV 5.321 02		1.A FE	299,990	300,000	292,058	299,949		3			5.321	5.321	FA	6,030	15,963	12/07/2022	02/15/2048	18,232	5.920
21877@-AA-2	CoreWeave Coreweave	0	3.B PL	4,845,030	5,380,444	5,380,444	4,874,896		29,866				10.299	N/A	12,593	112,972	09/26/2025	08/21/2030	5,417,417	100.000
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG		1.C	28,275,227	28,247,756	34,095,945	28,275,146		(81)			6.250	6.943	JJ	1,129,910	2,330,440	12/22/2023	01/01/2044	811,041	3.600
233046-AF-8	DB Master Finance LLC	0	2.B FE	947,998	1,014,750	1,007,994	980,303		16,333			4.030	5.991	FMAN	4,657	40,894	12/12/2023	11/20/2047	1,005,419	90.500
233046-AL-5	DB Master Finance LLC	0	2.B FE	10,325,611	11,074,688	10,921,403	10,574,689		125,984			4.352	5.893	FMAN	54,891	481,970	04/18/2024	05/20/2049	7,546,388	90.490
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I		2.B FE	3,756,735	4,464,000	4,378,805	4,276,704		196,023			2.045	7.051	FMAN	10,397	91,289	11/10/2022	11/20/2051		95.250
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II		2.B FE	4,152,710	4,844,160	4,584,373	4,412,815		130,462			2.493	5.965	FMAN	13,754	120,765	12/19/2023	11/20/2051	2,154,364	93.250
233046-AS-0	DB Master Finance LLC	0	2.B FE	30,741,291	38,174,400	33,987,432	32,430,607		773,601			2.791	5.963	FMAN	121,343	1,065,447	10/04/2024	11/20/2051	6,362,384	90.250
233046-AW-1	DB Master Finance LLC DNKN 2025-1A A2II		2.B FE	4,650,000	4,650,000	4,654,859	4,650,000					5.165	5.195	FMAN	27,353	9,340	10/08/2025	08/20/2055	76,437	93.250
25755T-AH-3	Dominos Pizza Master Issuer LL	0	2.A FE	26,239,583	26,522,100	26,369,969	26,392,600		74,735			4.118	4.458	JAJO	200,233	1,092,180	12/11/2023	07/25/2047	490,410	92.460
25755T-AP-5	Dominos Pizza Master Issuer LL	0	2.A FE	47,504,726	48,625,000	44,553,920	47,815,472		119,968			3.151	3.501	JAJO	280,899	1,532,174	02/13/2024	04/25/2051	1,819,219	91.900
25755T-AQ-3	DOMINOS PIZZA MASTER ISSUER LL DPABS..25-		2.A FE	34,500,000	34,500,000	34,674,536	34,500,000					4.930	4.960	JAJO	311,823	236,229	08/12/2025	07/25/2055	33,353,578	95.500
264320-A#-9	Duetti ABS 1 LLC Series 2025-1 Class A-2	0	1.F FE	11,811,840	11,812,053	11,812,053	11,812,053		213				6.452	N/A	190,883		09/29/2025	10/15/2060	12,002,936	100.000

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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	Origination Balloon Payment %
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	0	2.B PL	22,054,546	22,150,204	22,128,054	22,057,131		(294)				6.841	N/A	320,317	1,298,241	04/03/2025	10/15/2059	22,529,527	100.000
28000X-AA-6	EdgeConneX Data Centers Issuer	0	2.B FE	10,733,086	11,035,208	10,662,649	10,912,999		54,233			4.250	4.885	MON	7,817	468,996	04/08/2022	03/25/2052		90.000
33830J-AC-9	Five Guys Funding LLC	0	2.C FE	45,491,469	45,784,500	42,155,254	45,622,920		54,587			2.493	2.640	JAJO	209,258	1,141,408	06/08/2023	07/25/2051		96.440
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	0	2.C FE	29,260,789	29,106,000	29,934,968	29,224,114		(21,863)			7.549	7.438	JAJO	402,822	2,197,212	08/19/2024	01/26/2054	1,314,525	93.960
38348U-AA-2	Focus Brands Funding LLC	0	2.B FE	2,706,511	2,748,240	2,744,478	2,707,127		493			6.422	6.591	JAJO	29,906	182,375	10/18/2024	10/30/2054	2,792,363	100.000
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L		1.C	1,550,971	1,550,971	3,786,716	1,550,971					18.935	19.446	MON	12,895	281,204	11/26/2012	07/15/2055	7,271	0.420
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		1.G PL	57,722,000	57,722,000	57,614,753	57,722,000					6.389	6.434	FMAN	430,247	2,666,757	12/31/2024	05/10/2045	1,925,462	4.410
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		2.C PL	32,087,000	32,087,000	31,865,118	32,087,000					7.889	7.959	FMAN	295,322	1,811,311	12/31/2024	05/10/2045	1,070,342	4.770
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD		3.C PL	20,542,000	20,542,000	20,291,449	20,542,000					8.889	8.978	FMAN	213,030	1,299,966	12/31/2024	05/10/2045	685,230	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	73,000,000	73,000,000	74,438,903	73,000,000					7.210	7.210	JAJO	1,315,825	4,166,779	11/01/2024	04/01/2055	74,315,825	2.120
44148J-AC-3	Hotwire Funding LLC		3.C FE	2,000,000	2,000,000	1,969,302	2,000,000					4.459	4.500	MON	2,725	89,180	11/09/2021	11/20/2051		100.000
44148J-AH-2	Hotwire Funding LLC SERIES 2024-1A CLASS	0	1.F FE	3,150,000	3,150,000	3,203,648	3,150,000					5.893	5.965	MON	5,672	185,630	05/22/2024	06/20/2054	3,165,469	100.000
000000-00-0	HUNT MH BORROWER LLC HUNT FEE III 2021-1	0	1.F PL	70,224,569	70,224,569	74,071,190	70,224,569					6.200	6.199	JD	362,827	4,353,923	12/04/2023	12/01/2055	2,578,628	0.150
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	0	1.F PL	14,633,442	14,633,442	15,435,003	14,633,442					6.200	6.199	JD	75,606	907,273	12/04/2023	12/01/2055	537,336	0.150
44563@-AJ-4	HUNT MH BORROWER LLC HMC 6.6 12/01/2055	0	1.F PL	7,931,302	7,931,302	7,901,972	7,931,302					6.600	6.585	JD	43,622	523,466	08/27/2024	12/01/2055	8,193,035	0.550
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	0	1.E PL	38,826,579	38,825,846	34,374,075	38,819,958		(3,403)			3.410	3.415	MON	110,330	1,323,961	10/30/2019	07/15/2040		7.550
476681-AA-9	Jersey Mike's Funding LLC	0	2.B FE	5,288,599	5,531,475	5,531,486	5,449,989		61,850			4.433	6.898	FMAN	31,332	245,210	03/29/2023	02/15/2050	356,457	97.230
476681-AB-7	Jersey Mike's Funding LLC	0	2.B FE	4,414,666	4,678,750	4,611,554	4,595,461		62,134			2.891	5.856	FMAN	17,284	135,263	12/08/2022	02/15/2052	261,823	97.480
49549*-AA-3	KING JAMES FUNDING LLC KJ FDG SEC TL		1.E PL	66,551,733	66,551,733	65,852,407	66,551,733					4.800	4.800	JD	8,290,771	1,327,615	03/06/2018	12/01/2049	68,104,606	100.000
49549*-AB-1	KING JAMES FUNDING LLC KJ FDG SEC TL A-2		1.G PL	16,000,000	16,000,000	12,895,968	16,000,000					5.750	5.750	JD	3,082,000		09/01/2022	12/06/2056	16,460,000	100.000
50188C-AB-8	LCOR REPACK TRUST LCORRT 0 09/16/32 A		5.B PL	14,394,975	36,750,000	17,092,425	14,394,975						12.131	N/A			03/13/2015	09/16/2032	36,750,000	80.000
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		2.B PL	87,857,705	87,196,750	88,217,911	87,722,565		(16,326)			5.900	5.827	JD	142,906	5,144,608	10/13/2016	06/21/2048	2,240,869	3.410
50208@-AA-1	LMH SPE AM LLC LMH FEE II	0	2.B PL	21,973,422	22,615,095	22,518,053	22,010,017		14,222			4.350	4.537	JD	523,251	488,098	06/02/2023	06/21/2048	23,106,973	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
55339T-AA-0	MN8 PORTFOLIO IV LLC MN8		2.C PL	2,000,000	2,000,000	2,024,096	2,000,000					6.310	6.311	JD	62,750		06/24/2025	07/30/2045	2,010,517	100.000
59155M-AA-8	METIS ISSUER 2025-1 LLC METISI	0	1.F FE	17,650,000	17,650,000	17,876,132	17,650,000					6.892	6.979	MN	155,434	773,790	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	15,000,000	15,000,000	9,697,530	15,000,000					3.200	3.200	JD	241,333	240,000	10/22/2021	06/30/2056	15,240,000	6.570
62676#-AB-5	MURPHYS BOWL LLC MURPHYS BOWL LLC		1.F PL	8,000,000	8,000,000	5,246,840	8,000,000					3.300	3.300	JD	33,733	231,000	10/22/2021	06/30/2056	8,132,000	6.650

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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 %
63943B-AB-9	Navigator Aircraft ABS LLC		2.B FE	674,018	674,021	646,798	673,538		129			3.571	3.632	MON	1,070	24,069	11/05/2021	11/15/2046		39.700
67449H-AA-8	OBSIDIAN ISSUER 2025-1 LLC OBSIS..25-1	0	1.E FE	24,450,000	24,450,000	24,588,167	24,450,000					6.933	6.923	MN	579,165		08/15/2025	05/15/2055		19.190
000000-00-0	PH IV ONSHORE ISSUER TRUST PHIVONSHORE	0	1.F PL	3,242,000	3,242,000	3,295,075	3,242,000					6.430	6.428	JJ	87,438	68,329	01/30/2025	02/19/2045		85.000
72703P-AJ-2	PLANET FITNESS MASTER ISSUER L PLNT..25-1	0	2.B FE	11,000,000	11,000,000	10,995,864	11,000,000					5.649	5.684	MJSD	27,617		12/05/2025	12/06/2055		3.700
74690F-AA-4	QTS ISSUER ABS II LLC QTSII..25-1A-A2		1.G FE	12,999,585	13,000,000	12,885,301	12,999,612		26			5.044	5.098	MON	47,358	118,394	09/10/2025	10/05/2055	72,336	100.000
78403D-AP-5	SBA TOWER TRUST SBATOW 1.884 01/15/26	0	1.F FE	2,336,206	2,573,000	2,570,136	2,569,415		89,727			1.884	5.546	MON	2,154	48,341	04/06/2023	01/15/2026	2,577,040	100.000
78403D-AR-1	SBA TOWER TRUST 144A N Y Y	0	1.F FE	1,349,709	1,550,000	1,489,390	1,456,557		41,972			2.328	5.507	MON	1,604	35,984	05/01/2023	01/15/2028	1,553,007	100.000
78520E-AC-0	Sabey Data Center Issuer LLC SDCP 2022-1	0	1.F FE	15,664,485	16,000,000	15,856,976	15,816,616		46,847			5.000	5.423	MON	24,444	800,000	07/01/2022	06/20/2047	93,534	100.000
78520E-AE-6	Sabey Data Center Issuer LLC SDCP 2023-1	0	1.F FE	8,961,082	8,950,000	8,982,041	8,955,539		(2,172)			6.250	6.302	MON	17,092	559,375	05/01/2023	04/20/2048	59,040	100.000
78520E-AG-1	Sabey Data Center Issuer LLC SERIES 2024	0	1.F FE	7,707,515	7,800,000	7,885,527	7,734,622		17,277			6.000	6.364	MON	14,300	468,000	04/24/2024	04/20/2049		100.000
81761T-AC-9	ServiceMaster Brands		2.C FE	22,087,620	22,087,620	19,728,905	22,087,620					3.337	3.351	JAJO	124,891	737,064	04/30/2025	01/30/2051		88.870
817743-AG-2	Servpro Master Issuer LLC	0	2.C FE	15,527,445	15,544,375	14,743,436	15,532,937		3,229			3.127	3.164	JAJO	89,113	486,073	03/26/2024	01/25/2052	140,993	93.250
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	0	2.C FE	6,635,126	6,631,875	6,845,468	6,634,349		(413)			6.174	6.206	JAJO	75,066	409,452	03/13/2024	01/25/2054	94,943	93.260
82655K-AB-7	SIGECO SECURITIZATION I A2 N N		1.A FE	18,998	19,000	18,987	19,004					5.172	5.168	MN	126	983	06/21/2023	05/15/2041	4,353	22.210
83546D-AG-3	Sonic Capital LLC	0	2.B FE	16,269,882	17,885,373	17,700,242	17,409,019		417,321			3.845	6.568	MON	21,013	687,693	04/09/2024	01/20/2050		93.670
83546D-AJ-7	Sonic Capital LLC		2.B FE	3,494,948	3,686,320	3,562,408	3,559,779		28,744			4.336	6.179	MON	4,884	159,838	05/13/2022	01/20/2050	47,735	90.670
83546D-AN-8	Sonic Capital LLC	0	2.B FE	4,621,444	5,419,450	5,045,985	4,923,857		164,900			2.190	6.067	MON	3,627	118,686	04/30/2024	08/20/2051		93.170
83546D-AQ-1	Sonic Capital LLC	0	2.B FE	19,241,725	23,062,345	19,993,669	19,644,428		86,268	542,422		2.636	5.508	MON	18,575	607,923	04/18/2024	08/20/2051	3,795,319	90.170
85236K-AF-9	Stack Infrastructure Issuer LL SIDC 2023	0	1.G FE	9,998,855	10,200,000	10,224,225	10,100,819		38,607			5.900	6.437	MON	10,030	601,800	03/08/2023	03/25/2048	65,002	100.000
85236K-AH-5	Stack Infrastructure Issuer LL SIDC 2023	0	1.G FE	28,573,372	29,150,000	29,296,683	28,827,870		111,926			5.900	6.452	MON	28,664	1,719,850	01/18/2024	07/25/2048	5,331,886	100.000
85236K-AM-4	Stack Infrastructure Issuer LL 1A A2 Y Y	0	1.G FE	10,928,200	11,000,000	11,136,642	10,949,305		13,281			5.900	6.129	MON	10,817	649,000	03/15/2024	03/25/2049		100.000
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y	0	2.B FE	3,960,000	3,960,000	4,014,422	3,960,000					6.028	6.072	JAJO	40,448	238,709	05/30/2024	07/30/2054	4,060,280	99.000
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y	0	2.B FE	9,281,250	9,281,250	9,476,463	9,281,250					6.268	6.316	JAJO	98,574	581,749	05/30/2024	07/30/2054	9,521,906	99.000
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y	0	2.B FE	45,970,960	45,292,500	46,807,987	45,939,557		(56,242)			6.505	6.335	JAJO	499,230	2,946,277	11/07/2024	07/30/2054	46,494,009	99.000
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y	0	2.B FE	23,760,000	23,760,000	23,557,565	23,760,000					5.914	5.957	JAJO	238,098	1,405,166	09/06/2024	07/30/2054		90.500
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	0	1.G PL	8,996,555	8,835,874	9,062,956	8,998,237		1,681				6.302	N/A	96,973	286,150	07/09/2025	01/31/2054	8,835,874	100.000
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	0	1.G PL	7,488,791	7,199,168	7,508,732	7,489,771		980				6.583	N/A	84,475	249,271	07/09/2025	04/30/2059	7,323,804	100.000
871044-AA-1	Switch ABS Issuer LLC 24 1A A2	0	1.G FE	29,153,668	29,400,000	29,691,648	29,225,749		45,510			6.280	6.566	MON	30,772	1,846,320	05/14/2024	03/25/2054		100.000
871044-AE-3	Switch ABS Issuer LLC 2A A2 Y Y	0	1.G FE	35,608,826	37,000,000	37,108,040	37,000,000					5.436	5.497	MON	33,522	2,011,320	06/06/2024	05/25/2054		100.000
871044-AL-7	SWITCH DATA CENTER SWTCH..25-1A SWTCH..25-		1.G FE	4,790,091	5,000,000	4,915,010	4,819,390		29,299			5.036	6.080	MON	4,197	197,243	03/07/2025	03/25/2055	53,711	100.000
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	0	1.F PL	19,835,029	19,859,853	19,860,870	19,832,537		(2,492)				6.429	N/A	400,773	241,918	07/16/2025	09/30/2030	20,196,345	100.000
87248O-AE-8	TIF Funding II LLC	0	1.E FE	3,496,321	4,064,063	3,724,721	3,685,518		66,020			1.650	5.607	MON	2,049	67,057	05/10/2023	02/20/2046	56,753	0.740
87342R-AE-4	Taco Bell Funding LLC	0	2.B FE	23,959,079	24,617,359	24,663,959	24,265,461		103,793			4.940	5.507	FMAN	121,610	1,216,098	11/15/2022	11/25/2048		92.430
87342R-AJ-3	Taco Bell Funding LLC	0	2.B FE	43,198,975	43,623,000	38,285,551	43,318,225		41,544			2.542	2.677	FMAN	110,890	1,108,897	11/10/2022	08/25/2051		92.620
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN	0	1.F PL	65,891,459	65,891,459	58,702,372	65,891,459					4.920	4.970	MON	270,155	3,241,860	06/07/2018	07/01/2048		0.870
92243J-AA-0	Vault DI Issuer LLC	0	2.B FE	3,360,152	3,723,302	3,670,852	3,669,187		95,830			2.804	5.612	MON	4,640	104,401	03/02/2023	07/15/2046		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 %
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II		2.B FE	816,516	879,896	856,762	837,031		10,154			4.080	6.804	MJSD	1,596	35,900	12/19/2023	06/15/2049	44,097	84.700
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I	0	2.B FE	2,407,886	2,862,538	2,667,788	2,555,495		80,106			2.370	9.425	MJSD	3,015	67,842	11/30/2023	06/15/2051	142,188	92.420
95058X-AL-2	WENDYS FUNDING LLC	0	2.B FE	48,471,317	53,192,111	47,431,884	49,537,185		519,077			2.775	4.178	MJSD	65,604	1,476,081	04/18/2024	06/15/2051	2,639,946	90.250
95058X-AP-3	WENDYS FUNDING LLC	0	2.B FE	16,367,642	16,497,697	16,014,760	16,393,136		13,142			4.535	4.681	MJSD	33,252	748,171	01/25/2024	03/15/2052	1,132,849	90.480
974153-AB-4	Wingstop Funding LLC	0	2.B FE	12,032,261	13,887,515	13,454,905	12,996,080		412,981			2.841	6.482	MJSD	28,495	394,544	12/04/2023	12/05/2050	190,749	96.690
974153-AD-0	Wingstop Funding LLC	0	2.B FE	3,955,610	3,970,000	3,847,093	3,961,192		2,483			3.734	3.827	MJSD	10,706	148,240	03/09/2022	03/05/2052		96.940
974153-AE-8	WINGSTOP FUNDING LLC WSTOP 24-1A-A2	0	2.B FE	7,200,000	7,200,000	7,397,921	7,200,000					5.858	5.901	MJSD	30,462	424,119	11/19/2024	12/05/2054	6,830,590	94.210
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	0	3.B PL	27,694,309	27,694,309	27,641,302	27,694,309					4.980	5.005	FMAN	157,073	1,379,177	03/19/2021	05/20/2045		4.330
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30J NEW CARDI		1.G PL	2,648,220	2,648,220	2,696,659	2,648,220					6.180	6.180	JUN	82,285	163,660	09/30/2024	06/30/2032	2,811,880	7.490
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	0	1.F PL	52,132,838	52,132,838	54,988,467	52,132,838					6.200	6.199	JD	269,353	3,232,236	12/04/2023	12/01/2055	1,914,304	0.150
BGH9MA-DH-9	PETERSHILL IV LLC PSIV	0	1.F PL	6,494,000	6,494,000	6,600,313	6,494,000					6.430	6.431	JJ	175,145	136,868	01/30/2025	02/19/2045	6,516,038	85.000
BGH9MA-EY-1	PETERSHILL IV LLC PSIV	0	1.F PL	3,418,000	3,418,000	3,473,956	3,418,000					6.430	6.431	JJ	92,184	72,038	01/30/2025	02/19/2045	3,429,599	85.000
BGH9MA-F6-1	PETERSHILL IV LLC PSIV	0	1.F PL	6,846,000	6,846,000	6,958,076	6,846,000					6.430	6.431	JJ	184,639	144,287	01/30/2025	02/19/2045	6,869,233	85.000
BGHA3K-J8-9	BLUE OWL GP STAKES IV BGS		1.F PL	1,040,000	1,040,000	1,045,774	1,040,000					5.940	5.940	FA	22,823		08/08/2025	09/04/2045	1,042,059	85.000
BGHA48-29-1	BLUE OWL GP STAKES IV		1.F PL	960,000	960,000	965,330	960,000					5.940	5.940	MS	21,067		08/08/2025	09/04/2045	988,512	85.000
BGHA9V-TA-3	BLUE OWL GP STAKES V ISSUER BLUEOWL		1.B PL	20,000,000	20,000,000	19,775,720	20,000,000					5.740	5.782	MJSD	194,522		10/09/2025	10/25/2035	20,095,667	100.000
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	0	2.A PL	100,000,000	100,000,000	101,253,156	100,000,000						6.308	N/A	17,639	1,781,528	04/04/2025	09/02/2060	101,093,611	100.000
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELL GUGGENHEI	0	1.G PL	93,393,624	93,393,624	91,044,962	93,393,624					5.000	4.938	OCT	1,193,363	4,734,538	11/27/2019	10/01/2045	7,515,928	0.610
T6827#-AB-9	GUGGENHEIM NSA NAPOLI-MIRABELL GUGG NSA	0	1.G PL	5,938,506	5,938,506	5,856,988	5,938,506					5.650	5.570	OCT	85,745	340,186	08/30/2022	10/01/2045	6,278,692	100.000
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi		1.G FE	9,793,307	9,917,273	9,793,307	9,802,319		9,012				6.826	N/A	5,344	293,982	07/29/2025	07/29/2030	9,968,205	100.000
40190A-AA-1	GCFRF 24-1A GPDFN 4-A1	0	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	8,063,026	8,047,734	8,035,743	8,059,304		(216)			4.212	4.149	MON	15,065	338,971	02/15/2025	12/15/2042		0.010
55283Y-AA-5	MC Ltd	0	1.F FE	338,266	382,191	363,084	348,468		5,648			2.627	6.481	MON	725	10,040	05/28/2024	11/05/2035	1,663	0.440
1739999999	- ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)			2,374,853,027	2,436,831,732	2,378,347,279	2,390,906,856		6,523,242	542,422		XXX	XXX	XXX	31,485,925	102,323,588	XXX	XXX	871,055,906	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			3,002,196,186	3,140,188,779	3,021,214,531	3,030,885,083		9,756,303	951,347		XXX	XXX	XXX	32,558,004	126,929,177	XXX	XXX	1,016,175,698	XXX
1889999999	- Total - Asset-Backed Securities (Unaffiliated)			13,728,938,622	14,030,428,516	13,436,080,509	13,785,221,114		19,398,297	1,493,066		XXX	XXX	XXX	97,465,160	571,731,289	XXX	XXX	2,590,899,168	XXX
1909999999	Total Asset-Backed Securities			13,728,938,622	14,030,428,516	13,436,080,509	13,785,221,114		19,398,297	1,493,066		XXX	XXX	XXX	97,465,160	571,731,289	XXX	XXX	2,590,899,168	XXX
2009999999	Total Long Term Bonds - Issuer Credit Obligations and Asset-Backed Securities			35,440,054,684	36,740,452,877	33,710,400,823	35,666,348,748	(295,442)	52,322,669	16,578,457	2,521,828	XXX	XXX	XXX	347,307,669	1,424,537,748	XXX	XXX	22,696,427,089	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 6,660,006,037	1B	$ 1,061,855,918	1C	$ 641,048,559	1D	$ 296,603,980	1E	$ 585,004,315	1F	$ 1,284,901,597	1G	$ 1,118,101,141
1B	2A	$ 558,557,428	2B	$ 1,027,952,807	2C	$ 275,300,315								
1C	3A	$ 3,808,870	3B	$ 99,137,526	3C	$ 80,586,123								
1D	4A	$ 9,190,658	4B	$ 46,772,754	4C	$								
1E	5A	$	5B	$ 36,393,086	5C	$								
1F	6	$												

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																			
06055H-40-0	BANK OF AMERICA BAC 4 3/8 PERP		520,000.000	25	9,432,800	18.140	9,432,800	13,000,000	568,751				(665,600)			(665,600)		2.B FE	10/27/2020
06055H-60-8	BANK OF AMERICA BAC 4 1/8 PERP		1,732,000.000	25	29,738,440	17.170	29,738,440	43,045,200	1,786,128				(1,974,480)			(1,974,480)		2.B FE	03/15/2022
06055H-AB-9	BANK OF AMERICA		10,000,000.000	100	10,148,900	1.015	10,148,900	10,000,000	612,500				83,100			83,100		2.B FE	04/19/2022
064058-AF-7	BANK OF NEW YORK MELLON CORP BK 4 5/8 PE		18,800,000.000	100	18,678,176	0.994	18,678,176	18,678,776	869,500				322,984			322,984		2.A FE	03/01/2017
064058-AJ-9	BANK OF NEW YORK MELLON CORP BK 3.7 PERP		23,000,000.000	100	22,929,160	0.997	22,929,160	23,000,000	851,000				628,820			628,820		2.A FE	10/26/2020
19075Q-AD-4	COBANK ACB COBKAC 4 1/4 PERP		15,500,000.000	100	15,172,051	0.979	15,172,051	15,428,125	658,750				417,229			417,229		2.B FE	06/27/2022
249670-AB-6	DEPOSITORY TRUST & CLEARING CO DEPTCC 3		16,250,000.000	100	16,031,714	0.987	16,031,714	16,250,000	548,438				679,608			679,608		1.G FE	06/08/2021
313148-85-0	FEDERAL AGRICULTURAL MORTGAGE FAMCA 5 3/		77,880.000	25	1,648,720	21.170	1,648,720	1,947,000	111,952				(90,341)			(90,341)		4.B	03/15/2022
33616C-69-6	FIRST REPUBLIC BANK FRC 4 1/2 PERP		440,000.000	25	88		88						(88)			(88)		6.	11/18/2021
33616C-74-6	FIRST REPUBLIC BANK FRC 4 1/4 PERP		1,360,000.000	25	272		272						(544)			(544)		6.	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK FRC 4 1/8 PERP		1,210,000.000	25	242		242						(242)			(242)		6.	09/09/2020
48128B-AN-1	JPMORGAN CHASE JPM 3.65 PERP		1,400,000.000	100	1,392,111	0.994	1,392,111	1,211,000	51,100				33,992			33,992		2.A FE	05/16/2022
58551T-AA-5	BANK OF NEW YORK MELLON CORP BK Float PE		6,000,000.000	100	4,815,900	0.803	4,815,900	6,000,000	310,332				(344,460)			(344,460)		2.A	06/12/2007
61762V-86-1	MORGAN STANLEY MS 4 1/4 PERP		240,000.000	25	4,233,600	17.640	4,233,600	6,000,000	255,000				(184,800)			(184,800)		2.C FE	10/18/2021
74460W-51-1	PUBLIC STORAGE OP CO PSA 3 7/8 PERP		760,000.000	25	11,726,800	15.430	11,726,800	19,000,000	736,251				(972,800)			(972,800)		2.A FE	09/29/2020
74460W-53-7	PUBLIC STORAGE OP CO PSA 4 1/8 PERP		280,000.000	25	4,589,200	16.390	4,589,200	7,000,000	288,750				(403,200)			(403,200)		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE OP CO PSA 4 5/8 PERP		920,000.000	25	17,020,000	18.500	17,020,000	23,000,000	1,063,752				(837,200)			(837,200)		1.G FE	06/08/2020
74460W-59-4	PUBLIC STORAGE OP CO PSA 4.7 PERP		720,000.000	25	13,435,200	18.660	13,435,200	18,000,000	846,000				(712,800)			(712,800)		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE OP CO PSA 4 7/8 PERP		818,000.000	25	15,795,580	19.310	15,795,580	20,450,000	996,939				(1,423,320)			(1,423,320)		2.A FE	09/05/2019
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman		4,697,954.370	100	1,381,199	0.294	1,381,199	4,697,954	204,675				(1,784,547)			(1,784,547)		2.C FE	09/30/2025
808513-BJ-3	CHARLES SCHWAB CORP SCHW 4 PERP		23,155,000.000	100	21,617,161	0.934	21,617,161	23,048,000	926,200				1,627,426			1,627,426		2.C FE	02/14/2022
816300-50-3	SELECTIVE INSURANCE GROUP INC. SIGI 4.6		578,000.000	25	9,664,160	16.720	9,664,160	14,376,020	664,700				(346,800)			(346,800)		3.A FE	03/15/2022
EP0597-73-2	GIOVANNI AGNELLI BV PRE 4 7/8 PERP		83,095.000	25	1,420,925	17.100	1,420,925	2,077,375	101,272				68,138			68,138		2.B FE	03/09/2021
EP0599-00-1	RENAISSANCERE HOLDINGS LTD RNR 4.2 PERP		13,250.000	25	207,883	15.689	207,883	331,119	13,912				(14,584)			(14,584)		2.B FE	12/16/2021
4019999999 - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					231,080,282	XXX	231,080,282	286,540,569	12,465,902				(5,894,509)			(5,894,509)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
020002-30-9	ALLSTATE CORP ALL Float 01/15/2053		191,000.000	1	4,775,000	25.880	4,943,080	4,775,000	378,121	73,737								2.C FE	01/03/2013
025932-86-4	AMERICAN FINANCIAL GROUP INC AFG 4.5 09/		437,700.000	1	10,942,500	16.910	7,401,507	10,942,500	492,412									2.B FE	09/08/2020
025932-88-0	AMERICAN FINANCIAL GROUP INC AFG 5.125 1		1,130,000.000	1	28,250,000	18.990	21,458,700	28,250,000	1,447,814	64,347								2.C FE	11/21/2019
04621X-30-6	ASSURANT INC AIZ 5.25 01/15/2061		379,500.000	1	9,487,500	19.450	7,381,275	9,487,500	498,094	105,153								2.C FE	11/16/2020
084423-87-0	WR BERKLEY CORPORATION WRB 4.125 03/30/2		480,000.000	1	12,000,000	16.310	7,828,800	12,000,000	495,001									2.B FE	02/03/2021
084423-88-8	WR BERKLEY CORPORATION WRB 4.25 09/30/20		1,274,000.000	1	31,850,000	16.570	21,110,180	31,850,000	1,353,625	3,760								2.B FE	09/16/2020
12621E-30-1	CNO FINANCIAL GROUP INC CNO FINANCIAL GR		570,275.000	1	14,229,544	19.000	10,835,225	14,229,544	730,666									3.A FE	03/15/2022
37959E-30-0	GLOBE LIFE INC GL 4.25 06/15/2061		674,600.000	1	16,865,000	16.750	11,299,550	16,865,000	716,763									2.B FE	06/09/2021
759351-80-2	REINSURANCE GRP OF AMER RZB 5.75 06/15/2		416,641.000	1	10,416,025	24.820	10,341,030	10,416,025	598,921	26,619								2.B FE	06/01/2016
759351-88-5	REINSURANCE GRP OF AMER RGA 7.125 10/15/		800,000.000	1	20,000,000	25.440	20,352,000	20,000,000	1,425,001									2.B FE	09/15/2022
4029999999 - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					158,815,569	XXX	122,951,347	158,815,569	8,136,418	273,616								XXX	XXX
4109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					389,895,851	XXX	354,031,629	445,356,138	20,602,320	273,616			(5,894,509)			(5,894,509)		XXX	XXX
Parent, Subsidiaries and Affiliates - Perpetual Preferred																			
Parent, Subsidiaries, and Affiliates - Redeemable Preferred																			
4509999999 Total Preferred Stocks					389,895,851	XXX	354,031,629	445,356,138	20,602,320	273,616			(5,894,509)			(5,894,509)		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	$ 33,051,714
1B	2A	$ 93,362,127	2B	$ 168,194,524	2C	$ 69,744,460								
1C	3A	$ 23,893,704	3B	$	3C	$								
1D	4A	$	4B	$ 1,648,720	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$ 602												

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		67.000	4,650	69.400	4,650	2,882		45		596		596		07/31/2024	XXX
715ESC-02-6	PERSHING SQUARE TONTINE HOLDIN PSTH/WS		111,111.000	11		11	614,280								09/11/2020	XXX
BGH8BL-9U-5	YAK HOLDING II LLC Series A		9,135.400	9,923	1.086	9,923	1,110		23,550		(8,843)		(8,843)		12/29/2023	XXX
BGH8BL-AP-4	YAK HOLDING II LLC Series B		8,443.570	9,171	1.086	9,171	1,026		21,767		(8,173)		(8,173)		12/29/2023	XXX
000000-00-0	SPFI MML SPV LLC		17,142.860	17,143	1.000	17,143	17,143								03/18/2024	XXX
SBH2RC-H8-4	ATLAS MARA LTD ATLAS MARA LTD NPV		1,392,317.000	139		139	3,132,713								08/24/2017	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				41,037	XXX	41,037	3,769,154		45,362		(16,420)		(16,420)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																
31340#-10-0	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN	RF	786,861.000	78,686,100	100.000	78,686,100	78,686,100		7,209,185						12/15/2023	XXX
BGH9Z3-2U-4	FUSION BUYER LLC FUSION BUYER LLC		2,574.000	90,948	35.334	90,948					90,948		90,948		12/17/2025	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		4,670,172.590	4,670,173	1.000	4,670,173	4,670,173								12/31/2004	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other				83,447,221	XXX	83,447,221	83,356,273		7,209,185		90,948		90,948		XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)				83,488,258	XXX	83,488,258	87,125,427		7,254,547		74,528		74,528		XXX	XXX
Mutual Funds - Designation Assigned by SVO																
Mutual Funds - Designation Not Assigned by SVO																
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI		116,263.010	2,876,347	24.740	2,876,347	2,844,860		125,716		66,184		66,184		12/31/2025	
64157H-68-7	NAA RSK MGD RL EST INST		775,207.610	24,853,156	32.060	24,853,156	25,148,400		253,183		(295,244)		(295,244)		04/02/2025	
5329999999 - Mutual Funds - Designation Not Assigned by SVO				27,729,503	XXX	27,729,503	27,993,260		378,899		(229,060)		(229,060)		XXX	XXX
5409999999 - Subtotals – Mutual Funds				27,729,503	XXX	27,729,503	27,993,260		378,899		(229,060)		(229,060)		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																
Exchange Traded Funds																
Parent, Subsidiaries and Affiliates - Publicly Traded																
Parent, Subsidiaries and Affiliates - Other																
000000-00-0	Ellington Roots Trust Ton Roots N Trust		346,500,000.000	346,709,154	1.000	346,500,000	346,500,000		604,974		209,154		209,154		12/01/2025	XXX
64858B-AA-2	NEW ROOTS NEW ROOTS N TR	CF	1,432,000,000.000	1,432,092,820	1.000	1,432,000,000	1,432,000,000		68,875,245		(1,644,355)		(1,644,355)		12/18/2025	XXX
861734-AA-9	Stone Roots STONE ROOTS N TR		668,600,000.000	660,209,630	1.000	668,600,000	668,600,000		33,315,255		(6,019,118)		(6,019,118)		12/08/2025	XXX
000000-00-0	LANTERN INSURANCE COMPANY		25,000.000	29,978,263	1,199.130	29,978,263	41,414,044				(2,657,396)		(2,657,396)		07/01/2024	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other				2,468,989,867	XXX	2,477,078,263	2,488,514,044		102,795,474		(10,111,714)		(10,111,714)		XXX	XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates				2,468,989,867	XXX	2,477,078,263	2,488,514,044		102,795,474		(10,111,714)		(10,111,714)		XXX	XXX
5989999999 Total Common Stocks				2,580,207,628	XXX	2,588,296,024	2,603,632,731		110,428,920		(10,266,246)		(10,266,246)		XXX	XXX
5999999999 Total Preferred and Common Stocks				2,970,103,479	XXX	2,942,327,653	3,048,988,869	273,616	131,031,240		(16,160,755)		(16,160,755)		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	$
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)							
91281O-UG-1	US TREASURY N/B T 4.625% 02/15/55	04/11/2025	BARC	XXX	48,002,216	50,000,000	376,899
91282C-MM-0	US TREASURY N/B T 4.625% 02/15/35	04/11/2025	BARC	XXX	201,843,714	200,000,000	1,507,597
91282C-MU-2	US TREASURY N/B 4.000% 03/31/30	04/11/2025	BARC	XXX	49,617,188	50,000,000	81,967
91282C-PD-7	US Treasury Note Bond T 3.625 10/31/2030	11/18/2025	Various	XXX	766,892	770,000	1,335
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					300,230,010	300,770,000	1,967,798
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)							
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities							
M0152V-AS-2	ABU DHABI NATIONAL ENERG	07/29/2025	Various	XXX	12,340,400	17,840,000	141,372
P3143N-BW-3	CODELCO INC 6.780% 01/13/55	07/29/2025	Various	XXX	10,003,350	9,800,000	17,534
Y0055B-BD-6	AFRICA FINANCE CORP 5.550% 10/08/29	11/20/2025	Various	XXX	10,046,275	9,900,000	111,848
Y68856-BF-2	PETRONAS CAPITAL LTD 5.848% 04/03/55	07/29/2025	Various	XXX	12,251,163	12,300,000	218,666
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y	02/07/2025	HONGKONG AND SHANGHAI BANKING	XXX	4,081,000	4,400,000	82,133
69370R-AJ-6	REPUBLIC OF INDONESIA PERTIJ 4.15 02/25/	07/31/2025	Various	XXX	9,767,110	13,680,000	232,792
715638-EC-2	REPUBLIC OF PERU 5.875% 08/08/54	07/29/2025	Various	XXX	4,899,825	5,100,000	136,912
71568Q-AM-9	PERUSAHAAN LISTRIK NEGAR PLNIJ 4.375 02/	07/29/2025	Various	XXX	9,739,800	12,790,000	260,179
74446W-AC-0	KINGDOM OF THAILAND PTTTB 3.7 07/16/70 R	07/31/2025	Various	XXX	10,006,573	15,130,000	150,086
91087B-AN-0	UNITED MEXICAN STATES MEX 3.771 05/24/61	07/29/2025	Various	XXX	9,902,500	17,000,000	107,290
M0R60A-AA-9	ABU DHABI DEVELOPMENT HO	07/29/2025	Various	XXX	12,284,800	13,180,000	213,799
M28505-AC-5	EMIRATE OF DUBAI UNITED ARAB E DPWDU 5.6	11/17/2025	CITIBANK N.A	XXX	2,506,000	2,500,000	21,094
M28505-AF-8	EMIRATE OF DUBAI UNITED ARAB E DPWDU 4.7	07/29/2025	Various	XXX	9,930,000	12,000,000	177,033
M6320U-BC-2	KINGDOM OF SAUDI ARABIA KSA 3.45 02/02/6	07/29/2025	Various	XXX	14,716,486	23,830,000	391,903
M6846H-AL-7	MDC-GMTN COOPERATIEF UA MUBAUH 3.95 05/2	07/29/2025	Various	XXX	12,429,855	16,200,000	116,426
M8237R-AP-9	SAUDI ARABIAN OIL CO 5.875% 07/17/64	11/24/2025	Various	XXX	18,708,938	20,000,000	287,239
X0645A-DC-3	BANK GOSPODARSTWA KRAJOW BGOSK 6.25 07/0	08/20/2025	Various	XXX	14,114,215	14,060,000	63,455
Y7140W-AG-3	REPUBLIC OF INDONESIA IDASAL 5.8 05/15/5	07/29/2025	Various	XXX	4,929,088	5,230,000	56,840
Y7150M-AE-7	KINGDOM OF THAILAND PTTEPT 3.903 12/06/5	07/15/2025	JPMORGAN SECURITIES INC	XXX	1,675,665	2,350,000	10,045
0039999999 - ICO - Non-U.S. Sovereign Jurisdiction Securities					184,333,043	227,290,000	2,796,646
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	1,955,320	2,000,000	
64966S-NJ-1	NEW YORK CITY OF NYC 6.385% 02/01/55	04/14/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	19,150,000	19,150,000	
796720-RZ-5	SAN BERNARDINO CALIF CMNTY COL SBDHGR	07/23/2025	PIPER SANDLER & CO	XXX	813,360	3,000,000	
938429-2U-0	WASHINGTON & MULTNOMAH CNTYS O WASSCD	05/14/2025	PIPER SANDLER & CO	XXX	314,240	1,000,000	
0049999999 - ICO - Municipal Bonds – General Obligations (Direct & Guaranteed)					22,232,920	25,150,000	
Issuer Credit Obligations - Municipal Bonds – Special Revenue							
45204F-N9-2	ILSGEN 45204FN92 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	480,721	480,000	8,200
45204F-P7-4	ILSGEN 45204FP74 5.000% 02/15/41	06/18/2025	Tax Free Exchange	XXX	520,781	520,000	8,883
50203U-AA-1	LBJ INFRASTRUCTURE GROUP CINCON 3.797 12	09/25/2025	Various	XXX	698,541	1,000,000	9,071
54639T-DV-1	LOUISIANA PUB FACS AUTH LASFAC	09/17/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,066,120	2,000,000	
591746-DM-1	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	XXX	164,088	190,000	1,631
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA NHPFAC	08/14/2025	GOLDMAN SACHS & CO	XXX	4,161,480	4,000,000	
677561-ML-3	OHIO ST HOSP FAC REV CLEVELAND	08/14/2025	Tax Free Exchange	XXX	307,801	295,000	1,409
677561-MS-8	OHIO ST HOSP FAC REV CLEVELAND OHSMED 4	10/03/2025	Tax Free Exchange	XXX	5,337	5,000	51
677561-MT-6	OHIO ST HOSP FAC REV CLEVELAND OHSMED 4	10/03/2025	Tax Free Exchange	XXX	5,156,399	4,950,000	50,600
762244-NJ-6	RHODE ISLAND HLTH & EDUCTNL BL	08/22/2025	TRB CAPITAL MARKETS LLC	XXX	998,440	1,000,000	14,729
88285*-AA-9	TEXAS WATER UTILITIES ASSOCIAT TWU	09/08/2025	PNC	XXX	7,000,000	7,000,000	
956622-Y8-1	WEST VIRGINIA ST HOSP WVSMED	06/11/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,110,320	4,000,000	
0059999999 - ICO - Municipal Bonds – Special Revenue					25,670,028	25,440,000	94,574
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	40,000,000	40,000,000	
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
BYDT44-ZD-9	RIO GRANDE LNG TRAIN 5 LLC	10/16/2025	DIRECT	XXX	14,870,000	14,870,000	
0069999999 - ICO - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					56,473,529	56,613,535	24,109
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)							
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)							
00108W-AU-4	AEP TEXAS INC AEP 5.850% 10/15/55	09/22/2025	BANK OF NEW YORK	XXX	15,920,640	16,000,000	
00206R-BK-7	AT&T INC T 4.35 06/15/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	895,308	1,062,000	13,346
00206R-CP-5	AT&T INC T 4.500% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,603,499	3,739,000	62,628
00206R-CQ-3	AT&T INC T 4 3/4 05/15/46	09/26/2025	JPMORGAN SECURITIES INC	XXX	958,961	1,077,000	19,042

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
00206R-DK-5	AT&T INC N Y N 4.550% 03/09/49	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,431,822	2,873,000	7,262
00206R-GX-4	AT&T INC T 6.550% 06/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,398,488	2,158,000	40,834
00206R-HA-3	AT&T INC T 5.15 11/15/46	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,585,321	2,756,000	52,831
00206R-LJ-9	AT&T INC T 3.550% 09/15/55	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,572,610	3,736,000	5,158
00206R-MM-1	AT&T INC T 2.550% 12/01/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	24,678,154	29,028,000	242,626
015271-BD-0	ALEXANDRIA REAL ESTATE E N Y N	11/20/2025	Various	XXX	9,644,334	10,419,000	7,755
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA AMCR	09/26/2025	JPMORGAN SECURITIES INC	XXX	32,149,255	31,195,000	57,191
02364W-BE-4	AMERICA MOVIL SAB DE CV	10/31/2025	Various	XXX	9,388,024	10,840,000	146,290
02364W-BG-9	AMERICA MOVIL SAB DE CV	10/30/2025	Various	XXX	6,248,497	7,584,000	89,370
03027X-AM-2	AMERICAN TOWER CORP AMT	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,850,262	7,961,000	51,138
03027X-BK-5	AMERICAN TOWER CORPORATION AMT 2.95 01/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	647,210	1,000,000	6,064
03027X-CH-1	AMERICAN TOWER CORP AMT	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,369,969	1,321,000	8,799
03027X-CM-0	AMERICAN TOWER CORP AMT	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,682,966	4,536,000	40,144
03027X-CP-3	AMERICAN TOWER CORP AMT	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,026,830	1,000,000	2,081
03073E-AY-1	CENCORA INC COR 5.150% 02/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,717,721	6,584,000	41,443
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3	02/05/2025	KEYBANC CAPITAL MARKETS	XXX	1,322,066	2,150,000	31,915
031162-DK-3	AMGEN INC AMGN 4.875% 03/01/53	04/21/2025	Various	XXX	10,084,087	11,784,000	50,293
031162-DT-4	AMGEN INC AMGN 5.65 03/02/53	04/15/2025	Various	XXX	5,646,236	5,800,000	21,847
03512T-AE-1	ANGLOGOLD HOLDINGS PLC	11/14/2025	Jefferies & Company Inc	XXX	2,492,100	2,600,000	12,458
03718N-AD-8	ANTOFAGASTA PLC 5.625% 09/09/35	09/03/2025	Various	XXX	3,386,808	3,395,000	
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N	05/21/2025	Various	XXX	11,136,383	11,713,000	274,382
03836W-AC-7	ESSENTIAL UTILITIES INC WTRG 4.276 05/01	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,008,075	2,500,000	13,956
03990B-AB-7	Ares Management Corp N Y N	05/19/2025	Various	XXX	16,220,964	17,743,000	178,815
039936-AA-7	ARES FINANCE CO II LLC ARES 3.65 02/01/5	04/11/2025	Various	XXX	1,504,598	2,300,000	17,023
040555-DH-4	ARIZONA PUBLIC SERVICE PNW	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,294,720	28,000,000	195,067
040555-DJ-0	ARIZONA PUBLIC SERVICE	12/17/2025	Various	XXX	8,542,706	8,367,000	130,709
04316J-AG-4	ARTHUR J GALLAGHER & CO N Y N	02/21/2025	Janus	XXX	56,142	50,000	84
04621X-AQ-1	ASSURANT INC AIZ 5.550% 02/15/36	08/14/2025	Various	XXX	1,999,578	2,000,000	
049468-AB-7	ATLASSIAN CORP TEAM 5.500% 05/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,582,800	20,000,000	409,444
049560-BE-4	ATMOS ENERGY CORP ATO 5.45 01/15/2056	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	968,720	1,000,000	11,657
059165-EP-1	BALTIMORE GAS & ELECTRIC EXC 4.55 06/01/	04/14/2025	Various	XXX	3,286,216	3,941,000	52,975
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50	04/14/2025	CABRERA CAPITAL MARKETS	XXX	78,963	100,000	361
06051G-JS-9	BANK OF AMERICA CORP BAC V1.734 07/22/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,941,469	3,003,000	9,691
08079K-AA-2	BELROSE FUNDING TRUST LNC	05/13/2025	Various	XXX	8,036,273	8,000,000	
088932-AA-6	BIDVEST GROUP UK PLC SERIES 144A	09/10/2025	BANK OF AMERICA	XXX	320,000	320,000	
09261H-BW-6	BLACKSTONE PRIVATE CRE	05/16/2025	Tax Free Exchange	XXX	63,558	65,000	1,928
09951L-AD-5	BOOZ ALLEN HAMILTON INC BAH	03/11/2025	BANK OF AMERICA	XXX	7,746,978	7,750,000	
099724-AQ-9	BORGWARNER INC N Y N 5.400% 08/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,573,800	20,000,000	132,000
110122-EK-0	BRISTOL-MYERS SQUIBB CO	04/14/2025	Janus	XXX	189,938	200,000	1,634
11135F-CS-8	BROADCOM INC 3.750% 02/15/51	10/17/2025	Tax Free Exchange	XXX	484,171	500,000	3,438
11135F-CV-1	BROADCOM INC 3.500% 02/15/41	10/21/2025	Tax Free Exchange	XXX	44,679,346	44,900,000	288,108
12636Y-AE-2	CRH AMERICA FINANCE INC CRHID	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,726,417	3,591,000	68,947
12636Y-AG-7	CRH AMERICA FINANCE INC CRHID	03/14/2025	Various	XXX	14,732,377	14,772,000	8,567
12636Y-AK-8	CRH AMERICA FINANCE INC CRHID 5.6 02/09/	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,463,775	2,500,000	26,833
14149Y-BS-6	CARDINAL HEALTH INC CAH	09/26/2025	JPMORGAN SECURITIES INC	XXX	61,332,409	59,601,000	1,186,888
14149Y-BT-4	CARDINAL HEALTH INC CAH	09/26/2025	Various	XXX	2,338,922	2,344,000	48,575
142339-AN-0	CARLISLE CO INC CSL 5.250% 09/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	26,549,508	26,200,000	149,013
14448C-BD-5	CARRIER GLOBAL CORP CARR	03/14/2025	BANK OF AMERICA	XXX	2,102,298	1,978,000	681
15189W-AS-9	CENTERPOINT ENERGY RESOURCES C CNP	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,753,476	16,231,000	214,249
172967-HS-3	CITIGROUP INC C 5.300% 05/06/44	04/30/2025	Various	XXX	7,314,588	8,000,000	206,111
172967-JU-6	CITIGROUP INC C 4.65 07/30/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,401,599	1,554,000	11,843
172967-LJ-8	CITIGROUP INC C 4.281% 04/24/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,536,854	6,528,000	120,325
172967-NA-5	CITIGROUP INC C 1.462% 06/09/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,786,370	11,001,000	49,144
172967-PL-9	CITIGROUP INC C 5.449% 06/11/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,240,717	7,946,000	129,893
18685@-BJ-0	CLIFFWATER CORPORATE LENDING F CCLFX	12/10/2024	US BANCORP INVESTMENTS, INC	XXX	3,000,000	3,000,000	
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-BP-5	COMCAST CORP CMCSA 4.4 08/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,343,796	6,602,000	35,504
20030N-BQ-3	COMCAST CORP CMCSA 4.6 08/15/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,017,936	9,153,000	51,460
20030N-CC-3	COMCAST CORP N Y N 3.969% 11/01/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,152,996	2,757,000	44,986
20030N-CK-5	COMCAST CORP 4.000% 03/01/48	02/21/2025	GOLDMAN SACHS & CO	XXX	58,140	75,000	1,442
20030N-DL-2	COMCAST CORPORATION CMCSA	03/14/2025	BANK OF AMERICA	XXX	509,986	846,000	4,080
20030N-DS-7	COMCAST CORP CMCSA 2.887 11/01/51	12/17/2025	Various	XXX	7,083,521	11,676,000	113,069

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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
20030N-EF-4	COMCAST CORP N Y N 5.350% 05/15/53	12/01/2025	Various	XXX	13,249,845	14,550,000	65,188
20030N-EK-3	COMCAST CORP N Y N 5.650% 06/01/54	11/19/2025	BANK OF AMERICA	XXX	8,645,350	9,000,000	199,163
20030N-EQ-0	COMCAST CORP 6.050% 05/15/55	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,147,402	17,550,000	415,862
20826F-BE-5	CONOCOPHILLIPS COMPANY COP 5.3 05/15/53	04/10/2025	SUSQ	XXX	2,629,020	3,000,000	64,483
20826F-BG-0	CONOCOPHILLIPS CO 5.550% 03/15/54	04/30/2025	CITADEL SECURITIES INSTITUTION	XXX	10,314,205	11,000,000	78,008
20826F-BM-7	CONOCOPHILLIPS COMPANY N Y N	05/05/2025	Various	XXX	10,192,920	11,000,000	211,750
209111-GG-2	CON EDISON CO OF NY INC ED	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,298,076	4,115,000	90,370
209111-GH-0	CON EDISON CO OF NY INC ED	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,402,151	3,268,000	65,383
209111-GN-7	CON EDISON CO OF NY INC ED	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,386,312	2,413,000	5,161
209111-GP-2	CON EDISON CO OF NY INC ED 5.75 11/15/20	11/17/2025	JPMORGAN SECURITIES INC	XXX	12,466,375	12,500,000	
21036P-AT-5	CONSTELLATION BRANDS INC STZ	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,787,140	3,320,000	58,100
21036P-BD-9	CONSTELLATION BRANDS INC STZ	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,021,504	1,100,000	21,496
21036P-BG-2	CONSTELLATION BRANDS INC STZ 3.75 05/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,953,774	9,472,000	146,027
219350-BF-1	CORNING INC GLW 4.375 11/15/2057	11/21/2025	GOLDMAN SACHS & CO	XXX	1,972,516	2,423,000	2,650
21989D-AB-8	CORPORATION INMOBILIARIA	09/25/2025	Various	XXX	1,401,912	1,400,000	
24703D-BN-0	DELL INTERNATIONAL LLC DELL	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,365,196	28,445,000	699,747
24703T-AP-1	DELL INTERNATIONAL LLC DELL	09/26/2025	JPMORGAN SECURITIES INC	XXX	31,588,058	30,616,000	832,585
256677-AH-8	DOLLAR GENERAL CORP N Y N	02/03/2025	Various	XXX	8,752,253	11,900,000	156,303
25746U-DX-4	DOMINION ENERGY INC D 5.450% 03/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	33,394,499	32,615,000	69,126
260543-DM-2	DOW CHEMICAL CO/THE DOW 5.95 03/15/2055	02/25/2025	BANK OF AMERICA	XXX	4,489,335	4,500,000	
26138E-AT-6	KEURIG DR PEPPER INC KDP 4 1/2 11/15/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,544,416	20,085,000	336,424
26442C-AT-1	DUKE ENERGY CAROLINAS N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,725,140	2,249,000	27,275
29082H-AF-9	EMBRAER NETHERLANDS FINA	11/18/2025	Various	XXX	6,966,560	7,040,000	38,340
29261H-AB-1	ENDEAVOUR MINIMG PLC 7.000% 05/28/30	08/06/2025	Various	XXX	703,822	700,000	4,696
29273V-BF-6	Energy Transfer LP ET 6.200% 04/01/55	02/18/2025	BANK OF AMERICA	XXX	3,975,920	4,000,000	
29364W-BQ-0	ENTERGY LOUISIANA LLC ETR 5.8 03/15/2055	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	3,428,560	3,400,000	50,943
29365T-AJ-3	ENTERGY TEXAS INC ETR 3.550% 09/30/49	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	2,362,833	3,300,000	25,383
29366W-AA-4	ENTERGY MISSISSIPPI LLC ETR	05/15/2025	Various	XXX	1,428,732	1,990,000	35,115
29670G-AG-7	ESSENTIAL UTILITIES INC WTRG	05/21/2025	GOLDMAN SACHS & CO	XXX	867,480	1,000,000	3,092
29670G-AH-5	ESSENTIAL UTILITIES INC WTRG	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,892,418	15,516,000	171,430
30037D-AE-5	EVERGY METRO INC EVRG 5.125% 08/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,049,225	1,040,000	6,514
30037E-AC-7	EVERGY MISSOURI WEST INC EVRG 5.25 12/1	11/17/2025	Various	XXX	6,852,522	6,850,000	
30161N-BQ-3	EXELON CORP EXC 6.5 03/15/2055	02/13/2025	BARC	XXX	4,550,000	4,550,000	
30303M-AE-2	META PLATFORMS INC 5.625% 11/15/55	10/31/2025	Various	XXX	238,824	240,000	
31428X-DL-7	FEDEX CORP FDX 3.250% 05/15/41	10/08/2025	Tax Free Exchange	XXX	19,704,573	21,000,000	271,104
31428X-DM-5	FEDEX CORP 3.875% 08/01/42	09/29/2025	Tax Free Exchange	XXX	9,580,904	11,900,000	76,854
31428X-DP-8	FEDEX CORP FDX 5.100% 01/15/44	10/06/2025	Tax Free Exchange	XXX	9,043,058	10,000,000	117,583
31428X-DS-2	FEDEX CORP FDX 4.550% 04/01/46	10/08/2025	Tax Free Exchange	XXX	4,674,174	4,000,000	3,539
31428X-DT-0	FEDEX CORP FDX 4.4 01/15/2047	10/06/2025	Tax Free Exchange	XXX	3,814,485	5,080,000	51,534
31428X-DU-7	FEDEX CORP FDX 4.050% 02/15/48	10/06/2025	Tax Free Exchange	XXX	2,473,732	3,088,000	18,412
31428X-DV-5	FEDEX CORP FDX 4.950% 10/17/48	10/06/2025	Tax Free Exchange	XXX	5,289,290	5,728,000	134,680
31428X-DW-3	FEDEX CORP FDX 5.250% 05/15/50	10/08/2025	Tax Free Exchange	XXX	42,417,819	42,750,000	891,516
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr	12/01/2025	Various	XXX	4,840,036	4,840,036	
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr	12/01/2025	Various	XXX	1,760,013	1,760,013	
337738-BN-7	FISERV INC FI 5.150% 08/12/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,011,670	1,000,000	6,724
337738-BQ-0	FISERV INC FI 5.250% 08/11/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,440,464	15,277,000	106,939
33835P-AA-4	FIVE CORNERS FND TR IV	07/17/2025	GOLDMAN SACHS & CO	XXX	124,193	125,000	3,186
34964C-AG-1	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS	05/21/2025	Various	XXX	5,488,150	7,000,000	94,875
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	17,054,077	17,543,000	173,902
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54	05/13/2025	Various	XXX	22,961,873	22,761,000	315,545
370334-BP-8	GENERAL MILLS INC GIS 4.150% 02/15/43	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,859,592	2,222,000	11,270
370334-BZ-6	GENERAL MILLS INC GIS 3.200% 02/10/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	988,150	1,000,000	4,356
370334-CP-7	GENERAL MILLS INC GIS 3 02/01/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,304,320	2,000,000	9,667
370334-CX-0	GENERAL MILLS INC GIS 4.700% 01/30/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,007,220	1,000,000	7,703
370334-DB-7	GENERAL MILLS INC GIS 5.250% 01/30/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	30,505,200	30,000,000	258,125
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-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52	03/14/2025	BANK OF AMERICA	XXX	1,583,337	1,636,000	8,653
37959G-AH-0	GLOBAL ATLANTIC FIN CO GBLATL	11/20/2025	WELLS FARGO	XXX	2,000,000	2,000,000	
38141G-B3-7	GOLDMAN SACHS GROUP INC/THE GS	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,442,901	7,221,000	70,561
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE GS	03/14/2025	BANK OF AMERICA	XXX	3,911,720	4,000,000	72,911
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE GS	05/05/2025	Various	XXX	4,686,985	5,258,000	105,499

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	114,648	114,648	
403949-AS-9	HF SINCLAIR CORP DINO 6.250% 01/15/35	01/08/2025	BANK OF AMERICA	XXX	17,905,500	18,000,000	
410867-AH-8	HANOVER INSURANCE GROUP INC THG	09/04/2025	Various	XXX	15,251,933	15,250,000	2,674
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y	01/23/2025	Various	XXX	9,977,405	10,250,000	63,727
45138L-BJ-1	IDAHO POWER CO IDA 5.8 04/01/54	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,329,308	10,950,000	314,022
45138L-BL-6	IDAHO POWER COMPANY IDA	07/17/2025	JPMORGAN SECURITIES INC	XXX	97,123	100,000	1,979
45687V-AG-1	INGERSOLL RAND INC IR 5.700% 06/15/54	03/14/2025	BANK OF AMERICA	XXX	1,610,025	1,631,000	23,758
457187-AD-4	INGREDION INC INGR 3.9 06/01/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,990,400	8,000,000	102,267
459200-LK-5	INTERNATIONAL BUSINESS MACHINE IBM	03/14/2025	BANK OF AMERICA	XXX	6,414,341	6,491,000	38,026
460146-CK-7	INTERNATIONAL PAPER CO IP	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,100,163	10,182,000	141,190
460146-CN-1	INTERNATIONAL PAPER CO IP	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,047,070	14,043,000	269,197
461070-AN-4	INTERSTATE POWER AND LIGHT CO LNT	09/26/2025	JPMORGAN SECURITIES INC	XXX	759,100	1,000,000	1,439
461070-AT-1	INTERSTATE POWER & LIGHT LNT 3.1 11/30/5	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,130,073	3,240,000	33,201
461070-AV-6	INTERSTATE POWER AND LIGHT CO LNT	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,705,893	12,755,000	313,932
461070-AW-4	INTERSTATE POWER & LIGHT N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,506,049	2,592,000	70,240
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52	07/14/2025	Various	XXX	3,001,782	2,950,000	29,033
46817M-AN-7	JACKSON FINANCIAL INC JXN 4 11/23/51	05/13/2025	Various	XXX	8,686,029	13,157,000	230,117
472140-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	01/06/2025	MIZUHO SECURITIES USA LLC	XXX	1,995,740	2,000,000	
472140-AC-6	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	03/14/2025	BANK OF AMERICA	XXX	5,925,168	5,818,000	57,695
472140-AE-2	JBS USA SARL/FOOD/GRP 144A	06/23/2025	Various	XXX	1,193,148	1,200,000	
476556-DH-5	JERSEY CENTRAL PWR & LT	09/02/2025	JPMORGAN SECURITIES INC	XXX	6,984,320	7,000,000	
48344F-AC-4	KALLPA GENERACION SA SERIES 144A	09/04/2025	SANTANDER INVESTMENT SECURITIE	XXX	552,136	555,000	
49271V-AD-2	KEURIG DR PEPPER INC KDP 5.085 05/25/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	888,120	1,000,000	17,515
49271V-AK-6	KEURIG DR PEPPER INC KDP 3.8 05/01/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	754,054	1,039,000	16,231
49456B-AW-1	KINDER MORGAN INC KMI 5.45 08/01/52	02/21/2025	MABD	XXX	64,830	70,000	244
50077L-AZ-9	KRAFT HEINZ CO KHC 4.875 10/01/49	03/14/2025	Various	XXX	3,554,451	4,122,000	72,347
501044-DK-4	KROGER CO 4.650% 01/15/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	867,820	1,000,000	9,558
501044-DV-0	KROGER CO KR 5.000% 09/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,805,061	18,656,000	36,276
501044-DW-8	KROGER CO N Y N 5.500% 09/15/54	09/26/2025	Various	XXX	36,359,280	38,095,000	103,710
502431-AR-0	L3HARRIS TECH INC LHX 5.6 07/31/53	03/14/2025	BANK OF AMERICA	XXX	1,132,772	1,157,000	8,459
52532X-AL-9	LEIDOS INC LDOS 5.500% 03/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	23,771,280	22,955,000	49,098
548661-EM-5	LOWE'S COS INC LOW 5 5/8 04/15/53	02/21/2025	BARC	XXX	48,796	50,000	1,008
55336V-BZ-2	MPLX LP MPLX 5.950% 04/01/55	03/03/2025	BANK OF AMERICA	XXX	1,474,965	1,500,000	
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	01/01/2025	Asset Recon Fix	XXX	100	100	
570535-AY-0	MARKEL GROUP INC N Y N	03/14/2025	BANK OF AMERICA	XXX	7,009,070	6,946,000	140,078
571676-BB-0	MARS INC MARS 5.650% 05/01/45	03/14/2025	BANK OF AMERICA	XXX	4,006,040	4,000,000	3,139
571676-BC-8	MARS INC MARS 5.700% 05/01/55	11/18/2025	Various	XXX	7,175,947	7,150,000	22,943
571748-CD-2	MARSH & MCLENNAN COS INC	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	92,823	100,000	450
571903-BS-1	MARRIOTT INTERNATIONAL INC MAR	09/26/2025	JPMORGAN SECURITIES INC	XXX	41,604,761	40,700,000	84,679
574599-BM-7	MASCO CORPORATION MAS 4.5 05/15/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,996,536	2,400,000	40,200
574599-BR-6	MASCO CORPORATION MASCO CORPORATION	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,015,000	3,100,000	11,840
58013M-FA-7	MCDONALD'S CORP 4.488% 12/09/45	03/14/2025	BANK OF AMERICA	XXX	8,802,989	9,713,000	128,900
58933Y-CB-9	MERCK & CO INC MRK 5.55 12/04/2055	12/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	7,449,075	7,500,000	
60871R-AH-3	MOLSON COORS BEVERAGE CO TAP 4.2 07/15/4	09/26/2025	Various	XXX	16,883,017	20,771,000	178,244
61747Y-FR-1	MORGAN STANLEY N Y N 5.831% 04/19/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,702,714	2,534,000	65,670
61772B-AB-9	MORGAN STANLEY MS 1.593% 05/04/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,695,859	2,740,000	17,581
62954H-AN-8	NXP BV/NXP FDG/NXP USA N Y N	12/17/2025	Various	XXX	6,353,685	9,500,000	83,823
63111X-AK-7	NASDAQ INC NDAQ 5.95 08/15/53	04/10/2025	Various	XXX	3,947,840	4,000,000	29,089
64110D-AJ-3	NETAPP INC NTAP 2.375% 06/22/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	970,300	1,000,000	6,399
64110D-AN-4	NETAPP INC NTAP 5.700% 03/17/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	26,067,500	25,000,000	47,500
65339K-CV-0	NEXTERA ENERGY CAPITAL N Y N	02/21/2025	JPMORGAN SECURITIES INC	XXX	72,113	75,000	1,838
65339K-DF-4	NEXTERA ENERGY CAPITAL . N Y N	02/04/2025	JPMORGAN SECURITIES INC	XXX	7,000,000	7,000,000	
65339K-DM-9	NEXTERA ENERGY CAPITAL HOLDING NEE 5.9 0	11/20/2025	BARC	XXX	6,594,705	6,500,000	70,308
653522-DV-1	NIAGARA MOHAWK PWR CORP NGGLN 5.996 07/0	12/16/2025	JPMORGAN SECURITIES INC	XXX	12,614,396	12,400,000	338,707
65473P-AX-3	NISOURCE INC. NI 5.350% 07/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	36,759,240	36,000,000	492,200
666807-BU-5	NORTHROP GRUMMAN CORP NOC	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,664,245	10,029,000	216,459
666807-CJ-9	NORTHROP GRUMMAN CORP NOC	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,824,476	3,081,000	5,931
678858-BZ-3	OKLAHOMA G&E CO OGE 5.800% 04/01/55	11/25/2025	Various	XXX	8,784,347	8,550,000	185,745
680223-AL-8	OLD REPUBLIC INTL CORP ORI 3.85 06/11/51	04/11/2025	SANTANDER INVESTMENT SECURITIE	XXX	1,337,480	2,000,000	26,308
681919-BL-9	OMNICOM GROUP INC OMC 5.375 06/15/2033	12/02/2025	Tax Free Exchange	XXX	9,828,165	9,900,000	
681919-BM-7	OMNICOM GROUP INC OMC 3.375 03/01/2041	12/02/2025	Tax Free Exchange	XXX	18,744,618	19,647,000	
681919-BN-5	OMNICOM GROUP INC OMC 5.4 10/01/2048	12/02/2025	Tax Free Exchange	XXX	17,436,580	18,860,000	3,294

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
68218W-AA-2	OMNIS FUNDING TRUST RGA	05/28/2025	TD Securities, LLC	XXX	26,500,000	26,500,000	
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	03/14/2025	BANK OF AMERICA	XXX	776,938	801,000	11,361
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPAN ONCRTX	04/14/2025	GOLDMAN SACHS & CO	XXX	146,184	150,000	604
690742-AG-6	OWENS CORNING OC 4.300% 07/15/47	05/14/2025	SEAPORT SECURITIES CORP	XXX	1,556,340	2,000,000	28,667
690742-AP-6	OWENS CORNING OC 5.700% 06/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,772,580	20,683,000	340,580
690742-AQ-4	OWENS CORNING N Y N 5.950% 06/15/54	09/26/2025	Various	XXX	13,185,148	13,050,000	173,409
69362B-BE-1	PSEG POWER LLC PEG 5.750% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,896,200	20,000,000	408,889
695114-BZ-0	PACIFICORP MIDAM 5.250% 06/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,839,875	3,780,000	57,330
695114-CT-3	PACIFICORP BRKHEC 4.125% 01/15/49	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,259,171	1,616,000	13,702
695114-CX-4	PACIFICORP BRKHEC 3.300% 03/15/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,023,933	6,087,000	7,812
695114-DA-3	PACIFICORP N Y N 5.500% 05/15/54	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,064,238	1,132,000	23,175
695114-DD-7	PACIFICORP BRKHEC 5.450% 02/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,480,000	20,000,000	133,222
695114-DE-5	PACIFICORP BRKHEC 5.800% 01/15/55	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,114,649	21,583,000	257,317
70450Y-AQ-6	PAYPAL HOLDINGS INC N Y N	04/14/2025	MORGAN STANLEY	XXX	139,809	150,000	3,071
718547-AM-4	PHILLIPS 66 CO PSX 4.680% 02/15/45	12/19/2025	SUSQ	XXX	9,778,916	11,600,000	191,516
718547-AW-2	PHILLIPS 66 CO N Y N 5.650% 06/15/54	03/14/2025	BANK OF AMERICA	XXX	3,725,600	4,000,000	57,756
718547-AX-0	PHILLIPS 66 CO N Y N 5.500% 03/15/55	01/22/2025	CITADEL SECURITIES INSTITUTION	XXX	7,393,650	8,000,000	160,875
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I DUK	04/30/2025	SUSQ	XXX	979,500	1,500,000	20,938
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L PAA	05/21/2025	Various	XXX	19,913,028	24,000,000	414,560
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L PAA	01/13/2025	JPMORGAN SECURITIES INC	XXX	30,925,910	31,000,000	
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	90,093	100,000	1,750
744448-CN-9	PUBLIC SERVICE COLORADO XEL 3.8 06/15/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	771,900	1,000,000	10,978
744448-CR-0	PUBLIC SERVICE COLORADO XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,579,840	3,245,000	5,111
744448-CU-3	PUBLIC SERVICE COLORADO XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	612,720	1,000,000	5,550
744448-CY-5	PUBLIC SERVICE COLORADO XEL 5 1/4 04/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,032,933	5,300,000	137,579
744448-CZ-2	PUBLIC SERVICE COLORADO XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,625,643	1,574,000	31,344
744448-DC-2	PUBLIC SERVICE COLORADO XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,785,720	21,479,000	159,780
74448W-AA-2	PERTAMINA HULU ENERGI PT	05/14/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,490,000	1,490,000	
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-BB-1	PUBLIC SERVICE ENTERPRIS PEG	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,114,596	5,938,000	12,470
74762E-AL-6	QUANTA SERV INC. PWR 5.250% 08/09/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	14,054,283	13,721,000	100,049
78486L-AB-8	SURA ASSET MANAGEMENT 6.350% 05/13/32	05/06/2025	JPMORGAN SECURITIES INC	XXX	398,908	400,000	
816300-AH-0	SELECTIVE INSURANCE GROUP INC. SIGI 5.37	02/13/2025	SEAPORT SECURITIES CORP	XXX	4,150,182	4,524,000	110,100
816300-AJ-6	SELECTIVE INSURANCE GROUP INC. N Y N	02/20/2025	GOLDMAN SACHS & CO	XXX	14,096,898	14,100,000	
822905-AT-2	SHELL FINANCE US INC RDSALN 6.375 12/15/	12/08/2025	Tax Free Exchange	XXX	6,120,589	5,000,000	
822905-AV-7	SHELL FINANCE US INC RDSALN 5.5 03/25/20	12/08/2025	Tax Free Exchange	XXX	14,634,073	11,500,000	
832696-AZ-1	JM SMUCKER LLC SJM 6.500% 11/15/53	05/14/2025	Various	XXX	24,528,109	23,096,000	297,352
842434-CY-6	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.75	11/24/2025	MUFG Securities America	XXX	3,029,220	3,000,000	83,375
842434-DA-7	SOUTHERN CALIFORNIA GAS COMPAN SRE 5.6 0	11/19/2025	BARC	XXX	4,830,077	4,900,000	37,349
842434-DD-1	SOUTHERN CALIFORNIA GAS COMPAN SRE	05/14/2025	Various	XXX	8,989,831	9,150,000	
842587-EB-9	SOUTHERN CO SO 6.375 03/15/2055	02/25/2025	MIZUHO SECURITIES USA LLC	XXX	10,400,000	10,400,000	
84265V-AG-0	SOUTHERN COPPER CORP 5.250% 11/08/42	07/29/2025	BANK OF AMERICA	XXX	4,934,300	5,300,000	63,379
84265V-AJ-4	SOUTHERN COPPER CORP 5.875% 04/23/45	07/21/2025	BANK OF AMERICA	XXX	4,967,938	5,050,000	73,348
845743-BU-6	SOUTHWESTERN PUBLIC SERV XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,498,209	5,195,000	67,275
845743-BX-0	SOUTHWESTERN PUBLIC SERV N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,558,480	12,000,000	236,000
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/	12/17/2025	Various	XXX	10,056,193	11,792,000	144,722
855244-AH-2	STARBUCKS CORP SBUX 4.300% 06/15/45	09/26/2025	JPMORGAN SECURITIES INC	XXX	836,220	1,000,000	12,422
855244-AM-1	STARBUCKS CORP N Y N 3.750% 12/01/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	759,400	1,000,000	12,292
855244-AS-8	STARBUCKS CORP SBUX 4 1/2 11/15/48	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,956,269	12,856,000	215,338
855244-AU-3	STARBUCKS CORP SBUX 4.450% 08/15/49	03/14/2025	BANK OF AMERICA	XXX	515,290	623,000	2,464
855244-BA-6	STARBUCKS CORP STARBUCKS CORPORATION	12/17/2025	Various	XXX	3,330,049	4,733,000	31,347
858119-BT-6	STEEL DYNAMICS INC STLD	03/11/2025	Various	XXX	25,285,138	26,000,000	
86765K-AK-5	SUNOCO LP SUN 4.625 05/01/2030	11/07/2025	Tax Free Exchange	XXX	2,000,000	2,000,000	
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	11/14/2025	Various	XXX	5,414,177	5,480,000	25,590
871607-AG-2	SYNOPSYS INC SNPS 5.700% 04/01/55	03/14/2025	BANK OF AMERICA	XXX	3,966,880	4,000,000	
871829-BN-6	SYSCO CORPORATION SYY 6.600% 04/01/50	05/16/2025	SUSQ	XXX	1,056,740	1,000,000	8,800
87264A-DB-8	T-MOBILE USA INC N Y N	12/16/2025	BNP PARIBAS SECURITIES SERVICE	XXX	5,563,998	5,700,000	138,383
87264A-DN-2	T-MOBILE USA INC TMUS 5.25 06/15/2055	12/12/2025	BNP PARIBAS SECURITIES SERVICE	XXX	7,250,400	8,000,000	
87268L-AB-3	TR FINANCE LLC 5.850% 04/15/40	02/25/2025	Tax Free Exchange	XXX	1,234,009	1,250,000	31,484
874054-AN-9	TAKE TWO INTERACTIVE SOFTWARE TTWO	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,291,124	6,025,000	100,283

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
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49	04/14/2025	Janus	XXX	161,414	200,000	2,967
875127-BN-1	TAMPA ELECTRIC CO TE 5.150% 03/01/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,080,918	3,040,000	12,177
87612G-AD-3	TARGA RESOURCES CORP TRGP 6 1/2 02/15/53	03/14/2025	BANK OF AMERICA	XXX	10,401,900	10,000,000	57,778
87612G-AN-1	TARGA RESOURCES CORP TRGP	02/24/2025	WELLS FARGO	XXX	30,932,110	31,000,000	
883203-CE-9	TEXTRON INC TXT 5.500% 05/15/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,388,690	10,065,000	347,522
88579Y-AH-4	3M CO MMM 3.875% 06/15/44	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,096,074	7,486,000	83,802
88579Y-AW-1	3M CO MMM 3.125% 09/19/46	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,213,964	5,986,000	5,196
901928-AA-9	200 PARK FUNDING TRUST MET	02/25/2025	TD Securities, LLC	XXX	2,000,000	2,000,000	
90353T-AQ-3	UBER TECHNOLOGIES INC N Y N	11/25/2025	JPMORGAN SECURITIES INC	XXX	2,902,680	3,000,000	31,654
911312-CE-4	UNITED PARCEL SERVICE INC UPS	03/14/2025	BANK OF AMERICA	XXX	3,921,640	4,000,000	70,278
911312-CK-0	UNITED PARCEL SERVICE INC	11/20/2025	Various	XXX	6,313,725	6,100,000	7,999
91324P-FL-1	UNITEDHEALTH GROUP INC	07/17/2025	MORGAN STANLEY	XXX	47,060	50,000	23
92343V-GW-8	VERIZON COMMUNICATIONS N Y N	03/14/2025	BANK OF AMERICA	XXX	3,871,120	4,000,000	14,667
92343V-HJ-6	VERIZON COMMUNICATIONS INC VZ 5.875 11/3	11/13/2025	Various	XXX	24,953,658	25,000,000	
92345Y-AJ-5	VERISK ANALYTICS INC VRSK	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,086,638	2,026,000	33,682
92345Y-AL-0	VERISK ANALYTICS INC VRSK	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,784,129	16,494,000	33,675
927804-GJ-7	VIRGINIA ELEC & POWER CO VIRGINIA ELECTR	07/17/2025	JPMORGAN SECURITIES INC	XXX	41,259	50,000	405
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N	11/25/2025	US BANCORP INVESTMENTS, INC	XXX	2,922,000	3,000,000	24,979
927804-GP-3	VIRGINIA ELEC & POWER CO D	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,365,887	4,318,000	44,379
927804-GR-9	VIRGINIA ELEC & POWER CO D	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,583,453	3,536,000	21,825
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N	02/21/2025	MABD	XXX	48,684	50,000	69
927804-GU-2	VIRGINIA ELEC & POWER CO D	04/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	47,530	50,000	314
929160-BD-0	VULCAN MATERIALS COMPANY VMC	04/21/2025	Various	XXX	7,163,788	7,500,000	158,333
94974B-GQ-7	WELLS FARGO & COMPANY WFC	03/14/2025	BANK OF AMERICA	XXX	557,003	635,000	10,372
94974B-GT-1	WELLS FARGO & COMPANY WFC	01/23/2025	WELLS FARGO	XXX	5,660,060	7,000,000	34,222
94974B-GU-8	WELLS FARGO & COMPANY WFC	03/14/2025	Various	XXX	8,537,400	10,000,000	98,958
95000U-2F-9	WELLS FARGO & COMPANY WFC	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,225,796	4,257,000	38,549
95000U-2M-4	WELLS FARGO & COMPANY WFC V5.013 04/04/5	03/14/2025	BANK OF AMERICA	XXX	4,976,588	5,508,000	125,019
95000U-2Z-5	WELLS FARGO & COMPANY WFC	03/14/2025	BANK OF AMERICA	XXX	911,056	1,077,000	19,588
95000U-3H-4	WELLS FARGO & COMPANY WFC 6.491 10/23/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,110,290	1,000,000	28,128
970648-AH-4	WILLIS NORTH AMERICA INC WTW 5.05 09/15/	12/17/2025	BANK OF AMERICA	XXX	2,692,050	3,000,000	39,138
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	11/20/2025	JPMORGAN SECURITIES INC	XXX	7,038,750	9,385,000	66,673
970648-AN-1	WILLIS NORTH AMERICA INC N Y N	12/01/2025	MIZUHO SECURITIES USA LLC	XXX	4,041,720	4,000,000	57,033
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	09/17/2025	Various	XXX	1,856,400	1,800,000	24,392
98389B-BB-5	NORTHERN STATES PWR-MINN XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,755,142	11,407,000	24,398
98389B-BE-9	NORTHERN STATES PWR-MINN XEL	09/26/2025	JPMORGAN SECURITIES INC	XXX	38,158,678	36,869,000	1,078,213
BGH9ED-3A-8	DELOITTE LLP/UNITED KINGDOM DELOIT	10/30/2024	US BANCORP INVESTMENTS, INC	XXX	14,000,000	14,000,000	
BGH9ED-3B-6	DELOITTE LLP/UNITED KINGDOM DELOIT	10/30/2024	Various	XXX	48,000,000	48,000,000	
BGH9KB-89-3	WAWA INC 6.010% 03/27/40	01/17/2025	BANK OF AMERICA	XXX	10,000,000	10,000,000	
BGH9KB-8A-0	WAWA INC 6.160% 03/27/45	01/17/2025	BANK OF AMERICA	XXX	6,000,000	6,000,000	
BGH9R7-5D-9	FLNG LIQUEFACTION 2 LLC FLIQII	03/27/2025	MIZUHO SECURITIES USA LLC	XXX	12,000,000	12,000,000	
BGHA72-CF-6	BLUE CROSS & BLUE SHIELD OF FL BCBSF	09/16/2025	BANK OF AMERICA	XXX	5,000,000	5,000,000	
BGHA7C-L3-1	CONSOLIDATED EDISON INC ED	09/16/2025	MIZUHO SECURITIES USA LLC	XXX	8,000,000	8,000,000	
BGHA8Y-TY-6	AIRTRAX INC AITX 6.000% 10/23/35	10/01/2025	JPMORGAN SECURITIES INC	XXX	2,100,000	2,100,000	
BGHA9J-AB-8	HARMONI TOWERS LLC HARTO	10/08/2025	TD Securities, LLC	XXX	12,400,000	12,400,000	
BGHAAE-Y7-0	CORVIAS MILITARY LIVING LLC CORVDS	11/24/2025	DIRECT	XXX	17,000,000	17,000,000	
BGHAET-AS-3	CEAMER FINANCE IV LLC CREAM	11/24/2025	DIRECT	XXX	12,000,000	12,000,000	
BGHAG1-VZ-3	CLIFFWATER CORPORATE LENDING F CCLFX	12/10/2025	US BANCORP INVESTMENTS, INC	XXX	38,000,000	38,000,000	
BGHAG4-FU-6	TOREADOR HOLDINGS LLC TOREADOR	12/15/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	9,000,000	9,000,000	
C86068-AC-4	ST MARYS CEMENT INC 5.750% 04/02/34	11/14/2025	Various	XXX	7,390,220	7,240,000	102,673
C97750-AA-8	WINDFALL MINIMG GROUP 5.854% 05/13/32	11/17/2025	Various	XXX	3,643,750	3,500,000	14,798
E90508-AA-5	TERMOCANDELARIA POWER 7.750% 09/17/31	02/26/2025	HONGKONG AND SHANGHAI BANKING	XXX	513,500	500,000	17,222
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	07/30/2025	Various	XXX	7,415,415	7,080,000	98,948
G0399B-AC-1	ANTOFAGASTA PLC 5.625% 09/09/35	11/17/2025	Various	XXX	3,783,200	3,720,000	26,953
G3705Q-AE-7	GACI FIRST INVESTMENT 5.125% 02/14/53	07/30/2025	Various	XXX	19,807,550	23,000,000	528,843
G77349-AA-9	SNB FUNDING LTD 6.000% 06/24/35	11/17/2025	Various	XXX	6,068,700	5,900,000	121,967
L2848U-AA-0	EIG PEARL HOLDINGS SARL	07/29/2025	Various	XXX	14,646,125	18,550,000	330,091
L67359-AC-0	NEXA RESOURCES SA 6.600% 04/08/37	07/29/2025	BANK OF AMERICA	XXX	4,884,685	4,850,000	92,849
M0152Q-4M-3	ABU DHABI COMMERCIAL BNK	09/08/2025	BANK OF AMERICA	XXX	1,218,480	1,200,000	
M0R08Q-AG-6	AFRICAN EXPORT IMPORT BA REGS	06/05/2025	Various	XXX	3,736,888	4,400,000	10,212
M0R822-AE-3	ADNOC MURBAN RSC LTD 5.125% 09/11/54	07/29/2025	JPMORGAN SECURITIES INC	XXX	12,235,875	13,400,000	251,808
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

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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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	611,250	600,000	12,825
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	08/19/2025	DEUTSCHE BANK SECURITIES INC	XXX	10,328,750	15,000,000	48,125
N30420-AC-2	MEGLOBAL BV 2.625% 04/28/28	11/18/2025	Various	XXX	5,648,625	5,900,000	14,649
P04568-AC-8	ARCOS DORADOS BV 6.375% 01/29/32	11/19/2025	Various	XXX	4,980,850	4,700,000	77,970
P3762T-AE-1	ENGIE ENERGIA CHILE SA	08/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	4,970,250	4,700,000	104,036
P47465-AB-8	GCC SAB DE CV 3.614% 04/20/32	11/19/2025	Various	XXX	5,004,438	5,550,000	32,175
P58072-AY-8	INVERSIONES CMPC SA 6.125% 02/26/34	11/14/2025	Various	XXX	9,894,625	9,600,000	211,423
P6040K-AD-9	KALLPA GENERACTION SA SERIES REGS	11/14/2025	Various	XXX	4,242,272	4,240,000	25,208
P8803L-AB-4	SURA ASSET MANAGEMENT 6.350% 05/13/32	11/17/2025	Various	XXX	6,193,625	5,850,000	50,244
U0901R-AA-5	BIMBO BAKERIES USA INC	09/02/2025	Various	XXX	1,542,082	2,126,000	18,876
X5920U-AA-1	ORLEN SA 6.000% 01/30/35	11/18/2025	Various	XXX	14,779,960	14,250,000	218,327
Y0889V-AC-4	BHARTI AIRTEL LTD BHARTI 3 1/4 06/03/31	11/17/2025	Various	XXX	3,389,500	3,600,000	51,458
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO	11/14/2025	Various	XXX	3,679,900	4,200,000	20,961
Y6574M-J6-5	OVERSEA CHINESE BANKING GMTN	10/22/2025	Various	XXX	1,874,538	1,800,000	42,228
Y72570-AU-1	RELIANCE INDUSTRIES LTD	08/04/2025	AUSTRALIA & NEW ZEALAND BANKIN	XXX	4,170,710	5,900,000	13,664
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	JPMORGAN SECURITIES INC	XXX	2,003,424	2,400,000	52,973
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA BCECN	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,180,100	10,000,000	44,611
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANA BCECN	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,214,200	20,000,000	127,111
0778FP-AN-9	BELL CANADA N Y N 5.550% 02/15/54	09/26/2025	Various	XXX	9,844,562	10,100,000	67,972
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT BAMCN	09/04/2025	WELLS FARGO	XXX	3,249,935	3,250,000	
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53	01/23/2025	Various	XXX	13,755,305	12,750,000	162,708
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD	04/22/2025	Tax Free Exchange	XXX	10,104,486	10,000,000	72,861
303901-BY-7	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6.5	11/17/2025	Tax Free Exchange	XXX	6,980,855	7,000,000	
01400E-AF-0	ALCON FINANCE CORP ALCSW 5.75 12/06/2052	12/17/2025	CITADEL SECURITIES INSTITUTION	XXX	1,521,390	1,500,000	2,875
01609W-AV-4	ALIBABA GROUP HOLDING LTD BABA 4.2 12/06	07/14/2025	WELLS FARGO BANK NA II	XXX	6,282,768	7,885,000	35,877
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM	11/17/2025	GOLDMAN SACHS INT'L	XXX	3,734,955	3,500,000	29,179
034863-BF-6	ANGLO AMERICAN CAPITAL 144A N Y Y	05/21/2025	Various	XXX	7,524,630	8,000,000	59,333
03938L-BH-6	ARCELORMITTAL SA N Y N	03/14/2025	Various	XXX	7,970,660	8,000,000	98,249
04365X-AB-4	ASCOT GROUP LTD ASCOTG	05/09/2025	WELLS FARGO	XXX	4,000,000	4,000,000	
05571A-BA-2	BPCE SA BPCEGP 6.293% 01/14/36	01/07/2025	CITIGROUP GLOBAL MARKETS INC	XXX	13,000,000	13,000,000	
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	5,500,000	5,500,000	
09659W-2Q-6	BNP PARIBAS SA BNP 1.675% 06/30/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,676,964	3,753,000	15,541
09659W-2X-1	BNP PARIBAS BNP 5.738 02/20/2035	09/26/2025	JPMORGAN SECURITIES INC	XXX	25,125,831	23,895,000	148,535
12661P-AE-9	CSL FINANCE PLC CSLAU 4.75 04/27/2052	12/01/2025	Various	XXX	11,408,056	12,941,000	180,993
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRAN ACAFP	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,785,309	10,804,000	97,799
225401-BG-2	UBS GROUP AG UBS 6.301% 09/22/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	21,810,600	20,000,000	24,504
23879A-AA-5	DAVINCIRE HOLDINGS LTD DVREIN	03/11/2025	Various	XXX	25,025,367	25,000,000	4,743
283837-AC-6	EL PUERTO DE LIVERPOOL 144A N Y Y	01/16/2025	JPMORGAN SECURITIES INC	XXX	850,000	850,000	
29082H-AE-2	EMBRAER SA 5.980% 02/11/35	08/20/2025	BANK OF AMERICA	XXX	6,131,070	6,000,000	130,837
29359U-AD-1	Enstar Group ESGR 7.500% 04/01/45	03/12/2025	WELLS FARGO	XXX	5,375,000	5,375,000	
29439E-AA-7	EQT AB EQTSS 5.850% 05/08/35	05/22/2025	Various	XXX	16,328,710	16,450,000	22,823
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD FIHL	06/10/2025	WELLS FARGO	XXX	5,500,000	5,500,000	
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	3,060,000	3,000,000	96,023
400131-AJ-7	GRUMA SAB DE CV 144A N Y Y	04/24/2025	Various	XXX	4,079,744	4,400,000	95,761
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	7,500,000	7,500,000	
449276-AG-9	IBM INTERNAT CAPITAL N Y N	12/17/2025	Various	XXX	10,063,333	10,750,000	133,199
456837-BF-9	ING GROEP NV INTNED 6.083% 09/11/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,555,023	9,399,000	28,587
456837-BH-5	ING GROEP NV INTNED 6.114% 09/11/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	43,195,600	40,000,000	122,280
456837-BM-4	ING GROEP NV N Y N 5.550% 03/19/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,038,250	1,000,000	1,542
47214B-AD-0	JBS USA HOLDING LUX SARL JBSSBZ	03/14/2025	BANK OF AMERICA	XXX	5,601,150	5,000,000	122,847
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO MYLIFE	03/04/2025	MORGAN STANLEY	XXX	32,000,000	32,000,000	
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,619,990	6,766,000	19,945
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC MIZUHO	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,785,289	10,999,000	47,882
62954H-AX-6	NXP BV NXPI 3.150% 05/01/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	983,990	1,000,000	12,950
62954H-BH-0	NXP BV NXPI 5.250% 08/19/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	28,238,840	28,000,000	163,333

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654579-AP-6	NIPPON LIFE INS NIPLIF	04/24/2025	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000	
68666U-AA-3	ORLEN SA 144A N Y Y 6.000% 01/30/35	11/13/2025	Various	XXX	1,771,631	1,710,000	20,800
714264-AK-4	PERNOD-RICARD SA RIFP 5.5 01/15/42 144A	09/26/2025	JPMORGAN SECURITIES INC.	XXX	9,208,953	9,300,000	105,142
716973-AG-7	PFIZER INVESTMENT ENTER N Y N	11/19/2025	WELLS FARGO	XXX	4,762,550	5,000,000	736
74365P-AJ-7	NASPERS LTD PRXNA 4.987 01/19/52 144A	06/19/2025	UBS SECURITIES LLC	XXX	1,069,250	1,400,000	29,285
78518P-AA-3	SAAVI ENERGIA SARL 144A N Y Y	02/04/2025	JPMORGAN SECURITIES INC.	XXX	1,150,569	1,160,000	
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-AQ-8	SANTANDER UK GROUP HOLDINGS PL SANUK	09/26/2025	JPMORGAN SECURITIES INC.	XXX	10,785,452	10,993,000	53,641
83192P-AD-0	SMITH & NEPHEW PLC SNLN	09/26/2025	JPMORGAN SECURITIES INC.	XXX	21,445,658	20,797,000	28,076
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y	12/01/2025	Various	XXX	14,497,052	14,386,000	123,688
83272G-AF-8	SMURFIT KAPPA TREASURY 144A N Y Y	05/21/2025	Tax Free Exchange	XXX	7,535,171	7,609,000	58,610
83368R-CF-7	SOCIETE GENERALE SA SOCGEN	01/06/2025	SG AMERICAS SECURITIES, LLC	XXX	19,493,175	19,500,000	
853254-CT-5	STANDARD CHARTERED PLC STANLN	09/26/2025	JPMORGAN SECURITIES INC.	XXX	1,715,517	1,693,000	24,150
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE SRENVX	03/25/2025	Various	XXX	9,799,540	9,800,000	
88032X-BD-5	TENCENT HOLDINGS LTD 3.940% 04/22/61	07/14/2025	DEUTSCHE BANK SECURITIES INC.	XXX	6,286,652	8,580,000	77,940
900111-AC-9	TURKCELL ILETISIM HIZMET 144A N Y Y	02/26/2025	Various	XXX	626,944	620,000	2,117
902613-AH-1	UBS GROUP AG UBS 1.494% 08/10/27	09/26/2025	JPMORGAN SECURITIES INC.	XXX	5,885,159	6,030,000	12,262
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	1,128,993	1,140,000	950
91911T-AS-2	VALE OVERSEAS LIMITED N Y N	11/14/2025	Various	XXX	19,826,740	20,200,000	278,933
92857W-BS-8	VODAFONE GROUP PLC VOD 4.875 06/19/49	05/14/2025	BNP PARIBAS SECURITIES SERVICE	XXX	822,150	1,000,000	19,771
92857W-CA-6	VODAFONE GROUP PLC VOD 5.75 06/28/2054	03/14/2025	BANK OF AMERICA	XXX	3,828,480	4,000,000	50,472
A8372T-AC-2	SUZANO SA SUZANO 7 03/16/47 REGS	07/29/2025	Various	XXX	4,930,050	4,600,000	113,147
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	12/22/2025	Various	XXX	4,218,398	4,218,398	
BGH9XV-4J-7	MSC MEDITERRANEAN SHIPPING CO TIL	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	44,000,000	44,000,000	
G01913-AB-1	ALDAR INVESTMENT PROP ALDAR 5.25 03/25/2	12/10/2025	Jefferies & Company Inc.	XXX	1,222,500	1,200,000	13,475
G02332-AK-3	AL RAJHI SUKUK LTD RJHIAB 4.865 05/19/20	11/14/2025	Various	XXX	3,761,750	3,700,000	80,908
G02332-AT-4	AL RAJHI SUKUK LTD SERIES EMTN	11/17/2025	Various	XXX	10,304,000	10,300,000	25,948
G0446N-BA-1	ANGLO AMERICAN CAPITAL	07/29/2025	Various	XXX	9,897,000	10,100,000	180,958
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	09/05/2025	Various	XXX	4,949,753	4,389,000	90,796
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	5,236,250	6,700,000	59,500
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	07/29/2025	JPMORGAN SECURITIES INC.	XXX	9,825,000	12,500,000	135,417
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	153,432	153,432	
G7740@-AB-7	SSP MIDCO 2 LIMITED SSP MIDCO 2 LIMITED	12/31/2025	PIK	XXX	104,034	104,034	
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	09/30/2025	PIK	XXX	608,267	608,267	
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	12/31/2025	PIK	XXX	516,467	516,467	
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	07/29/2025	Various	XXX	14,636,350	14,030,000	381,981
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	08/13/2025	Various	XXX	5,422,825	5,770,000	166,617
L9031*-AN-1	MSC MEDITERRANEAN SHIPPING CO TIL	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	36,000,000	36,000,000	
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	11,053,175	10,900,000	133,048
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	07/30/2025	Various	XXX	4,901,725	5,040,000	127,922
N7163R-AY-9	PROSUS NV 4.987% 01/19/52	07/14/2025	Jefferies & Company Inc.	XXX	4,827,556	6,325,000	154,209
P0156P-AC-3	ALFA SAB DE CV ALFAA 6.875 03/25/44 REGS	07/29/2025	Various	XXX	4,905,576	4,600,000	103,545
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	Various	XXX	5,112,802	6,050,000	29,398
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	07/17/2025	BBVA Securities Inc.	XXX	2,448,000	2,400,000	68,900
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	11/19/2025	HONGKONG AND SHANGHAI BANKING	XXX	3,783,780	3,638,250	16,322

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
P3146D-AB-9	CORPORATION INMOBILIARIA VESTA 5.5 01/30	11/14/2025	Various	XXX	7,534,185	7,500,000	17,951
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE	11/14/2025	Various	XXX	12,495,575	11,980,000	206,054
P3697U-AE-8	EMBOTELLADORA ANDINA SA ANDINA 3.95 01/2	07/16/2025	LARRAIN VIAL	XXX	112,875	150,000	2,897
P40692-AA-6	FIBRA PROLOGIS FIBRAP 5.5 11/26/2035 REG	11/19/2025	BANK OF AMERICA	XXX	5,382,564	5,415,000	
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	11/17/2025	HONGKONG AND SHANGHAI BANKING	XXX	1,845,654	1,836,120	23,708
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	Various	XXX	9,161,635	9,485,000	85,064
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV PENOMX 5.65	07/30/2025	SEMINARIO Y CIA. SOCIEDAD AGEN	XXX	9,839,200	11,200,000	232,027
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	07/31/2025	Various	XXX	5,082,813	6,950,000	7,389
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/	08/26/2025	Various	XXX	10,069,700	12,780,000	156,950
P7200A-AA-1	NIAGARA ENERGY SAC 5.746% 10/03/34	11/17/2025	Various	XXX	4,897,625	4,850,000	57,891
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE C SQM 4.25	09/02/2025	Various	XXX	2,783,885	3,625,000	6,939
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C	07/15/2025	Hongkong and Shanghai Banking	XXX	4,902,000	7,600,000	93,994
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	606,900	600,000	16,683
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	13,591,475	14,380,000	195,803
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	HONGKONG AND SHANGHAI BANKING	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	07/29/2025	Various	XXX	7,423,200	8,910,000	54,247
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
Y72570-AT-4	RELIANCE INDUSTRIES LTD	07/29/2025	Various	XXX	5,870,312	8,844,000	4,770
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)					3,596,678,585	3,717,304,770	33,356,084
Issuer Credit Obligations - Corporate Bonds (Affiliated)							
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)							
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)							
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)							
30321L-2J-0	F&G GLOBAL FUNDING FG 5.875% 01/16/30	02/12/2025	DEUTSCHE BANK SECURITIES INC	XXX	12,051,720	12,000,000	52,875
36143L-2S-3	GA GLOBAL FUNDING TRUST GBLATL	01/07/2025	JPMORGAN SECURITIES INC	XXX	2,987,250	3,000,000	
BGH9UY-EE-4	MLB INFRASTRUCTURE FACILITY BASEBB	05/14/2025	BANK OF AMERICA	XXX	10,600,000	10,600,000	
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)					25,638,970	25,600,000	52,875
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	
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	8,216,406	8,841,406	
74750*-AA-5	QTS Realty Trust Inc. QTS Realty Trust I	12/26/2025	No Broker	XXX	39,145,522	39,145,522	
74762E-AP-7	QUANTA SERV INC. PWR 5.100% 08/09/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,062,000	20,000,000	147,333
785931-AB-2	SAFEHOLD GL HOLDINGS LLC SAFE	09/26/2025	Various	XXX	11,858,255	11,871,000	183,797
828807-DV-6	SIMON PROPERTY GROUP LP	07/17/2025	MORGAN STANLEY	XXX	147,525	150,000	3,169
BGHA4P-CX-9	NEW YORK CLEAN POWER HOLDINGS	08/22/2025	MIZUHO SECURITIES USA LLC	XXX	12,000,000	12,000,000	
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
0169999999 - ICO - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					159,300,451	160,295,427	352,365
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)							
Issuer Credit Obligations - Bank Loans – Issued (Unaffiliated)							
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	06/20/2025	No Broker	XXX	8,352,307	8,357,786	
0189999999 - ICO - Bank Loans – Issued (Unaffiliated)					8,352,307	8,357,786	
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	88,559	88,559	

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
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	05/30/2025	DIRECT	XXX	165,563	165,563	
05657#-AA-9	BCPE Maverick Parent LP BCPE Maverick Pa	10/14/2025	DIRECT	XXX	37,378,111	37,998,613	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS	01/01/2025	Transfer from Schedule DA	XXX	58,000	58,000	
36261*-AA-6	GUIDED PRACTICE Guided Practice R/C 1L 1	01/02/2025	DIRECT	XXX	567,000	567,000	
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	10/30/2025	PIK	XXX	152,499	152,499	
000000-00-0	LIFELONG PSI	01/01/2025	Tranfer from Schedule DA	XXX	180,000	180,000	
000000-00-0	LIFELONG PSI 11.740% 03/31/27	06/27/2025	PIK	XXX	35,421	35,421	
000000-00-0	LIFELONG PSI 11.740% 03/31/27	10/31/2025	Interest Capitalization	XXX	36,843	36,843	
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	07/31/2025	PIK	XXX	12,397	12,397	
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	10/31/2025	Interest Capitalization	XXX	8,480	8,480	
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	10/31/2025	Interest Capitalization	XXX	11,280	11,280	
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	10/23/2025	Interest Capitalization	XXX	557	557	
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	01/30/2025	DIRECT	XXX	158,743	158,743	
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1	07/17/2025	Interest Capitalization	XXX	1,389	1,389	
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	5,712,719	5,712,719	
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	1,218	1,218	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	11/28/2025	Interest Capitalization	XXX	11,517	11,517	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	No Broker	XXX	308	308	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	11/28/2025	Interest Capitalization	XXX	2,910	2,910	
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	09/30/2025	Interest Capitalization	XXX	35,090	35,090	
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	09/30/2025	Interest Capitalization	XXX	4,340	4,340	
87221#-AC-0	TAUC MANAGEMENT Tauc Management R/C 1L 2	09/30/2025	Interest Capitalization	XXX	934	934	
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2	10/01/2025	Interest Capitalization	XXX	642,988	642,988	
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	06/27/2025	PIK	XXX	4,317	4,317	
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	10/31/2025	Interest Capitalization	XXX	4,490	4,490	
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED	01/06/2025	DIRECT	XXX	880,000	880,000	
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	06/27/2025	PIK	XXX	11,320	11,320	
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	10/31/2025	Interest Capitalization	XXX	22,684	22,684	
BGH9JX-55-8	BLUE RIBBON LLC USA 11.437% 05/08/28	01/10/2025	Jefferies & Company Inc	XXX	8,124,996	8,987,738	
BGH9JX-55-8	BLUE RIBBON LLC USA 11.437% 05/08/28	11/10/2025	Interest Capitalization	XXX	309,359	309,359	
0209999999 - ICO - Bank Loans – Acquired (Unaffiliated)					54,624,040	56,107,284	
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	31,000,000	31,000,000	
0269999999 - ICO - Other Issuer Credit Obligations (Unaffiliated)					86,567,442	86,667,442	
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)							
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)					4,520,101,325	4,689,596,244	38,644,451
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 3					4,520,101,325	4,689,596,244	38,644,451
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					303,888,622	326,278,264	3,306,300
0509999999 - ICO - Subtotals – Issuer Credit Obligations					4,823,989,947	5,015,874,508	41,950,751
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38378Y-JZ-3	Government National Mortgage A GNR 2013-	12/01/2025	Interest Capitalization	XXX	233,470	233,470	
38378Y-KD-0	Government National Mortgage A GNR 2013-	12/01/2025	Interest Capitalization	XXX	139,420	139,420	
38380A-P9-2	Government National Mortgage A GNR 2016-	12/01/2025	Interest Capitalization	XXX	38,848	38,848	
38380A-TY-3	Government National Mortgage A GNR 2016-	12/01/2025	Interest Capitalization	XXX	122,925	122,925	

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
38380U-VP-5	Government National Mortgage A GNR 2018-	12/01/2025	Interest Capitalization	XXX	22,399	22,399	
38380U-WY-5	Government National Mortgage A GNR 2018-	05/01/2025	Interest Capitalization	XXX	65,596	65,596	
38383L-6X-3	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	127,232	127,232	
38383P-LR-0	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	132,113	132,113	
38383P-NE-7	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	78,310	78,310	
38383P-V3-2	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	78,082	78,082	
38383R-HE-0	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	131,784	131,784	
38383R-N2-9	Government National Mortgage A GNR 2022-	12/01/2025	Interest Capitalization	XXX	405,471	405,471	
38383V-MM-7	Government National Mortgage A 3 EZ Y N	12/01/2025	Interest Capitalization	XXX	56,296	56,296	
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)					1,631,946	1,631,946	
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	XXX	87,485	87,485	
1029999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)					87,485	87,485	
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)							
01030R-PX-4	ALABAMA HOUSING FINANCE AUTORI ALHOU	06/04/2025	RAYMOND JAMES & ASSOCIATES	XXX	2,000,000	2,000,000	
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH CTSHSG	05/29/2025	WELLS FARGO	XXX	3,000,000	3,000,000	
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH CTSHSG	05/29/2025	WELLS FARGO	XXX	4,500,000	4,500,000	
246395-R7-4	DELAWARE ST HSG AUTH DELHSG	05/09/2025	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
246395-R8-2	DELAWARE ST HSG AUTH DELHSG	05/09/2025	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
246395-R9-0	DELAWARE ST HSG AUTH DELHSG	05/09/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000	
3136A7-PJ-5	FEDERAL HOME LOAN BANKS FNR 2012-88 WZ	12/01/2025	Interest Capitalization	XXX	6,011	6,011	
3136AA-4L-6	FEDERAL HOME LOAN BANKS FNR 2012-149 NZ	12/01/2025	Interest Capitalization	XXX	76,162	76,162	
3136AU-HZ-7	FEDERAL HOME LOAN BANKS FNR 2016-79 AZ	12/01/2025	Interest Capitalization	XXX	147,623	147,623	
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	09/01/2025	Interest Capitalization	XXX	27,638	27,638	
3136B2-7H-9	FEDERAL HOME LOAN BANKS FNR 2018-72 ZB	12/01/2025	Interest Capitalization	XXX	309,748	309,748	
3136B3-BY-5	FEDERAL HOME LOAN BANKS FNR 2018-75 ZU	12/01/2025	Interest Capitalization	XXX	50,102	50,102	
3136B3-PT-1	FEDERAL HOME LOAN BANKS FNR 2018-88 MZ	12/01/2025	Interest Capitalization	XXX	219,964	219,964	
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	06/01/2025	Interest Capitalization	XXX	75,054	75,054	
3136BG-4G-3	FEDERAL HOME LOAN BANKS FNR 2021-65 GZ	12/01/2025	Interest Capitalization	XXX	83,295	83,295	
3136BG-5Y-3	FEDERAL HOME LOAN BANKS FNR 2021-66 DZ	12/01/2025	Interest Capitalization	XXX	64,616	64,616	
3136BG-N3-1	FEDERAL HOME LOAN BANKS FNR 2021-56 ZK	12/01/2025	Interest Capitalization	XXX	69,822	69,822	
3136BH-J3-4	FEDERAL HOME LOAN BANKS FNR 2021-49 CZ	12/01/2025	Interest Capitalization	XXX	45,300	45,300	
3136BJ-F5-9	FEDERAL HOME LOAN BANKS FNR 2021-73 DZ	12/01/2025	Interest Capitalization	XXX	54,739	54,739	
3136BJ-JW-6	FEDERAL HOME LOAN BANKS FNR 2021-69 VZ	12/01/2025	Interest Capitalization	XXX	32,308	32,308	
3136BJ-WW-1	FEDERAL HOME LOAN BANKS FNR 2021-76 PZ	12/01/2025	Interest Capitalization	XXX	209,179	209,179	
3136BK-JB-9	FEDERAL HOME LOAN BANKS FNR 2021-85 ZL	12/01/2025	Interest Capitalization	XXX	50,820	50,820	
3136BK-WK-4	FEDERAL HOME LOAN BANKS FNR 2021-95 JZ	12/01/2025	Interest Capitalization	XXX	245,303	245,303	
3136BK-X6-4	FEDERAL HOME LOAN BANKS FNR 2021-94 GZ	12/01/2025	Interest Capitalization	XXX	86,401	86,401	
3136BK-YR-7	FEDERAL HOME LOAN BANKS FNR 2021-86 ZT	12/01/2025	Interest Capitalization	XXX	54,512	54,512	
3136BK-YZ-9	FEDERAL HOME LOAN BANKS FNR 2021-86 MZ	12/01/2025	Interest Capitalization	XXX	365,814	365,814	
3136BL-3U-2	FEDERAL HOME LOAN BANKS FNR 2022-10 CZ	12/01/2025	Interest Capitalization	XXX	137,678	137,678	
3136BL-RU-6	FEDERAL HOME LOAN BANKS FNR 2022-7 ZE	12/01/2025	Interest Capitalization	XXX	135,996	135,996	
3136BL-TN-0	FEDERAL HOME LOAN BANKS FNR 2022-7 GZ	12/01/2025	Interest Capitalization	XXX	54,398	54,398	
3136BM-AH-1	FEDERAL HOME LOAN BANKS FNR 2022-9 Z	12/01/2025	Interest Capitalization	XXX	174,975	174,975	
3136BM-HC-5	FEDERAL HOME LOAN BANKS FNR 2022-21 BZ	12/01/2025	Interest Capitalization	XXX	344,329	344,329	
3136BM-KQ-0	FEDERAL HOME LOAN BANKS FNR 2022-15 JZ	12/01/2025	Interest Capitalization	XXX	458,934	458,934	
3136BM-PV-4	FEDERAL HOME LOAN BANKS FNR 2022-17 ZJ	12/01/2025	Interest Capitalization	XXX	169,114	169,114	
3136BM-QE-1	FEDERAL HOME LOAN BANKS FNR 2022-17 ZN	12/01/2025	Interest Capitalization	XXX	111,709	111,709	
3136BM-R8-3	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	225,845	225,845	
3136BM-W9-5	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	180,572	180,572	
3136BN-GM-2	FEDERAL HOME LOAN BANKS FNR 2022-46 CZ	12/01/2025	Interest Capitalization	XXX	167,313	167,313	
3136BN-HB-5	FEDERAL HOME LOAN BANKS FNR 2022-44 EZ	12/01/2025	Interest Capitalization	XXX	173,877	173,877	
3136BN-MA-1	FEDERAL HOME LOAN BANKS FNR 2022-37 CZ	12/01/2025	Interest Capitalization	XXX	256,996	256,996	
3136BN-N5-1	FEDERAL HOME LOAN BANKS FNR 2022-47 ZA	12/01/2025	Interest Capitalization	XXX	256,036	256,036	
3136BN-NX-0	FEDERAL HOME LOAN BANKS FNR 2022-37 ZK	12/01/2025	Interest Capitalization	XXX	256,996	256,996	
3136BN-QR-0	FEDERAL HOME LOAN BANKS FNR 2022-42 AZ	12/01/2025	Interest Capitalization	XXX	90,038	90,038	
3136BN-W7-7	FEDERAL HOME LOAN BANKS FNR 2022-60 GZ	12/01/2025	Interest Capitalization	XXX	102,032	102,032	
3136BP-CM-1	FEDERAL HOME LOAN BANKS FNR 2022-77 BZ	12/01/2025	Interest Capitalization	XXX	762,353	762,353	
3136BP-D4-0	FEDERAL HOME LOAN BANKS FNR 2023-5 CZ	12/01/2025	Interest Capitalization	XXX	224,251	224,251	
3136BP-DC-2	FEDERAL HOME LOAN BANKS FNR 2022-64 KZ	12/01/2025	Interest Capitalization	XXX	254,126	254,126	
3136BP-GE-5	FEDERAL HOME LOAN BANKS FNR 2022-77 AZ	12/01/2025	Interest Capitalization	XXX	351,737	351,737	

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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
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	190,588	190,588	
3136BP-L8-2	FEDERAL HOME LOAN BANKS FNR 2023-12 LZ	12/01/2025	Interest Capitalization	XXX	187,870	187,870	
3136BP-MM-0	FEDERAL HOME LOAN BANKS FNR 2022-83 JZ	12/01/2025	Interest Capitalization	XXX	332,028	332,028	
3136BP-MQ-1	FEDERAL HOME LOAN BANKS FNR 2022-83 DZ	12/01/2025	Interest Capitalization	XXX	558,947	558,947	
3136BP-NC-1	FEDERAL HOME LOAN BANKS FNR 2022-88 BZ	12/01/2025	Interest Capitalization	XXX	442,677	442,677	
3136BP-QA-2	FEDERAL HOME LOAN BANKS FNR 2022-82 GZ	12/01/2025	Interest Capitalization	XXX	349,342	349,342	
3136BP-ZE-4	FEDERAL HOME LOAN BANKS FNR 2023-8 ZA	12/01/2025	Interest Capitalization	XXX	280,314	280,314	
3136BQ-EH-8	FEDERAL HOME LOAN BANKS FNR 2023-37 BZ	12/01/2025	Interest Capitalization	XXX	243,872	243,872	
3136BR-GB-7	FEDERAL HOME LOAN BANK ZFN2409G1..D-GZ	12/25/2025	Interest Capitalization	XXX	143,472	143,472	
3136BT-RY-1	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	357,447	357,447	
3137AJ-AY-0	FEDERAL HOME LOAN BANK FHR 3955 Z	12/01/2025	Interest Capitalization	XXX	32,595	32,595	
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42	12/01/2025	Interest Capitalization	XXX	157,439	157,439	
3137B1-3E-0	FEDERAL HOME LOAN BANKS FHR 4182 ZK	12/01/2025	Interest Capitalization	XXX	95,724	95,724	
3137B2-G3-8	FEDERAL HOME LOAN BANKS FHR 4206 LZ	12/01/2025	Interest Capitalization	XXX	179,285	179,285	
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ	12/15/2025	Interest Capitalization	XXX	30,396	30,396	
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	09/01/2025	Interest Capitalization	XXX	91,984	91,984	
3137BM-XN-1	FEDERAL HOME LOAN BANK FHR 4551 Z	12/01/2025	Interest Capitalization	XXX	48,787	48,787	
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	07/01/2025	Interest Capitalization	XXX	21,442	21,442	
3137FD-7H-9	FEDERAL HOME LOAN BANKS FHR 4748 YZ	12/01/2025	Interest Capitalization	XXX	227,124	227,124	
3137FQ-AT-0	FEDERAL HOME LOAN BANKS FHR 4932 AZ	12/01/2025	Interest Capitalization	XXX	70,840	70,840	
3137H1-5M-4	FEDERAL HOME LOAN BANKS FHR 5123 GZ	12/01/2025	Interest Capitalization	XXX	110,394	110,394	
3137H2-5X-8	FEDERAL HOME LOAN BANK FHR 5144 BZ	12/01/2025	Interest Capitalization	XXX	151,023	151,023	
3137H2-7G-3	FEDERAL HOME LOAN BANK FHR 5140 EZ	12/01/2025	Interest Capitalization	XXX	291,258	291,258	
3137H2-GR-9	FEDERAL HOME LOAN BANK FHR 5146 ZJ	12/01/2025	Interest Capitalization	XXX	16,181	16,181	
3137H2-Z6-4	FEDERAL HOME LOAN BANK FHR 5150 GZ	12/01/2025	Interest Capitalization	XXX	22,571	22,571	
3137H3-2U-5	FEDERAL HOME LOAN BANK FHR 5150 Z	12/01/2025	Interest Capitalization	XXX	140,002	140,002	
3137H3-W3-2	FEDERAL HOME LOAN BANK FHR 5160 DZ	12/01/2025	Interest Capitalization	XXX	210,671	210,671	
3137H4-VA-5	FEDERAL HOME LOAN BANKS FHR 5180 CZ	12/01/2025	Interest Capitalization	XXX	27,256	27,256	
3137H4-Z6-0	FEDERAL HOME LOAN BANKS FHR 5183 BZ	12/01/2025	Interest Capitalization	XXX	44,769	44,769	
3137H5-DN-4	FEDERAL HOME LOAN BANKS FHR 5180 KZ	12/01/2025	Interest Capitalization	XXX	54,512	54,512	
3137H5-FE-2	FEDERAL HOME LOAN BANKS FHR 5190 BZ	12/01/2025	Interest Capitalization	XXX	217,594	217,594	
3137H5-HU-4	FEDERAL HOME LOAN BANKS FHR 5190 Z	12/01/2025	Interest Capitalization	XXX	54,398	54,398	
3137H5-HW-0	FEDERAL HOME LOAN BANKS FHR 5190 ZL	12/01/2025	Interest Capitalization	XXX	33,194	33,194	
3137H5-JG-3	FEDERAL HOME LOAN BANKS FHR 5188 GZ	12/01/2025	Interest Capitalization	XXX	291,721	291,721	
3137H5-MR-5	FEDERAL HOME LOAN BANKS FHR 5191 BZ	12/01/2025	Interest Capitalization	XXX	27,199	27,199	
3137H5-RY-5	FEDERAL HOME LOAN BANKS FHR 5194 EZ	12/01/2025	Interest Capitalization	XXX	54,398	54,398	
3137H5-UE-5	FEDERAL HOME LOAN BANKS FHR 5189 CZ	12/01/2025	Interest Capitalization	XXX	88,476	88,476	
3137H5-VT-1	FEDERAL HOME LOAN BANKS FHR 5189 ZT	12/01/2025	Interest Capitalization	XXX	135,996	135,996	
3137H5-ZN-0	FEDERAL HOME LOAN BANKS FHR 5202 BZ	12/01/2025	Interest Capitalization	XXX	66,222	66,222	
3137H6-CX-1	Freddie Mac FHR 5200 ZA	12/01/2025	Interest Capitalization	XXX	54,285	54,285	
3137H6-PV-1	Freddie Mac FHR 5206 Z	12/01/2025	Interest Capitalization	XXX	119,379	119,379	
3137H6-S3-0	Freddie Mac FHR 5214 CZ	12/01/2025	Interest Capitalization	XXX	341,572	341,572	
3137H6-ZE-8	Freddie Mac FHR 5213 Z	12/01/2025	Interest Capitalization	XXX	151,815	151,815	
3137H7-5E-9	FEDERAL HOME LOAN BANKS FHR 5226 AZ	12/01/2025	Interest Capitalization	XXX	576,409	576,409	
3137H7-F2-4	FEDERAL HOME LOAN BANKS FHR 5221 ZE	12/01/2025	Interest Capitalization	XXX	78,082	78,082	
3137H7-N2-5	FEDERAL HOME LOAN BANKS FHR 5233 DZ	12/01/2025	Interest Capitalization	XXX	406,806	406,806	
3137H7-SH-7	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	263,763	263,763	
3137H7-WB-5	FEDERAL HOME LOAN BANKS	12/01/2025	Interest Capitalization	XXX	90,338	90,338	
3137H7-WG-4	FEDERAL HOME LOAN BANKS FHR 5230 AZ	12/01/2025	Interest Capitalization	XXX	100,707	100,707	
3137H7-ZJ-5	FEDERAL HOME LOAN BANKS FHR 5237 CZ	12/01/2025	Interest Capitalization	XXX	111,542	111,542	
3137H8-AD-3	FEDERAL HOME LOAN BANKS FHR 5236 BZ	12/01/2025	Interest Capitalization	XXX	304,012	304,012	
3137H8-KX-8	FEDERAL HOME LOAN BANKS FHR 5249 EZ	12/01/2025	Interest Capitalization	XXX	153,621	153,621	
3137H9-B4-0	FEDERAL HOME LOAN BANKS FHR 5267 GZ	12/01/2025	Interest Capitalization	XXX	295,962	295,962	
3137H9-BE-8	FEDERAL HOME LOAN BANKS FHR 5267 JZ	12/01/2025	Interest Capitalization	XXX	524,924	524,924	
3137H9-CR-8	FEDERAL HOME LOAN BANKS FHR 5272 CZ	12/01/2025	Interest Capitalization	XXX	635,294	635,294	
3137H9-DY-2	FEDERAL HOME LOAN BANKS FHR 5270 DZ	12/01/2025	Interest Capitalization	XXX	140,435	140,435	
3137H9-GB-9	FEDERAL HOME LOAN BANKS FHR 5275 AZ	12/01/2025	Interest Capitalization	XXX	317,647	317,647	
3137H9-GM-5	FEDERAL HOME LOAN BANKS FHR 5275 KZ	12/01/2025	Interest Capitalization	XXX	392,033	392,033	
3137H9-KU-2	FEDERAL HOME LOAN BANKS FHR 5282 MZ	12/01/2025	Interest Capitalization	XXX	442,677	442,677	
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	

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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-RZ-4	FEDERAL HOME LOAN BANKS FHR 5297 DZ	11/01/2025	Interest Capitalization	XXX	212,674	212,674	
3137HA-DG-8	Freddie Mac FHR 5329 JZ	12/01/2025	Interest Capitalization	XXX	648,048	648,048	
3137HA-K6-2	Freddie Mac FHR 5338 CZ	12/01/2025	Interest Capitalization	XXX	200,404	200,404	
3137HA-LL-8	Freddie Mac FHR 5333 LZ	12/01/2025	Interest Capitalization	XXX	267,206	267,206	
3137HA-RC-2	Freddie Mac FHR 5348 HZ	12/01/2025	Interest Capitalization	XXX	299,111	299,111	
3137HB-D3-5	FEDERAL HOME LOAN BANKS FHR 5369 AZ	12/01/2025	Interest Capitalization	XXX	244,486	244,486	
3137HB-XZ-2	FEDERAL HOME LOAN BANKS 5386 HZ N N	12/01/2025	Interest Capitalization	XXX	177,142	177,142	
3137HH-NC-1	FEDERAL HOME LOAN BANK STRU BNP-8251 DZ	12/01/2025	Interest Capitalization	XXX	339,998	339,998	
3137HJ-6R-3	FEDERAL HOME LOAN BANK	01/07/2025	BNP PARIBAS SECURITIES SERVICE	XXX	1,847,500	2,000,000	9,167
3137HJ-6R-3	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	103,176	103,176	
3137HJ-6U-6	FEDERAL HOME LOAN BANK	01/08/2025	BNP PARIBAS SECURITIES SERVICE	XXX	3,097,965	3,350,000	15,354
3137HJ-6U-6	FEDERAL HOME LOAN BANK	12/01/2025	Interest Capitalization	XXX	172,820	172,820	
35563P-GE-3	FEDERAL HOME LOAN BANKS SCRT 2018-3 HZ	12/01/2025	Interest Capitalization	XXX	239,614	239,614	
35563P-GK-9	FEDERAL HOME LOAN BANKS SCRT 2018-3 MZ	12/01/2025	Interest Capitalization	XXX	934,672	934,672	
35563P-HJ-1	FEDERAL HOME LOAN BANKS SCRT 2018-4 MZ	12/01/2025	Interest Capitalization	XXX	529,452	529,452	
35563P-JJ-9	FEDERAL HOME LOAN BANKS SCRT 2019-1 MZ	12/01/2025	Interest Capitalization	XXX	218,050	218,050	
35563P-LF-4	FEDERAL HOME LOAN BANKS SCRT 2019-3 HZ	12/01/2025	Interest Capitalization	XXX	35,776	35,776	
35563P-MP-1	FEDERAL HOME LOAN BANKS SCRT 2019-4 MZ	12/01/2025	Interest Capitalization	XXX	426,103	426,103	
45130B-BA-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000	
45130B-BC-6	IDAHO HOUSING AND FINANCE ASSO IDSSFH	05/14/2025	BANK OF AMERICA	XXX	2,000,000	2,000,000	
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSO IDGEN	07/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,000,000	2,000,000	
491309-PR-5	KENTUCKY HSG CORP KYSSFH	05/07/2025	BANK OF AMERICA	XXX	2,050,000	2,050,000	
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	3,110,000	3,110,000	
57419U-VF-2	MD DEPT HSG COMM DEV 2023F MCDHSG	05/21/2025	BANK OF AMERICA	XXX	3,375,000	3,375,000	
60637G-KM-0	MISSOURI ST HSG DEV COMMN MOSSFH	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	6,000,000	6,000,000	
60637G-KN-8	MISSOURI ST HSG DEV COMMN MOSSFH	06/25/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,000,000	1,000,000	
60637G-ME-6	MISSOURI ST HSG DEV COMMN MOSSFH	09/10/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	2,000,000	2,000,000	
647201-4T-6	NEW MEXICO ST MTGE FIN AUTH NMSHSG	04/25/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,200,000	1,200,000	
647201-4U-3	NEW MEXICO ST MTGE FIN AUTH NMSHSG	04/25/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	2,400,000	2,400,000	
647201-6Y-3	NEW MEXICO MORTGAGE FINANCE AU NMSHSG	08/01/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000	
67756Q-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	04/11/2025	JPMORGAN SECURITIES INC	XXX	1,458,862	1,565,000	8,786
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DE SCSHSG	05/14/2025	BANK OF AMERICA	XXX	2,650,000	2,650,000	
83756L-CU-7	SOUTH DAKOTA HSG DEV AUTH SDSHSG	05/30/2025	WELLS FARGO	XXX	7,500,000	7,500,000	
88046K-QS-8	TENNESSEE HSG DEV AGY TNSHSG	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,000,000	1,000,000	
88046K-QT-6	TENNESSEE HSG DEV AGY TNSHSG	04/30/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	1,050,000	1,050,000	
882750-G4-8	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	7,805,000	7,805,000	
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFA TXSHSG	05/07/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,250,000	4,250,000	
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					102,806,687	103,317,360	33,307
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	987,339	987,827	1,959
3140LF-Q9-8	FEDERAL HOME LOAN BANKS FN BS4979	04/30/2025	Tax Free Exchange	XXX	991,573	991,573	347
1049999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					1,978,912	1,979,400	2,306
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	XXX	2,572,325	2,572,361	9,182
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	XXX	1,561,839	1,561,861	5,795
039966-AA-4	ARCHWEST MORTGAGE TRUST ARCHW ARCHW 2025	11/20/2025	Various	XXX	11,403,512	11,400,000	14,260
076912-AA-2	BEIGNET INVESTOR LLC SERIES 144A	10/16/2025	MORGAN STANLEY	XXX	95,000,000	95,000,000	
10571J-AA-4	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	XXX	3,677,217	3,677,229	14,016
10571J-AD-8	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	XXX	1,241,059	1,241,065	4,919
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	XXX	2,252,273	2,252,303	9,441
20775H-5N-9	CONNECTICUT ST HSG FIN AUTH CTSHSG	01/23/2025	RBC CAPITAL MARKETS CORPORATIO	XXX	4,125,000	4,125,000	
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	5,836,124	5,836,221	35,570
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	1,945,389	1,945,407	12,202
24380W-AD-1	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	XXX	1,999,976	2,000,000	12,780
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	5,273,728	5,273,846	24,778
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-AC-5	FIGRE TRUST SERIES 25 PF2 CLASS C	09/16/2025	JPMORGAN SECURITIES INC	XXX	1,042,727	1,042,729	3,476
36272N-AB-0	GD MORTGAGE BACKED SECURITIES	07/24/2025	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	
36274T-AA-7	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	XXX	5,820,698	5,820,763	23,257

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
36274T-AC-3	GS MORTGAGE BACKED SECURITIES	08/26/2025	GOLDMAN SACHS & CO	XXX	1,402,059	1,402,082	5,989
36831D-AL-4	GCAT SERIES 25 INV3 A11	08/13/2025	BANK OF AMERICA	XXX	4,058,010	4,000,000	17,333
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3	09/10/2025	NOMURA INC	XXX	2,883,762	2,883,790	20,097
46660C-AC-1	JP MORGAN MORTGAGE TRUST SERIES 25 HE3 C	11/21/2025	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
491309-MH-0	KENTUCKY HSG CORP KYSHSG	01/08/2025	BANK OF AMERICA	XXX	2,175,000	2,175,000	
491309-MJ-6	KENTUCKY HSG CORP KYSHSG	01/08/2025	BANK OF AMERICA	XXX	1,365,000	1,365,000	
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC FTLS	07/23/2025	DIRECT	XXX	63,450,000	63,450,000	
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING MCDHSG	02/11/2025	JPMORGAN SECURITIES INC	XXX	5,775,000	5,775,000	
594654-C7-8	MICHIGAN STATE HOUSING DEVELOP MISHSG	04/11/2025	WELLS FARGO	XXX	1,492,137	1,540,000	
60637G-JJ-9	MISSOURI HOUSING DEV COMMISSIO MOSHSG	03/27/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	4,750,000	4,750,000	
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	11/14/2025	MORGAN STANLEY	XXX	3,922,194	3,922,210	13,913
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	3,040,304	3,141,572	11,868
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	XXX	4,405,165	4,565,097	17,246
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	989,042	989,044	4,186
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3	09/24/2025	MORGAN STANLEY	XXX	1,137,386	1,137,401	4,999
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN	11/20/2025	WELLS FARGO	XXX	2,634,936	2,607,335	8,304
64966W-HK-6	NEW YORK N Y CITY HSG DEV CORP NYCHSG	04/11/2025	Jefferies & Company Inc	XXX	1,948,002	2,100,000	20,440
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16	09/12/2025	MORGAN STANLEY	XXX	2,871,870	2,871,878	7,066
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2	11/25/2025	BARC	XXX	1,719,383	1,719,394	9,971
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3	11/25/2025	BARC	XXX	1,473,762	1,473,767	8,716
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3	09/30/2025	BANK OF AMERICA	XXX	9,038,933	9,188,242	41,347
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19	09/30/2025	BANK OF AMERICA	XXX	16,476,814	16,538,835	90,964
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	06/11/2025	BANK OF AMERICA	XXX	11,000,000	11,000,000	
70879Q-V9-1	PENNSYLVANIA HSG FIN AGY MTGE PASSFH	06/11/2025	BANK OF AMERICA	XXX	1,000,000	1,000,000	
729916-AL-0	PMT LOAN TRUST PMTLT 2025-INV11 A11	11/06/2025	GOLDMAN SACHS & CO	XXX	3,348,759	3,333,000	8,657
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29	11/06/2025	GOLDMAN SACHS & CO	XXX	3,949,219	3,947,985	10,254
73015E-AK-5	PMT LOAN TRUST 6.000% 07/25/56	08/06/2025	BANK OF AMERICA	XXX	6,092,209	6,000,000	13,000
73015F-AK-2	PMT LOAN TRUST 6.000% 06/25/56	07/11/2025	GOLDMAN SACHS & CO	XXX	1,991,423	2,000,000	5,667
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	4,980,608	5,000,000	8,403
74387A-AP-0	PROVIDENT FUNDING MORTAGE	09/05/2025	BANK OF AMERICA	XXX	16,455,709	16,435,165	27,620
74388T-AJ-2	PROVIDENT FUNDING MORTAGE PFMT 2025-6 A9	12/10/2025	BANK OF AMERICA	XXX	4,292,194	4,300,000	10,511
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	XXX	11,539,411	11,539,411	
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	XXX	3,550,588	3,550,588	
81743E-AU-5	Sequoia Mortgage Trust	01/10/2025	WELLS FARGO	XXX	4,681,102	4,728,385	12,609
81749T-AG-7	SEQUOIA MORTGAGE TRUST	05/15/2025	BANK OF AMERICA	XXX	3,049,229	4,916,666	7,512
81749Y-AH-4	SEQUOIA MORTAGE TRUST 5.500% 07/25/55	06/10/2025	MORGAN STANLEY	XXX	1,916,295	2,000,000	5,194
89170U-AC-4	TOWD POINT MORTGAGE TRUST SERIES 25 CES4	10/09/2025	JPMORGAN SECURITIES INC	XXX	3,599,936	3,600,000	8,742
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	11/13/2025	Various	XXX	8,897,003	8,895,823	13,849
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	XXX	5,134,934	5,135,027	6,857
924931-AG-3	Verus Securitization Trust	09/12/2025	WELLS FARGO	XXX	6,547,595	6,518,060	14,030
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					457,953,441	461,128,637	938,819
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	11,750,000	11,750,000	
04002D-AE-1	AREIT CRE TRUST AREIT..25-CRE11 AREIT..25-	12/05/2025	GOLDMAN SACHS & CO	XXX	5,750,000	5,750,000	
50230A-AC-8	LRECS 2025-CRE1 LRECS 2025-CRE1 AS	11/21/2025	WELLS FARGO	XXX	11,000,000	11,000,000	
50230A-AE-4	LRECS 2025-CRE1 LRECS 2025-CRE1 B	11/21/2025	WELLS FARGO	XXX	3,300,000	3,300,000	
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
78348L-AC-4	RWC COMMERCIAL MORTGAGE SEC RWC 2025-1 A	09/29/2025	NOMURA INC	XXX	2,297,037	2,300,000	3,022
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	07/21/2025	DIRECT	XXX	15,799,049	15,878,441	
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					53,632,592	53,719,716	7,705
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)							
00028A-AC-9	A10 SECURITIZATION A10..25-FL6 A10 2025-F	11/06/2025	GOLDMAN SACHS & CO	XXX	1,995,000	2,000,000	
00112H-AC-1	ACREC LLC FL3 AS Y Y 5.374% 08/18/42	01/10/2025	JPMORGAN SECURITIES INC	XXX	2,992,500	3,000,000	

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
00121P-AC-2	AGL CLO LTD AGL..25-41 AGL..25-41A-A2	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	8,000,000	8,000,000	
00121P-AE-8	AGL CLO LTD AGL..25-41 AGL..25-41A-B	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	23,000,000	23,000,000	
00121P-AG-3	AGL CLO LTD AGL..25-41 AGL..25-41- C	04/10/2025	MIZUHO SECURITIES USA LLC	XXX	15,000,000	15,000,000	
00121X-AE-1	AGL CLO LTD AGL..25-39 AGL..25-39A-B	02/28/2025	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000	
00121X-AG-6	AGL CLO LTD AGL..25-39 AGL ..25-39A-C	02/28/2025	JPMORGAN SECURITIES INC	XXX	8,000,000	8,000,000	
00791Y-AG-3	AGL 5.495% 07/22/38	05/28/2025	BARC	XXX	3,250,000	3,250,000	
039960-AA-7	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	3,700,000	3,700,000	
039960-AC-3	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	1,100,000	1,100,000	
039960-AE-9	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	1,600,000	1,600,000	
039960-AG-4	ARES DIRECT LENDING CLO LLC AR ARESDL 20	09/11/2025	MORGAN STANLEY	XXX	2,000,000	2,000,000	
039973-AC-6	ARES DIRECT LENDING CLO LLC AR ARESDL 20	10/29/2025	WELLS FARGO	XXX	4,000,000	4,000,000	
039973-AE-2	ARES DIRECT LENDING CLO LLC ARESDL 2025-	10/29/2025	WELLS FARGO	XXX	15,000,000	15,000,000	
05556E-AC-0	BDS..25-FL14 BDS..25-FL15-AS	08/14/2025	WELLS FARGO	XXX	12,100,000	12,100,000	
05556E-AE-6	BDS LTD BDS..25-FL15 BDS..25-FL15-B	08/14/2025	WELLS FARGO	XXX	12,850,000	12,850,000	
05556E-AG-1	BDS LTD BDS..25-FL15 BDS..25-FL15-C	08/14/2025	WELLS FARGO	XXX	6,500,000	6,500,000	
05556F-AC-7	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	3,000,000	3,000,000	
05556F-AE-3	BCRED BSL CLO LTD BCRED..25-1 BCRED..25-1A	02/28/2025	CITIGROUP GLOBAL MARKETS INC	XXX	5,000,000	5,000,000	
05556X-AE-4	BDS LTD BDS..25-FL16 BDS2025-FL16 B	11/20/2025	MORGAN STANLEY	XXX	7,500,000	7,500,000	
05556X-AG-9	BDS LTD BDS..25-FL16 BDS 2025-FL16 C	11/20/2025	MORGAN STANLEY	XXX	5,900,000	5,900,000	
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD BSPDF..25-	05/14/2025	JPMORGAN SECURITIES INC	XXX	4,987,500	5,000,000	
05619B-AC-1	BSPRT ISSUER LTD BSPRT 2025-FL12 AS	09/24/2025	JPMORGAN SECURITIES INC	XXX	2,892,750	2,900,000	
05619B-AE-7	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	09/24/2025	JPMORGAN SECURITIES INC	XXX	8,927,625	8,950,000	
05619B-AG-2	BSPRT ISSUER LTD BSPRT..25-FL12 BSPRT 202	09/24/2025	JPMORGAN SECURITIES INC	XXX	2,344,125	2,350,000	
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh	04/21/2025	Corp Action	XXX	1,858,300	1,858,300	
072921-AC-3	BDS..25-FL14 BDS..25-FL14-AS	02/21/2025	GOLDMAN SACHS & CO	XXX	2,493,750	2,500,000	
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	
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	No Broker	XXX	14,543,182	14,543,182	
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	No Broker	XXX	1,493,356	1,493,356	
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	No Broker	XXX	1,669,783	1,669,783	
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048	12/30/2025	No Broker	XXX	1,992,799	1,992,799	
15673U-AA-5	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	4,000,000	4,000,000	
15673U-AC-1	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	3,000,000	3,000,000	
15673U-AE-7	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-1	06/10/2025	WELLS FARGO	XXX	4,000,000	4,000,000	
15675M-AC-7	CERBERUS LOAN FUNDING 52 LLC C CERB..25-3	08/26/2025	NATIXIS	XXX	4,000,000	4,000,000	
15675M-AE-3	CERBERUS ONSHORE CLO LLC CERB.. CERB..25-3	08/26/2025	NATIXIS	XXX	1,450,000	1,450,000	
15675Q-AE-4	CERBERUS LOAN FUNDING 51 LLC C CERB..25-2	07/23/2025	GREENSLEDGE CAPITAL MARKETS	XXX	7,900,000	7,900,000	
185833-AE-0	GOLDENTREE CLRMPK..25-1A-B1	04/03/2025	CITIGROUP GLOBAL MARKETS INC	XXX	8,000,000	8,000,000	
26113*-AC-3	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	No Broker	XXX	18,271,200	18,271,200	
26113@-AC-1	Dyal Capital Partners IV Dyal Capital Pa	09/04/2025	No Broker	XXX	19,793,800	19,793,800	
38181E-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	13,000,000	13,000,000	
38181E-AJ-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..13-	05/23/2025	NATIXIS	XXX	7,000,000	7,000,000	
38181G-AC-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	5,000,000	5,000,000	
38181G-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..21-	06/25/2025	BNP PARIBAS SECURITIES SERVICE	XXX	4,000,000	4,000,000	
38181H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	4,800,000	4,800,000	
38181H-AJ-2	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..20-	06/27/2025	SG AMERICAS SECURITIES, LLC	XXX	3,150,000	3,150,000	
38181U-AA-2	GOLUB CAPITAL PARTNERS CLO LTD	08/22/2025	GREENSLEDGE CAPITAL MARKETS	XXX	68,000,000	68,000,000	
40172P-AQ-5	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-BR	02/19/2025	BARC	XXX	3,750,000	3,750,000	
40172P-AS-1	GUGGENHEIM CLO GUGG..22-2 GUGG..22-2A-C1R	02/19/2025	BARC	XXX	3,000,000	3,000,000	
401924-AA-3	GUGGENHEIM CLO LTD GUGG 2025-9A A1R	11/13/2025	NATIXIS	XXX	33,850,000	33,850,000	
401924-AC-9	GUGGENHEIM CLO LTD GUGG 2025-9A A3R	11/13/2025	NATIXIS	XXX	20,250,000	20,250,000	
401924-AD-7	GUGGENHEIM CLO LTD GUGG 2025-9A BR	11/13/2025	NATIXIS	XXX	19,600,000	19,600,000	
401924-AE-5	GUGGENHEIM CLO LTD GUGG 2025-9A CR	11/13/2025	NATIXIS	XXX	12,500,000	12,500,000	
40445Y-AA-2	HPS PRIVATE CREDIT CLO HPSPR..25-3-A1	05/22/2025	MORGAN STANLEY	XXX	21,000,000	21,000,000	
40445Y-AC-8	HPS PRIVATE CREDIT CLO HPSPR..2 HPSPR..25-	05/22/2025	MORGAN STANLEY	XXX	6,000,000	6,000,000	
40445Y-AE-4	HLEND CLO HLEND..25-3 HPSPR..25-3A-C	05/22/2025	MORGAN STANLEY	XXX	4,000,000	4,000,000	
43367A-AC-8	HLEND CLO HLEND..25-4 HLEND..25-4A-B	07/10/2025	NATIXIS	XXX	30,000,000	30,000,000	
439004-AC-6	HKPK..25-1A HOOK..25-1A-A2	04/24/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000	

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
439004-AE-2	GOLDENTREE HOOK..25-1A-B1	04/24/2025	BANK OF AMERICA	XXX	6,500,000	6,500,000	
439004-AJ-1	HKPK..25-1A HOOK..25-1A-C	04/24/2025	BANK OF AMERICA	XXX	4,000,000	4,000,000	
46656T-AU-0	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	4,700,000	4,700,000	
46656T-AW-6	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	4,348,750	4,348,750	
46656T-AY-2	JCP DIRECT LENDING CLO JCPDL..2 JCPDL..23-	07/01/2025	Jefferies & Company Inc	XXX	3,000,000	3,000,000	
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	3,500,000	3,500,000	
538912-AE-6	LOANCORE ISSUER LTD LNCR 2025-CRE9 B	10/20/2025	MORGAN STANLEY	XXX	8,000,000	8,000,000	
64135X-AE-1	NEUBERGER BERMAN CLO LTD NEUB.. NEUB..19-3	06/27/2025	WELLS FARGO	XXX	7,500,000	7,500,000	
69120E-AJ-8	OWL ROCK CLO LTD OR..23-10 OR..23-10A-BR	03/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	15,000,000	15,000,000	
69120U-AB-9	OWL ROCK CLO LTD OR..25-21 OR..25-21A-B	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	5,000,000	5,000,000	
69120U-AC-7	OWL ROCK CLO LTD OR..25-21 OR..25-21A-C	05/16/2025	SG AMERICAS SECURITIES, LLC	XXX	3,000,000	3,000,000	
69121A-AC-0	OWL ROCK CLO LTD OR..25-22 OR..25-22A-B	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	17,200,000	17,200,000	
69121A-AE-6	OWL ROCK CLO LTD OR..25-22 OR..25-22A-C	08/15/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	9,000,000	9,000,000	
69121C-AG-7	OWL ROCK CLO LTD OR..22-8 OR..8R-A2R	03/27/2025	NATIXIS	XXX	6,000,000	6,000,000	
69121C-AJ-1	OWL ROCK CLO LTD OR..22-8 OR..22-8A-BR	03/27/2025	NATIXIS	XXX	9,000,000	9,000,000	
69121C-AL-6	OWL ROCK CLO LTD OR..22-8 OR..22-8A-CR	03/27/2025	NATIXIS	XXX	4,250,000	4,250,000	
69703F-AN-1	PALMER SQUARE LOAN FUNDING LTD PSTAT..23-	04/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	6,900,000	6,900,000	
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	11/18/2025	No Broker	XXX	2,834,810	2,830,343	
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	11/18/2025	No Broker	XXX	680,189	680,189	
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	11/18/2025	No Broker	XXX	132,259	132,259	
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	11/18/2025	No Broker	XXX	98,250	98,250	
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	8,000,000	8,000,000	
863922-AE-0	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	4,500,000	4,500,000	
863922-AG-5	STARWOOD COMMERICAL MORTGAGE T STWD 2025	11/10/2025	WELLS FARGO	XXX	1,550,000	1,550,000	
8781M#-AB-5	SLIF VI-L HLDGS D SCSP SLIF VI Inter A-2	06/26/2025	No Broker	XXX	1,472,104	1,472,104	
8781M#-AC-3	SLIF VI-L HLDGS D SCSP SLIF VI Inter B D	06/26/2025	No Broker	XXX	870,220	870,220	
916925-AA-8	UPX HIL 2025-1 ISSUER TRUST SERIES 25-1	08/21/2025	CITIGROUP GLOBAL MARKETS INC	XXX	3,385,122	3,385,422	
BGHAOS-2M-2	SG PROPERTY SPA NSANAPLES	09/04/2025	DIRECT	XXX	7,000,000	7,000,000	
L8043#-AB-1	SLF VI-L HLDGS D SCSP SLIF VI A-2 DDTL 9	06/26/2025	No Broker	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	No Broker	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	4,987,500	5,000,000	54,665
039933-AA-4	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	57,500,000	57,500,000	
039933-AC-0	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	12,000,000	12,000,000	
039933-AE-6	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	19,500,000	19,500,000	
039933-AG-1	ARES DIRECT LENDING CLO LLC ARESDL 2025-	12/04/2025	SG AMERICAS SECURITIES, LLC	XXX	26,000,000	26,000,000	
12570L-AC-2	CIFC Funding Ltd CIFC..22-1A-B	04/09/2025	MIZUHO SECURITIES USA LLC	XXX	994,500	1,000,000	14,071
14074E-AE-1	CAPTREE PARK CLO LTD CPTPK..24- CPTPK..24-	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	3,000,000	3,000,000	40,256
15674Y-AC-2	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025	11/25/2025	NATIXIS	XXX	3,450,000	3,450,000	
15674Y-AE-8	CERBERUS ONSHORE CLO LLC CERB.. CERB 2025	11/25/2025	NATIXIS	XXX	7,550,000	7,550,000	
28473A-AG-1	ELDRIDGE ELD..25-2 ELD 2025-2A C	12/03/2025	JPMORGAN SECURITIES INC	XXX	10,380,000	10,380,000	
284913-AG-5	Eldridge CLO Ltd ELD 2025-1A C	09/29/2025	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
38139V-AJ-4	GOLDENTREE LOAN MANAGEMENT US GLM..25-24A	03/14/2025	JPMORGAN SECURITIES INC	XXX	9,000,000	9,000,000	
38181E-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-	05/23/2025	NATIXIS	XXX	1,000,000	1,000,000	
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	6,000,000	6,000,000	
55821U-AS-3	MADISON PARK FUNDING LTD MDPK.. MDPK..21-4	11/21/2025	SMBC NIKKO CAPITAL MARKETS LIM	XXX	2,250,000	2,250,000	
55823F-AC-9	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	6,400,000	6,400,000	
55823F-AF-2	MADISON PARK FUNDING LTD MDPK.. MDPK..25-6	06/18/2025	NATIXIS	XXX	10,500,000	10,500,000	
69382J-AB-7	PFP LTD PFP..25-12 PFP..25-12-AS	05/29/2025	CITIGROUP GLOBAL MARKETS INC	XXX	6,583,500	6,600,000	
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO	XXX	4,000,000	4,000,000	
87277L-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000	
87277L-AG-1	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	10/24/2025	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000	
897764-AA-4	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO	XXX	7,980,000	8,000,000	
897764-AC-0	TPG REAL ESTATE FINANCE ISSUER TRTX..25-F	03/12/2025	GOLDMAN SACHS & CO	XXX	6,234,375	6,250,000	
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER TRTX 2025	03/12/2025	GOLDMAN SACHS & CO	XXX	4,239,375	4,250,000	
968209-AC-0	WILDWOOD PARK CLO LTD WILDPK..2 WILDPK..24	04/08/2025	MIZUHO SECURITIES USA LLC	XXX	2,976,000	3,000,000	79,095
G3307*-AA-5	FLF IV GMS Holdings Finance L. FLF IV GM	12/19/2025	Various	XXX	22,251,450	22,456,133	
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					1,085,647,040	1,086,019,056	214,496
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)							

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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
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	2,218,986	2,218,986	
04941*-AC-8	Atlas Securitized Products Atlas Securit	07/31/2025	DIRECT	XXX	2,218,986	2,218,986	
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	
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	506,124	506,124	
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	52,210	52,210	
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	35,430	35,430	
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	35,427	35,427	
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	12/23/2025	DIRECT	XXX	27,971	27,971	
1250M#-AC-6	CB UNI Consumer Trust CB UNI Tranche RB	08/16/2024	DIRECT	XXX	12,478,078	12,515,625	
137928-A*-8	Canes Midstream ABS Issuer LLC Canes Mid	12/24/2025	DIRECT	XXX	15,010,000	15,010,000	
30310@-AA-8	DRB Capital LLC DRB Capital LLC	12/23/2025	DIRECT	XXX	2,288,976	2,281,657	
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	16,205,000	16,205,000	
389474-AB-3	Grayrock Fund IV Grayrock 2025-1 Class B	12/29/2025	Primary Investment	XXX	3,795,000	3,795,000	
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	1,460,969	1,460,969	
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	12/23/2025	DIRECT	XXX	4,767,644	4,767,644	
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	12/23/2025	DIRECT	XXX	810,648	810,648	
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	12/23/2025	DIRECT	XXX	536,730	536,730	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	12/23/2025	DIRECT	XXX	603,359	603,359	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	12/23/2025	DIRECT	XXX	396,070	396,070	
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028	12/18/2025	DIRECT	XXX	6,252,596	6,252,596	
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028	12/18/2025	DIRECT	XXX	1,429,356	1,429,356	
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028	12/18/2025	DIRECT	XXX	1,301,878	1,301,878	
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028	12/18/2025	DIRECT	XXX	858,121	858,121	
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028	12/18/2025	DIRECT	XXX	823,187	823,187	
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028	12/18/2025	DIRECT	XXX	626,450	626,450	
69545N-AB-2	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	12,760,079	12,760,079	
69545N-AC-0	PAGAYA AI DEBT TRUST 2025 REV1 PAID 2025	12/22/2025	CANTOR FITZGERALD & CO	XXX	2,745,403	2,745,403	
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	5,283,605	5,283,605	
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	
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	14,030,583	14,033,913	
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	1,350,000	1,350,000	
86316@-AA-4	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	8,737,123	8,737,123	
86316@-AB-2	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	758,147	758,147	
86316@-AC-0	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	581,531	581,531	
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg	12/18/2025	DIRECT	XXX	591,915	591,915	
86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	11/25/2025	Various	XXX	4,166,094	4,202,205	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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86431@-AA-4	Subropoint Bidco L.P. Subropoint Bidco L	09/30/2025	Interest Capitalization	XXX	1,145,178	1,145,178	
86797@-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	4,773,429	4,773,429	
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	
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	08/13/2025	DIRECT	XXX	4,247,756	4,247,756	
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	08/13/2025	DIRECT	XXX	3,296,698	3,296,698	
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)					287,913,025	288,614,391	
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	25,103,487	25,103,487	
05647@-AB-2	BX FRONTIER MEMBER I LLC FRONTIER MEMBER	12/30/2025	DIRECT	XXX	15,197,878	15,197,878	
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	DIRECT	XXX	5,075,435	5,100,940	
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05	10/22/2025	Various	XXX	74,038,851	74,038,851	
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	8,254,865	8,254,865	
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	XXX	3,752,507	3,752,507	
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	5,858,578	5,858,578	
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	11/24/2025	Various	XXX	1,915,482	1,915,482	
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	Various	XXX	14,861,096	14,861,096	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	02/18/2025	DIRECT	XXX	1,996,830	1,996,830	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	02/18/2025	DIRECT	XXX	1,958,922	1,958,922	
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	3,119,162	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)					231,833,445	232,005,181	
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	CITIBANK N.A.	XXX	18,000,000	18,000,000	
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	
86774A-AA-8	Sunrun Cassius Portfolio 2025 Sunrun Cas	03/28/2025	DIRECT	XXX	9,711,356	9,786,221	
87355#-AA-2	TH MSR Issuer Trust TH MSR Holdings LLC	12/16/2025	DIRECT	XXX	7,049,592	7,087,542	
000000-00-0	CML - DELETE THE TRADE Octagon Towers Up	12/18/2025	DIRECT	XXX	58,695	58,695	
1339999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)					58,699,317	58,995,553	
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 Schedule DA	XXX	7,227,268	7,227,268	
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	12/23/2025	DIRECT	XXX	3,275,699	3,275,699	
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)					48,934,403	48,945,931	
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-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	11/14/2025	GOLDMAN SACHS & CO	XXX	26,579,814	26,580,167	
03766#-AC-8	Apollo Aviation Securitization AASET 201	07/01/2025	No Broker	XXX	4	4	
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1	12/04/2025	BARC	XXX	2,814,456	2,818,750	7,673
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	10/10/2025	DEUTSCHE BANK SECURITIES INC	XXX	25,827,531	25,828,337	

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
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	1,430	1,430	
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	5,012	5,012	
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	2,039	2,039	
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	2,136	2,136	
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	2,049	2,049	
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	XXX	938	938	
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	16,975,853	16,978,750	
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	9,980,428	9,987,500	
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,996,494	1,997,500	
86212F-AG-4	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,597,403	1,598,000	
88035K-AD-1	TENET EQUITY FUNDING TENET..25- TENET 202	10/15/2025	Truist Securities	XXX	7,888,184	7,888,844	
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	
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	12/03/2025	ROBERT W. BAIRD & CO. INCORPOR	XXX	325,793	363,000	274
1719999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)					141,951,807	142,006,825	7,947
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	20,329,490	20,971,625	
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	08/16/2024	DIRECT	XXX	3,539,842	3,550,494	
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	
21877@-AA-2	CoreWeave Coreweave 08/21/30	09/26/2025	DIRECT	XXX	4,845,030	5,380,444	
233046-AW-1	DB Master Finance LLC DNKN 2025-1A A2II	10/08/2025	BARC	XXX	4,650,000	4,650,000	
25755T-AQ-3	DOMINOS PIZZA MASTER ISSUER LL DPABS..25-	08/12/2025	BARC	XXX	34,500,000	34,500,000	
26432O-A#-9	Duetti ABS 1 LLC Series 2025-1 Class A-2	09/29/2025	DIRECT	XXX	11,811,840	11,812,053	
26432O-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	DIRECT	XXX	6,174,369	6,174,369	
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	15,004,000	15,004,000	
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	DIRECT	XXX	3,459,000	3,459,000	
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 MN8	06/24/2025	MUFG Securities America	XXX	2,000,000	2,000,000	
59155M-AA-8	METIS ISSUER 2025-1 LLC METISI	03/13/2025	DIRECT	XXX	17,650,000	17,650,000	
59170D-A*-2	MetroNet Infrastructure Issuer MetroNet	07/24/2025	DIRECT	XXX	9,723,309	9,900,000	
67449H-AA-8	OBSIDIAN ISSUER 2025-1 LLC OBSIS..25-1	08/15/2025	DIRECT	XXX	24,450,000	24,450,000	
000000-00-0	PH IV ONSHORE ISSUER TRUST PHIVONSHORE	01/30/2025	DIRECT	XXX	3,242,000	3,242,000	
72703P-AJ-2	PLANET FITNESS MASTER ISSUER L PLNT..25-1	12/05/2025	Guggenheim Securities LLC	XXX	11,000,000	11,000,000	
74690F-AA-4	QTS ISSUER ABS II LLC QTSII..25-1A-A2	09/10/2025	DEUTSCHE BANK SECURITIES INC.	XXX	12,999,585	13,000,000	
86772G-AA-7	Sunrun Inc. Sunrun..Romulus..1L..TL..Jul25	07/09/2025	DIRECT	XXX	8,996,555	8,835,874	
86774*-AA-1	Sunrun Inc. Sunrun..Charis..1L..TL..Jul25	07/09/2025	DIRECT	XXX	7,488,791	7,199,168	
871044-AL-7	SWITCH DATA CENTER SWTCH..25-1A SWTCH..25-	03/07/2025	MORGAN STANLEY	XXX	4,790,091	5,000,000	
87218F-A*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/16/2025	DIRECT	XXX	19,835,029	19,859,853	
BGH9MA-DH-9	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	6,494,000	6,494,000	
BGH9MA-EY-1	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	3,418,000	3,418,000	
BGH9MA-F6-1	PETERSHILL IV LLC PSIV	01/30/2025	DIRECT	XXX	6,846,000	6,846,000	
BGHA3K-J8-9	BLUE OWL GP STAKES IV BGS	08/08/2025	DIRECT	XXX	1,040,000	1,040,000	
BGHA48-29-1	BLUE OWL GP STAKES IV 5.940% 09/04/45	08/08/2025	DIRECT	XXX	960,000	960,000	
BGHA9V-TA-3	BLUE OWL GP STAKES V ISSUER BLUEOWL	10/09/2025	WELLS FARGO	XXX	20,000,000	20,000,000	
G58Y41-AA-1	Maple Connect Issuer LP JAVELIN SR TL 09	04/04/2025	DIRECT	XXX	100,000,000	100,000,000	
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi	07/29/2025	DIRECT	XXX	9,793,307	9,917,273	
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)					464,386,189	467,641,377	73,720
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)					2,937,456,289	2,946,092,858	1,278,300
1909999997 - ABS - Subtotals – Asset-Backed Securities – Part 3					2,937,456,289	2,946,092,858	1,278,300
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities					167,884,912	168,148,440	36,366
1909999999 - ABS - Subtotals – Asset-Backed Securities					3,105,341,201	3,114,241,298	1,314,666

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
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					7,929,331,148	8,130,115,806	43,265,417
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman	09/30/2025	Various	204,674.900	204,675		
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					204,675	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					204,675	XXX	
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					204,675	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other							
BGH9Z3-2U-4	FUSION BUYER LLC FUSION BUYER LLC	12/17/2025	Tax Free Exchange	2,574.000		XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST	12/31/2025	DIRECT	564,214.220	564,214	XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					564,214	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	6,244.740	125,717	XXX	
64157H-68-7	NAA RSK MGD RL EST INST	04/02/2025	DIRECT	775,207.610	25,148,400	XXX	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					25,274,117	XXX	
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO							
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO							
Common Stocks - Closed-End Funds - Designations Assigned by the SVO							
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO							
Common Stocks - Exchange Traded Funds							
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded							
Common Stocks - Parent, Subsidiaries and Affiliates - Other							
000000-00-0	Ellington Roots Trust Ton Roots N Trust	12/01/2025	DIRECT	346,500,000.000	346,500,000	XXX	
64858B-AA-2	NEW ROOTS NEW ROOTS N TR	12/18/2025	DIRECT	640,000,000.000	640,000,000	XXX	
861734-AA-9	Stone Roots STONE ROOTS N TR	12/08/2025	DIRECT	192,500,000.000	192,500,000	XXX	
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other					1,179,000,000	XXX	
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					1,204,838,331	XXX	
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks					11,691,276	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks					1,216,529,607	XXX	
5999999999 - Subtotals - Preferred and Common Stocks					1,216,734,282	XXX	
6009999999 Totals					9,146,065,430	XXX	43,265,417

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-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3	08/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				350	08/01/2030
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/	08/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				1,420	08/01/2031
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3	08/01/2025	Call 100.0000	XXX	30,000	30,000	30,000	30,000						30,000				1,080	08/01/2032
912828-M5-6	US TREASURY N/B T 2.25 11/15/25	11/15/2025	Maturity	XXX	890,000	890,000	938,401	894,647		(4,647)		(4,647)		890,000				16,611	11/15/2025
91282C-LW-9	US Treasury Note Bond N N N	11/06/2025	Various	XXX	290,223,403	295,000,000	287,307,031	287,312,148		95,228		95,228		287,407,375		2,816,070	2,816,070	3,550,191	11/15/2034
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					291,193,403	295,970,000	288,325,432	288,286,795		90,581		90,581		288,377,375		2,816,070	2,816,070	3,569,652	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																			
3130AV-4S-8	FEDERAL HOME LOAN BANK FHLB 5.9 03/10/43	11/05/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				544,111	03/10/2043
3130AW-Q2-9	FEDERAL HOME LOAN BANK FHLB 5.85 07/28/3	10/15/2025	Call 100.0000	XXX	4,000,000	4,000,000	3,992,000	3,992,498		294		294		3,992,792		7,208	7,208	284,050	07/28/2038
0029999999 - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					12,000,000	12,000,000	11,992,000	11,992,498		294		294		11,992,792		7,208	7,208	828,161	XXX
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																			
168863-DV-7	REPUBLIC OF CHILE CHILE 3.5 01/31/34	11/06/2025	JPMORGAN SECURITIES INC	XXX	2,746,500	3,000,000	2,997,960	2,998,381		131		131		2,998,512		(252,012)	(252,012)	133,292	01/31/2034
168863-DY-1	REPUBLIC OF CHILE CHILE 4.34 03/07/42	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,845,500	5,500,000	5,495,600	5,496,016		118		118		5,496,134		(650,634)	(650,634)	253,287	03/07/2042
00388W-AK-7	EMIRATE OF ABU DHABI UNITED AR TAQAUH 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,437,400	2,000,000	2,000,000	2,000,000						2,000,000		(562,600)	(562,600)	62,333	04/29/2051
00402D-2D-6	ABU DHABI DEVELOPMENT HO 144A N Y Y	10/22/2025	JPMORGAN SECURITIES INC	XXX	620,930	620,000	612,523	612,548		86		86		612,634		8,296	8,296	34,449	10/02/2054
02124T-AA-1	QATAR AIRWAYS ALTSTR TL SR USD	11/14/2025	Paydown	XXX	14,755,662	14,755,662	14,663,882	14,694,822		60,840		60,840		14,755,662				273,057	05/14/2031
05330G-AA-2	PANAMA REPUBLIC OF AUTOPA 4.95 07/29/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,425,000	1,500,000	1,473,480	1,483,036		951		951		1,483,987		(58,987)	(58,987)	86,625	07/29/2035
05970A-AA-0	MEXICO BNCE 4.375 10/14/25 144A	10/14/2025	Maturity	XXX	20,000,000	20,000,000	19,943,800	19,994,650		5,350		5,350		20,000,000				875,000	10/14/2025
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	11/14/2025	CIBC OPPENHEIMER CORP	XXX	2,498,782	2,495,000	2,495,000	2,495,000						2,495,000		3,782	3,782	91,872	11/09/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	11/09/2025	Redemption 100.0000	XXX	350,000	350,000	350,000	350,000						350,000				15,313	11/09/2027
29135L-AJ-9	EMIRATE OF ABU DHABI ADGB 3.875 04/16/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	813,790	1,000,000	961,360	964,781		603		603		965,384		(151,594)	(151,594)	36,920	04/16/2050
698299-BH-6	REPUBLIC OF PANAMA PANAMA 4.5 04/16/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,990,000	4,000,000	4,495,320	4,457,357		(8,609)		(8,609)		4,448,747		(1,458,747)	(1,458,747)	171,500	04/16/2050
698299-BL-7	REPUBLIC OF PANAMA PANAMA 3.87 07/23/60	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,939,000	14,000,000	15,454,740	15,378,933		(15,550)		(15,550)		15,363,383		(6,424,383)	(6,424,383)	641,130	07/23/2060
698299-BR-4	REPUBLIC OF PANAMA PANAMA 3.298 01/19/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	41,222,400	48,000,000	48,000,000	48,000,000						48,000,000		(6,777,600)	(6,777,600)	1,890,853	01/19/2033
715638-DS-8	REPUBLIC OF PERU PERU 3.3 03/11/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,107,000	17,000,000	16,373,720	16,461,601		18,578		18,578		16,480,179		(3,373,179)	(3,373,179)	589,050	03/11/2041
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX 6.875 08/04/26	10/02/2025	Corp Action	XXX	1,308,301	1,280,000	1,058,650	1,209,025		32,147		32,147		1,241,172		67,129	67,129	101,933	08/04/2026
718286-CP-0	REPUBLIC OF THE PHILIPPINES PHILIP 3.2 0	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,632,500	5,000,000	4,957,450	4,961,535		935		935		4,962,470		(1,329,970)	(1,329,970)	196,889	07/06/2046
77586R-AL-4	GOVERNMENT OF ROMANIA ROMANI 3.625 03/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,790,000	11,000,000	10,930,700	10,948,689		4,665		4,665		10,953,354		(1,163,354)	(1,163,354)	400,965	03/27/2032
000000-00-0	REPUBLIC OF CHILE CHILE 3.5 04/15/53	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,780,000	18,000,000	18,000,000	18,000,000						18,000,000		(5,220,000)	(5,220,000)	602,000	04/15/2053
0039999999 - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					143,262,765	169,500,662	170,264,185	170,506,374		100,245		100,245		170,606,618		(27,343,853)	(27,343,853)	6,456,468	XXX
Issuer Credit Obligations - Municipal Bonds – General Obligations (Direct & Guaranteed)																			
010878-AY-2	ALAMEDA CALIF CA ALA 3.75 08/01/2032	09/25/2025	WELLS FARGO	XXX	1,724,749	1,780,000	1,779,202	1,779,521		41		41		1,779,562		(54,813)	(54,813)	77,009	08/01/2032
03667P-EP-3	ANTELOPE VALLEY CALIF CMNTY CO CA ANVHGR	02/15/2025	Call 67.1748	XXX	1,360,290	2,025,000	1,071,407	1,377,953		6,782		6,782		1,384,735				(24,445)	08/01/2034
05914F-BD-1	BALTIMORE CNTY MD MD BAL O 09/15/2025	09/15/2025	Maturity	XXX	8,000,000	8,000,000	7,174,400	7,961,332		38,668		38,668		8,000,000					09/15/2025
144393-MB-8	CARPINTERIA CALIF UNI SCH DIST CA CPNSCD	09/24/2025	PIPER SANDLER & CO	XXX	2,460,070	2,465,000	2,492,608	2,486,925		(762)		(762)		2,486,163		(26,093)	(26,093)	113,390	08/01/2040
187466-CE-5	CLINTON CNTY MO REORG SCH DIST MO CLISCD	09/15/2025	Maturity	XXX	2,935,000	2,935,000	2,935,000	2,935,000						2,935,000				32,358	09/15/2025
20772G-G2-8	CONNECTICUT CT CTS O 03/15/2025	03/17/2025	Maturity	XXX	23,000,000	23,000,000	8,114,630	22,707,434		292,566		292,566		23,000,000					03/15/2025
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	Guggenheim	XXX	504,485	500,000	509,690	506,939		(381)		(381)		506,558		(2,073)	(2,073)	22,556	02/15/2036
232769-DW-6	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	Guggenheim	XXX	1,003,500	1,000,000	1,014,670	1,010,826		(533)		(533)		1,010,292		(6,792)	(6,792)	45,111	02/15/2037
232769-EU-9	CYPRESS-FAIRBANKS TEX INDPT SC TX CYSSCD	09/24/2025	Guggenheim	XXX	1,004,000	1,000,000	1,050,440	1,022,893		(3,933)		(3,933)		1,018,960		(14,960)	(14,960)	45,111	02/15/2038
235218-L5-1	CITY OF DALLAS TX TX DAL O 02/15/2025	02/18/2025	Maturity	XXX	3,000,000	3,000,000	1,068,750	2,977,160		22,840		22,840		3,000,000					02/15/2025

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	65,000	65,000	86,185	79,688		(14,688)		(14,688)		65,000				2,518	05/01/2039
251130-AA-8	DETROIT MICH CITY SCH DIST MI DETSCD 3.1	05/01/2025	Maturity	XXX	29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				462,550	05/01/2025
259291-GJ-5	DOUGLAS CNTY NEB SCH DIST NO 1 NE DOUSCD	12/15/2025	Maturity	XXX	6,375,000	6,375,000	6,375,000	6,375,000						6,375,000				119,531	12/15/2025
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD	08/01/2025	Redemption 100.0000	XXX	750,000	750,000	750,000	750,000						750,000				45,600	02/01/2026
396064-YR-2	GREENVILLE CNTY S C SCH DIST SC GRESCD 1	06/15/2025	Maturity	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				42,000	06/15/2025
403755-C5-8	GWINNETT CNTY GA SCH DIST GA QSTGEN 02/0	02/01/2025	Maturity	XXX	5,200,000	5,200,000	2,773,784	5,179,038		20,962		20,962		5,200,000				30,680	02/01/2025
418542-JQ-0	HASTINGS MINN INDPT SCH DIST N MN HASSCD	02/01/2025	Maturity	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				47,500	02/01/2025
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033	06/01/2025	Paydown	XXX	274,510	274,510	280,051	277,941		(3,431)		(3,431)		274,510				7,000	06/01/2033
452152-ZB-0	ILLINOIS IL ILS 5.65 12/01/2038	12/01/2025	Redemption 100.0000	XXX	583,333	583,333	595,060	590,493		(7,160)		(7,160)		583,333				32,958	12/01/2038
542433-ND-5	LONG BEACH CALIF UNI SCH DIST CA LONSCD	08/01/2025	Redemption 100.0000	XXX	1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				85,162	08/01/2025
544646-XS-6	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				519,750	09/15/2025
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD	09/15/2025	Maturity	XXX	2,000,000	2,000,000	1,600,000	1,961,887		38,113		38,113		2,000,000				23,100	09/15/2025
549220-4S-7	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR	09/25/2025	WELLS FARGO	XXX	456,375	470,000	469,598	469,629		16		16		469,645		(13,270)	(13,270)	16,109	02/15/2039
549220-4T-5	LUBBOCK TX INDEP SCH DIST LUBBOCK ISD-PR	09/25/2025	WELLS FARGO	XXX	107,155	110,000	109,903	109,909		3		3		109,912		(2,757)	(2,757)	3,893	02/15/2043
564538-CS-3	MANTECA CALIF UNI SCH DIST CA MANSCD 0	09/22/2025	BANK OF AMERICA	XXX	4,605,490	5,445,000	3,593,700	4,531,752		92,914		92,914		4,624,666		(19,176)	(19,176)		08/01/2031
564538-CX-2	MANTECA CALIF UNI SCH DIST CA MANSCD 0	09/22/2025	RAYMOND JAMES & ASSOCIATES	XXX	3,620,516	5,355,000	2,905,088	3,751,109		84,843		84,843		3,835,952		(215,436)	(215,436)		08/01/2036
592112-TP-1	METROPOLITAN GOVERNMENT OF NAS TN MET 4	09/24/2025	Guggenheim	XXX	1,506,825	1,500,000	1,520,355	1,508,234		(1,676)		(1,676)		1,506,558		267	267	75,000	07/01/2037
592112-TQ-9	METROPOLITAN GOVERNMENT OF NAS TN MET 4	09/24/2025	Guggenheim	XXX	6,923,070	7,000,000	7,083,860	7,033,812		(6,881)		(6,881)		7,026,931		(103,861)	(103,861)	350,000	07/01/2038
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
652113-WN-7	NEWPORT MESA CALIF UNI SCH DIS CA NPTSCD	09/22/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,485,715	2,125,000	982,133	1,341,606		39,332		39,332		1,380,938		104,777	104,777		08/01/2036
672325-G2-7	OAKLAND CALIF UNI SCH DIST CA OAKSCD 3.9	09/25/2025	WELLS FARGO	XXX	3,372,020	3,505,000	3,505,000	3,505,000						3,505,000		(132,980)	(132,980)	157,781	08/01/2033
686053-CT-4	OREGON SCH BRDS ASSN OR ORSEDU 5.68 06/3	06/30/2025	Redemption 100.0000	XXX	504,915	504,915	460,735	492,490		12,425		12,425		504,915				14,340	06/30/2028
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7	06/30/2025	Redemption 100.0000	XXX	2,332,541	2,332,541	2,356,696	2,346,999		(14,458)		(14,458)		2,332,541				64,471	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3	06/30/2025	Redemption 100.0000	XXX	799,910	799,910	743,916	784,382		15,527		15,527		799,910				22,465	06/30/2028
767781-CD-7	RITENOUR MO SCH DIST MO RITSCD 1.25 03/0	03/01/2025	Maturity	XXX	435,000	435,000	435,000	435,000						435,000				2,719	03/01/2025
76886P-FR-9	RIVERSIDE COMMUNITY COLLEGE DI CA RIVHGR	02/01/2025	Call 70.3220	XXX	1,933,855	2,750,000	1,233,210	1,926,409		7,550		7,550		1,933,959				(104)	08/01/2032
76886P-FW-8	RIVERSIDE COMMUNITY COLLEGE DI CA RIVHGR	02/02/2025	Call 54.0040	XXX	6,267,164	11,605,000	3,907,868	6,242,522		26,544		26,544		6,269,066				(1,902)	08/01/2037
777849-SY-7	ROSEVILLE JOINT UNION HIGH SCH CA ROSSCD	09/22/2025	BANK OF AMERICA	XXX	1,464,519	2,190,000	1,102,183	1,414,964		43,146		43,146		1,458,110		6,408	6,408		08/01/2035
787642-W8-6	ST CHARLES CNTY MO FRANCIS HOW MO STSSCD	03/01/2025	Maturity	XXX	1,385,000	1,385,000	1,385,000	1,385,000						1,385,000				8,656	03/01/2025
792895-TN-4	ST PAUL INDEPENDENT SCHOOL DIS MN STPSCD	12/15/2025	Maturity	XXX	6,115,000	6,115,000	6,115,000	6,115,000						6,115,000				133,000	12/15/2025
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 39.3080	XXX	178,851	455,000	134,412	175,157		3,694		3,694		178,851					08/01/2047
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST CA SMSSCD	06/18/2025	Redemption 33.3320	XXX	701,639	2,105,000	539,301	714,724		(13,086)		(13,086)		701,639					08/01/2051
85231L-AE-5	ST LOUIS CNTY MO MO STLSCD 1.25 02/15/20	02/15/2025	Redemption 100.0000	XXX	1,105,000	1,105,000	1,105,000	1,105,000						1,105,000				6,906	02/15/2025
861419-MJ-5	STOCKTON CALIF UNI SCH DIST CA STOSCD 2	12/15/2025	Maturity	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				109,500	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
882723-7V-5	TEXAS TX TXS 3.72 10/01/2031	09/25/2025	WELLS FARGO	XXX	4,667,255	4,750,000	4,750,000	4,750,000						4,750,000		(82,745)	(82,745)	174,293	10/01/2031

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
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0	08/01/2025	Redemption 55.7434	XXX	214,612	385,000	77,150	257,000		(42,388)		(42,388)		214,612					08/01/2034
926055-HV-9	CA VICTOR VALLEY UNION HIGH SC CA VICTOR	10/29/2025	CANTOR FITZGERALD & CO	XXX	743,220	1,000,000	600,000	664,454		21,662		21,662		686,116		57,104	57,104		08/01/2035
938429-S9-9	WASHINGTON & MULTNOMAH CNTYS O OR WASSCD	09/22/2025	JPMORGAN SECURITIES INC	XXX	773,120	1,000,000	683,600	753,367		21,117		21,117		774,484		(1,364)	(1,364)		06/15/2032
938429-T2-3	WASHINGTON & MULTNOMAH CNTYS O OR WASSCD	09/22/2025	JPMORGAN SECURITIES INC	XXX	737,140	1,000,000	648,970	717,532		20,796		20,796		738,328		(1,188)	(1,188)		06/15/2033
941247-N2-0	Waterbury CT WAT 7.089 12/01/2038	12/01/2025	Redemption 100.0000	XXX	780,000	780,000	780,000	780,000						780,000				55,294	12/01/2038
983068-7C-5	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1	08/15/2025	Call 44.1490	XXX	324,495	735,000	239,661	317,594		8,143		8,143		325,737				(1,242)	08/15/2045
983068-7D-3	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 42.2940	XXX	114,194	270,000	109,880	111,763		2,873		2,873		114,637				(443)	08/15/2046
983068-7N-1	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 62.2450	XXX	295,664	475,000	284,607	289,304		7,158		7,158		296,462				(799)	08/15/2037
983068-7P-6	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD	08/15/2025	Call 59.6050	XXX	563,267	945,000	541,003	550,033		13,767		13,767		563,800				(533)	08/15/2038
0049999999 - Issuer Credit Obligations - Municipal Bonds – General Obligations (Direct & Guaranteed)					207,578,464	222,410,209	180,948,889	207,400,690		722,120		722,120		208,122,812		(514,882)	(514,882)	2,950,943	XXX
Issuer Credit Obligations - Municipal Bonds – Special Revenue																			
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A AL ALSHGR	12/15/2025	Maturity	XXX	38,880,000	38,880,000	38,880,000	38,880,000						38,880,000				725,112	12/15/2025
01354M-DS-7	ALBUQUERQUE CITY OF NM ALBGEN 5.54 07/01	07/01/2025	Redemption 100.0000	XXX	250,000	250,000	250,000	250,000						250,000				13,850	07/01/2036
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	02/15/2025	Redemption 100.0000	XXX	15,000	15,000	23,533	22,092		(7,092)		(7,092)		15,000				562	02/15/2050
02765U-EP-5	AMERICAN MUNICIPAL POWER-OHIO OH AMEPWR	02/15/2025	Redemption 100.0000	XXX	930,000	930,000	930,000	930,000						930,000				34,103	02/15/2028
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W TX ARLEDU	09/24/2025	Guggenheim	XXX	2,174,572	2,180,000	2,193,908	2,190,091		(522)		(522)		2,189,569		(14,997)	(14,997)	98,342	08/15/2036
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W TX ARLEDU	09/24/2025	Guggenheim	XXX	1,877,492	1,905,000	1,904,971	1,904,971						1,904,971		(27,479)	(27,479)	85,937	08/15/2038
047870-SP-6	ATLANTA WATER & SEWER GA ATLUTL 2.91 11/	09/25/2025	WELLS FARGO	XXX	748,900	1,000,000	1,000,000	1,000,000						1,000,000		(251,100)	(251,100)	26,298	11/01/2043
13032U-D3-9	CALIFORNIA HEALTH FACILITIES F CA CASMED	10/29/2025	BANK OF AMERICA	XXX	1,219,316	1,245,000	1,245,000	1,245,000						1,245,000		(25,684)	(25,684)	47,105	06/01/2034
13032U-VM-7	CALIFORNIA HEALTH FACILITIES F CA CASMED	09/25/2025	WELLS FARGO	XXX	1,434,918	1,605,000	1,605,000	1,605,000						1,605,000		(170,082)	(170,082)	39,903	06/01/2034
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	01/31/2025	Redemption 100.0000	XXX	1,020	1,020	1,020	1,020						1,020				4	01/01/2040
13057M-AA-4	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	03/03/2025	Tax Free Exchange	XXX	998,980	998,980	998,980	998,980						998,980				4,529	01/01/2040
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93	08/15/2025	Redemption 100.0000	XXX	239,997	239,997	239,997	239,997						239,997				17,136	08/15/2047
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN	11/17/2025	Corp Action	XXX	883,250	1,000,000	1,000,000	1,000,000						1,000,000		(116,750)	(116,750)	48,023	01/01/2042
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
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN	11/17/2025	Corp Action	XXX	870,950	1,000,000	1,000,000	1,000,000						1,000,000		(129,050)	(129,050)	46,185	01/01/2041
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH TX CTXGEN	11/17/2025	Corp Action	XXX	1,625,960	2,000,000	2,000,000	2,000,000						2,000,000		(374,040)	(374,040)	95,288	01/01/2045
155839-DL-4	CENTRAL WASH UNIV SYS REV WA CWUHGR 6.95	06/16/2025	JPMORGAN SECURITIES INC	XXX	1,073,890	1,000,000	1,096,000	1,075,505		(2,284)		(2,284)		1,073,221		669	669	43,631	05/01/2040
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES IL CHITRN	12/01/2025	Redemption 100.0000	XXX	165,103	165,103	155,185	159,270		5,834		5,834		165,103				11,390	12/01/2040
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG	12/01/2025	Paydown	XXX	70,937	70,937	70,937	70,937						70,937				1,120	08/01/2037
196680-LD-5	COLORADO ST BLDG EXCELLENT SCH CO COSEDU	09/24/2025	Guggenheim	XXX	987,000	1,000,000	1,004,570	1,003,522		(141)		(141)		1,003,381		(16,381)	(16,381)	41,778	03/15/2039
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP TX DALAPT	09/25/2025	WELLS FARGO	XXX	1,612,420	2,000,000	2,000,000	2,000,000						2,000,000		(387,580)	(387,580)	55,774	11/01/2040
249182-LU-8	DENVER COLO CITY & CNTY ARPT CO DENAPT 5	09/24/2025	Guggenheim	XXX	1,020,950	1,000,000	1,117,320	1,049,920		(9,030)		(9,030)		1,040,890		(19,940)	(19,940)	41,667	12/01/2038
249182-PU-4	DENVER COLO CITY & CNTY ARPT CO DENAPT 2	10/29/2025	JPMORGAN SECURITIES INC	XXX	1,891,575	2,100,000	1,808,940	1,871,316		20,774		20,774		1,892,091		(516)	(516)	50,655	11/15/2032
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP AZ GLEDEV 6	07/10/2025	Call 111.7350	XXX	2,849,243	2,550,000	2,550,000	2,550,000						2,550,000				460,171	07/01/2033
392274-2E-5	GTR ORLANDO FL AVIATION AUTH FL ORLANDO	09/24/2025	Guggenheim	XXX	1,009,580	1,000,000	1,210,030	1,180,354		(4,722)		(4,722)		1,175,632		(166,052)	(166,052)	50,000	10/01/2044
392274-Z9-0	GTR ORLANDO FL AVIATION AUTH FL GREAPT 4	09/24/2025	Guggenheim	XXX	996,400	1,000,000	1,128,150	1,064,928		(9,733)		(9,733)		1,055,196		(58,796)	(58,796)	40,000	10/01/2035

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
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC	10/25/2025	Paydown	XXX	16,513	16,513	16,513	16,513						16,513				420	12/31/2050
45204E-FC-7	ILLINOIS ST FIN AUTH REVENUE 45204EFC7	06/18/2025	Tax Free Exchange	XXX	1,001,503	1,000,000	1,003,830	1,001,922		(419)		(419)		1,001,503				42,083	02/15/2041
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/	11/15/2025	Redemption 100.0000	XXX	269,738	269,738	269,738	269,738						269,738				15,780	05/15/2033
544445-GX-1	LOS ANGELES DEPARTMENT OF AIRP CA LOSAPT	09/24/2025	Guggenheim	XXX	506,775	500,000	551,080	541,598		(1,336)		(1,336)		540,261		(33,486)	(33,486)	21,944	05/15/2043
544445-ZT-9	LOS ANGELES DEPARTMENT OF AIRP CA LOSAPT	10/29/2025	JPMORGAN SECURITIES INC	XXX	1,348,036	1,450,000	1,285,005	1,327,686		14,205		14,205		1,341,891		6,145	6,145	35,712	05/15/2031
54445C-AC-7	LOS ANGELES CA DEPARTMENT OF A CA LAATRN	10/29/2025	JPMORGAN SECURITIES INC	XXX	2,515,023	2,605,000	2,605,000	2,605,000						2,605,000		(89,977)	(89,977)	83,831	05/15/2031
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT	08/01/2025	Paydown	XXX	3,434,676	3,434,676	3,434,676	3,434,676						3,434,676				92,343	02/01/2029
546410-DA-6	LOUISIANA STADIUM & EXPOSITION 546410DA6	07/01/2025	Maturity	XXX	2,190,000	2,190,000	2,190,000	2,190,000						2,190,000				116,070	07/01/2025
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R LA LASGEN	09/25/2025	WELLS FARGO	XXX	2,486,220	3,000,000	3,000,000	3,000,000						3,000,000		(513,780)	(513,780)	82,658	05/01/2038
56678P-AM-9	MARICOPA CNTY ARIZ INDL DEV AU AZ MARMED	09/25/2025	WELLS FARGO	XXX	523,565	500,000	558,400	524,520		(4,670)		(4,670)		519,850		3,715	3,715	26,736	09/01/2034
56678P-AR-8	MARICOPA CNTY ARIZ INDL DEV AU AZ MARMED	09/24/2025	Guggenheim	XXX	491,590	500,000	498,305	498,668		55		55		498,723		(7,133)	(7,133)	22,344	09/01/2038
575898-DN-8	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	Guggenheim	XXX	1,034,730	1,000,000	1,215,360	1,105,742		(16,830)		(16,830)		1,088,912		(54,182)	(54,182)	62,500	07/01/2037
575898-DP-3	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	Guggenheim	XXX	1,027,820	1,000,000	1,211,500	1,103,948		(16,532)		(16,532)		1,087,415		(59,595)	(59,595)	62,500	07/01/2038
575898-DQ-1	MASSACHUSETTS BAY TRANSPORTATI MA MASTRN	09/24/2025	Guggenheim	XXX	1,018,810	1,000,000	1,207,650	1,102,155		(16,235)		(16,235)		1,085,919		(67,109)	(67,109)	62,500	07/01/2039
576051-ZT-6	MASS WATER RESOURCES AUT MA MASWTR 2.82	09/25/2025	WELLS FARGO	XXX	2,442,150	3,000,000	2,926,299	2,937,242		2,905		2,905		2,940,146		(497,996)	(497,996)	97,629	08/01/2041
591745-8A-5	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	XXX	3,022,681	3,500,000	2,917,565	3,010,542		12,139		12,139		3,022,681				76,259	07/01/2035
59333P-20-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	1,423,245	1,500,000	1,500,000	1,500,000						1,500,000		(76,755)	(76,755)	52,570	10/01/2032
59333P-V7-0	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	6,259,815	6,675,000	6,675,000	6,675,000						6,675,000		(415,185)	(415,185)	240,649	10/01/2034
59333P-W3-8	MIAMI-DADE CNTY FL AVIATION RE FL MIATRN	09/25/2025	WELLS FARGO	XXX	1,409,970	1,500,000	1,500,000	1,500,000						1,500,000		(90,030)	(90,030)	50,380	10/01/2032
59335K-CZ-8	MIAMI-DADE CNTY FLA FL MDCTRN 2.71 10/01	09/25/2025	WELLS FARGO	XXX	790,310	1,000,000	1,000,000	1,000,000						1,000,000		(209,690)	(209,690)	26,743	10/01/2037
64577B-4K-7	NEW JERSEY ECONOMIC DEVELOPMEN NJ NJSDEV	09/25/2025	WELLS FARGO	XXX	1,428,168	1,400,000	1,579,298	1,451,515		(15,261)		(15,261)		1,436,254		(8,086)	(8,086)	57,361	06/01/2037
646136-EW-7	NEW JERSEY ST TURNPIKE AUTHORI NJ NJSTRN	09/25/2025	WELLS FARGO	XXX	18,442,800	24,000,000	12,650,880	17,252,530		474,513		474,513		17,727,042		715,758	715,758		12/15/2033
64971M-4P-4	NEW YORK CITY TRANSITIONAL FIN NY NYCGEN	03/27/2025	Call 100.0000	XXX	2,160,000	2,160,000	2,700,151	2,486,313		(6,775)		(6,775)		2,479,538		(319,538)	(319,538)	77,993	08/01/2037
64989K-LP-9	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1	11/15/2025	Call 100.0000	XXX	670,000	670,000	851,690	845,692		(9,655)		(9,655)		836,036		(166,036)	(166,036)	39,564	11/15/2037
649902-2E-2	DORMITORY AUTHORITY OF STATE O NY DORM-T	03/17/2025	Redemption 100.0000	XXX	442,707	442,707	515,359	483,160		(40,453)		(40,453)		442,707				11,707	03/15/2033
649902-ZR-7	DORMITORY AUTHORITY OF STATE O NY NYSHGR	09/15/2025	Maturity	XXX	10,000,000	10,000,000	8,638,000	9,935,251		64,749		64,749		10,000,000					09/15/2025
64990B-S9-5	NEW YORK ST DORM AUTH REVENUES 64990BS95	07/01/2025	Maturity	XXX	1,000,000	1,000,000	1,035,710	1,006,972		(6,972)		(6,972)		1,000,000				50,000	07/01/2025
64990F-Z3-1	DORMITORY AUTHORITY OF STATE O NY NYSHGR	11/06/2025	BANK OF AMERICA	XXX	3,294,795	3,500,000	3,500,000	3,500,000						3,500,000		(205,205)	(205,205)	148,566	03/15/2034
64990F-Z4-9	DORMITORY AUTHORITY OF STATE O NY NYSHGR	11/06/2025	BANK OF AMERICA	XXX	2,345,375	2,500,000	2,500,000	2,500,000						2,500,000		(154,625)	(154,625)	110,124	03/15/2035
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
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

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-NT-1	NEW YORK ST DORM AUTH REVENUES 65000BNT1	03/14/2025	Huntington Securities Inc	XXX	1,099,040	1,000,000	1,100,320	1,072,579		(2,402)		(2,402)		1,070,177		28,863	28,863	23,056	10/01/2032
650035-6A-1	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	09/25/2025	WELLS FARGO	XXX	3,854,560	4,000,000	3,950,150	3,973,611		2,836		2,836		3,976,447		(121,887)	(121,887)	140,980	03/15/2031
650035-6B-9	NEW YORK ST URBAN DEV CORP NY NYSDEV 3.4	09/25/2025	WELLS FARGO	XXX	948,660	1,000,000	985,550	991,735		749		749		992,485		(43,825)	(43,825)	35,760	03/15/2032
650035-TD-0	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.7	09/24/2025	Guggenheim	XXX	1,296,900	1,250,000	1,552,363	1,371,383		(2,433)		(2,433)		1,368,949		(72,049)	(72,049)	75,331	03/15/2039
650035-TD-0	NEW YORK ST URBAN DEV CORP NY NYSDEV 5.7	03/15/2025	Call 100.0000	XXX	175,000	175,000	217,331	191,994		(720)		(720)		191,274		(16,274)	(16,274)	5,049	03/15/2039
660043-DQ-0	NORTH HUDSON SEW AUTH N J NJ NRHUTL 3.26	09/25/2025	WELLS FARGO	XXX	927,710	1,000,000	1,000,000	1,000,000						1,000,000		(72,290)	(72,290)	26,698	06/01/2032
660043-FN-5	N HUDSON NJ SEWERAGE AUTH GROS N Y N	09/25/2025	WELLS FARGO	XXX	264,111	270,000	270,000	270,000						270,000		(5,889)	(5,889)	7,474	06/01/2034
660043-FU-9	N HUDSON NJ SEWERAGE AUTH GROS N Y N	09/25/2025	WELLS FARGO	XXX	812,313	900,000	900,000	900,000						900,000		(87,687)	(87,687)	24,913	06/01/2034
66285W-A9-7	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	11/04/2025	Corp Action	XXX	844,320	1,000,000	810,220	1,000,000			189,780	(189,780)		810,220		34,100	34,100	40,639	01/01/2040
66285W-CD-6	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	09/24/2025	INTERCOASTAL CAPITAL MARKETS	XXX	6,309,930	10,220,000	4,593,890	6,256,948		175,598		175,598		6,432,546		(122,616)	(122,616)		01/01/2038
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN	09/25/2025	WELLS FARGO	XXX	5,253,990	7,000,000	6,988,668	6,990,153		275		275		6,990,428		(1,736,438)	(1,736,438)	260,535	01/01/2043
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER OH NEOUTL	09/25/2025	WELLS FARGO	XXX	775,910	1,000,000	1,000,000	1,000,000						1,000,000		(224,090)	(224,090)	27,644	11/15/2044
664754-6U-7	NORTHERN ARIZ UNIV 6647546U7	11/06/2025	BANK OF AMERICA	XXX	1,784,672	2,045,000	1,697,555	1,743,553		21,594		21,594		1,765,147		19,525	19,525	73,591	08/01/2034
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO	05/01/2025	Paydown	XXX	518,760	518,760	518,760	518,760						518,760				10,894	05/01/2030
672319-CF-5	OAKLAND CALIF CA OAKGEN 4.68 12/15/2025	12/15/2025	Redemption 100.0000	XXX	14,430,000	14,430,000	14,529,134	14,441,810		(11,810)		(11,810)		14,430,000				674,747	12/15/2025
677561-KX-9	OHIO ST HOSP FAC REV CLEVELAND OH OHSMED	08/14/2025	Tax Free Exchange	XXX	5,477,818	5,250,000	5,524,628	5,483,068		(5,250)		(5,250)		5,477,818				235,083	01/01/2046
67777J-AM-0	OHIOHEALTH CORP OHCMED 2.834 11/15/41	09/25/2025	WELLS FARGO	XXX	744,860	1,000,000	968,060	971,672		958		958		972,630		(227,770)	(227,770)	24,483	11/15/2041
67884X-CQ-8	OKLAHOMA ST DEV FIN AUTH OK OKSMED 4.65	10/22/2025	MARKETAXESS	XXX	701,687	700,000	700,000	700,000						700,000		1,687	1,687	38,698	08/15/2030
678908-4C-5	OKLAHOMA ST DEV FIN AUTH 6789084C5	09/25/2025	WELLS FARGO	XXX	2,936,200	2,982,640	2,925,753	2,934,241		3,155		3,155		2,937,396		(1,196)	(1,196)	104,394	05/01/2037
678908-4C-5	OKLAHOMA ST DEV FIN AUTH 6789084C5	11/01/2025	Paydown	XXX	559,795	559,795	549,119	550,712		9,084		9,084		559,795				14,515	05/01/2037
709224-KW-8	PENNSYLVANIA ST TURNPIKE COMMI PA PASTRN	09/25/2025	WELLS FARGO	XXX	1,607,216	1,600,000	1,780,272	1,621,306		(17,077)		(17,077)		1,604,230		2,986	2,986	65,556	12/01/2040
73209M-AN-7	POMONA CALIF REDEV AGY CA POMDEV 4.18 02	09/25/2025	WELLS FARGO	XXX	1,291,989	1,305,000	1,305,000	1,305,000						1,305,000		(13,011)	(13,011)	62,883	02/01/2031
73209M-AQ-0	POMONA CALIF REDEV AGY CA POMDEV 4.28 02	09/25/2025	WELLS FARGO	XXX	980,000	1,000,000	1,000,000	1,000,000						1,000,000		(20,000)	(20,000)	49,339	02/01/2033
73358W-AJ-3	PORT AUTHORITY OF NEW YORK AND NY PORTRN	09/25/2025	WELLS FARGO	XXX	1,718,711	1,590,000	1,998,773	1,779,564		(26,445)		(26,445)		1,753,119		(34,409)	(34,409)	78,696	12/01/2029
74265L-M8-8	PRIVATE COLLEGES & UNIVS AUTH GA PRIHGR	09/24/2025	Guggenheim	XXX	7,850,160	8,000,000	8,378,720	8,088,966		(37,468)		(37,468)		8,051,498		(201,338)	(201,338)	320,000	10/01/2038
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV A CA RCMDEV	09/01/2025	Call 100.0000	XXX	85,000	85,000	97,219	91,611		(690)		(690)		90,922		(5,922)	(5,922)	5,323	09/01/2031
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS TX SANUTL	09/25/2025	WELLS FARGO	XXX	2,122,260	3,000,000	3,019,310	3,017,223		(396)		(396)		3,016,827		(894,567)	(894,567)	100,465	02/01/2048
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1	08/15/2025	Redemption 100.0000	XXX	1,565,000	1,565,000	1,521,844	1,560,382		4,618		4,618		1,565,000				94,354	08/15/2026
797400-LN-6	CALIFORNIA CA SDGTRN 3.2 04/01/2039	09/25/2025	WELLS FARGO	XXX	882,599	1,050,000	1,050,000	1,050,000						1,050,000		(167,402)	(167,402)	33,113	04/01/2039
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01	12/01/2025	Paydown	XXX	126,082	126,082	96,181	98,324		27,758		27,758		126,082				1,769	07/01/2039
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT CA SFOWTR	06/12/2025	Call 103.6780	XXX	1,736,607	1,675,000	2,236,946	2,010,412		(13,897)		(13,897)		1,996,515		(321,515)	(321,515)	123,302	11/01/2040
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CA SFOWTR	06/12/2025	Call 103.9860	XXX	2,396,877	2,305,000	2,982,094	2,783,195		(17,694)		(17,694)		2,765,501		(460,501)	(460,501)	176,778	11/01/2040
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT	09/24/2025	Guggenheim	XXX	1,021,970	1,000,000	1,128,950	1,101,402		(3,981)		(3,981)		1,097,421		(75,451)	(75,451)	45,833	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT	09/24/2025	Guggenheim	XXX	2,020,940	2,000,000	2,232,340	2,197,582		(5,045)		(5,045)		2,192,536		(171,596)	(171,596)	91,667	05/01/2044
798136-YD-3	SAN JOSE CALIF CA SJSAPT 2.81 03/01/2034	10/29/2025	STIFEL NICOLAUS EUROPE LIMITED	XXX	884,590	1,000,000	959,090	967,520		2,567		2,567		970,087		(85,497)	(85,497)	32,705	03/01/2034
798170-AN-6	SAN JOSE CALIF REDEV AGY TAX A CA SJSDEV	09/25/2025	WELLS FARGO	XXX	6,530,510	7,000,000	6,853,029	6,916,323		7,567		7,567		6,923,890		(393,380)	(393,380)	272,344	08/01/2034

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
80182Y-BS-5	SANTA CRUZ COUNTY CALIF REDEVE CA SCZDEV	09/25/2025	WELLS FARGO	XXX	2,900,790	3,000,000	3,150,690	3,012,712		(12,712)		(12,712)		3,000,000		(99,210)	(99,210)	136,354	09/01/2035
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV	12/01/2025	Paydown	XXX	15,244	15,244	15,244	15,244						15,244				185	06/01/2038
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL D WA SNOUTL	07/29/2025	Call 100.9570	XXX	2,468,399	2,445,000	3,233,341	2,894,770		(27,081)		(27,081)		2,867,689		(422,689)	(422,689)	114,403	12/01/2035
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3	10/01/2025	Paydown	XXX	341,817	341,817	341,817	341,817						341,817				13,135	04/01/2035
882854-B2-7	TEXAS WATER DEV BRD TX TXSWTR 4 10/15/20	09/24/2025	Guggenheim	XXX	1,004,620	1,000,000	1,054,790	1,018,231		(4,737)		(4,737)		1,013,494		(8,874)	(8,874)	38,444	10/15/2036
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN	12/01/2025	Call 100.0000	XXX	85,000	85,000	86,378	85,891		(59)		(59)		85,832		(832)	(832)	2,194	06/01/2049
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	12/01/2025	Paydown	XXX	41,063	41,063	41,063	41,063						41,063				1,097	06/01/2037
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 3	08/01/2025	Redemption 100.0000	XXX	20,324	20,324	20,324	20,324						20,324				384	06/01/2037
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	12/01/2025	Paydown	XXX	6,724	6,724	6,724	6,724						6,724				127	07/01/2042
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP TX TRAMFH 2	08/01/2025	Redemption 100.0000	XXX	1,562	1,562	1,562	1,562						1,562				22	07/01/2042
89546R-TF-1	TRI-COUNTY METROPOLITAN TRANSP OR TCYTRN	09/25/2025	WELLS FARGO	XXX	789,810	1,000,000	1,000,000	1,000,000						1,000,000		(210,190)	(210,190)	30,543	09/01/2041
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01	12/01/2025	Paydown	XXX	50,028	50,028	50,028	50,028						50,028				1,102	07/01/2042
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC	07/01/2025	Redemption 100.0000	XXX	585,000	585,000	585,000	585,000						585,000				39,722	07/01/2040
956622-M7-6	WV HOSP FIN AUTH UNITED HLTH S WV WVSMED	09/25/2025	WELLS FARGO	XXX	599,813	580,000	645,064	597,663		(5,221)		(5,221)		592,442		7,371	7,371	23,764	06/01/2031
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenue					237,449,162	254,948,710	241,667,600	246,596,608		635,360	189,780	445,580		247,042,184		(10,069,151)	(10,069,151)	7,881,572	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	141,396	141,396	143,762	143,436		(2,040)		(2,040)		141,396				6,770	07/15/2054
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				13,700	12/15/2028
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Various	XXX	220,425	220,425	228,955	226,339		(5,914)		(5,914)		220,425				9,174	06/15/2050
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Redemption 100.0000	XXX	64,607	64,607	71,742	70,448		(5,841)		(5,841)		64,607				2,737	06/15/2050
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Call 100.0000	XXX	400,000	400,000	422,043	420,851		(438)		(438)		420,414		(20,414)	(20,414)	17,250	06/15/2050
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5	12/15/2025	Call 100.0000	XXX	200,000	200,000	200,000	200,000						200,000				8,625	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12	12/01/2025	Redemption 100.0000	XXX	93,288	93,288	89,194	88,800		4,488		4,488		93,288				3,773	12/01/2050
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12	12/01/2025	Redemption 100.0000	XXX	7,653	7,653	7,502	7,526		127		127		7,653				318	12/01/2050
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12	12/01/2025	Redemption 100.0000	XXX	285,507	285,507	285,507	285,507						285,507				12,041	12/01/2051
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12	12/01/2025	Redemption 100.0000	XXX	32,885	32,885	40,021	39,058		(6,173)		(6,173)		32,885				1,526	12/01/2051
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02	08/15/2025	Redemption 100.0000	XXX	348,571	348,571	348,571	348,571						348,571				13,808	02/15/2048
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5	12/15/2025	Redemption 100.0000	XXX	80,000	80,000	79,187	79,443		558		558		80,000				3,465	12/15/2047
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5	07/15/2025	Redemption 100.0000	XXX	224,553	224,553	222,377	221,876		2,676		2,676		224,553				10,210	07/15/2034
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35	12/15/2025	Redemption 100.0000	XXX	140,732	140,732	139,085	139,316		1,416		1,416		140,732				5,620	12/15/2035
134011-AA-3	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	100,000	100,000	104,819	103,531		(27)		(27)		103,505		(3,505)	(3,505)	2,969	10/01/2043
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	04/01/2025	Call 100.0000	XXX	100,000	100,000	103,862	102,824		(21)		(21)		102,803		(2,803)	(2,803)	2,969	10/01/2043
134011-AC-9	CAMP PENDELTON/QUANTICO PENDLE 5.937 10/	10/01/2025	Redemption 100.0000	XXX	100,000	100,000	103,862	102,824		(2,824)		(2,824)		100,000				5,937	10/01/2043
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/	10/01/2025	Call 100.0000	XXX	300,000	300,000	306,075	305,350		(25)		(25)		305,325		(5,325)	(5,325)	11,144	10/01/2050
14066A-AA-7	Capmark Military Housing Trust CPMRK 200	07/10/2025	Paydown	XXX	214,076	214,076	238,418	235,183		(21,107)		(21,107)		214,076				9,923	07/10/2051

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
140689-AA-8	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	25,038	25,038	25,065	25,062		(25)		(25)		25,038				823	09/10/2052
140694-AA-8	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	61,289	61,289	60,202	60,379		909		909		61,289				2,031	10/10/2052
14069B-AA-2	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	310,756	310,756	308,630	309,293		1,463		1,463		310,756				9,759	02/10/2052
14069E-AA-6	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	160,183	160,183	166,472	165,552		(5,370)		(5,370)		160,183				5,329	07/10/2052
14070A-AA-1	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	63,758	63,758	63,378	63,456		302		302		63,758				2,114	10/10/2052
14070E-AA-3	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	528,388	528,388	658,432	639,068		(110,680)		(110,680)		528,388				19,954	07/10/2055
14070E-AC-9	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	22,556	22,556	22,332	22,366		190		190		22,556				986	07/10/2055
14070R-AA-4	Capmark Military Housing Trust CPMRK 200	12/10/2025	Paydown	XXX	61,615	61,615	61,577	61,584		31		31		61,615				2,408	12/10/2053
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01	11/01/2025	Redemption 100.0000	XXX	1,689,856	1,689,856	1,750,611	1,727,766		(37,910)		(37,910)		1,689,856				50,939	02/01/2038
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/	07/15/2025	Redemption 100.0000	XXX	74,077	74,077	74,077	74,077						74,077				3,103	01/15/2036
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Redemption 100.0000	XXX	165,819	165,819	168,678	168,061		(2,242)		(2,242)		165,819				7,599	01/15/2051
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/	07/15/2025	Redemption 100.0000	XXX	156,344	156,344	172,692	170,518		(14,175)		(14,175)		156,344				7,165	01/15/2051
347382-AC-7	FT GORDON HOUSING FTGORD 6.324 05/15/51	11/15/2025	Call 100.0000	XXX	30,000	30,000	28,725	28,750		11		11		28,761		1,239	1,239	1,423	05/15/2051
347466-AE-4	IRWIN LAND LLC IRWINL 5.3 12/15/35	12/15/2025	Redemption 100.0000	XXX	65,790	65,790	65,020	65,128		662		662		65,790				2,625	12/15/2035
347466-AG-9	IRWIN LAND LLC IRWINL 5.35 12/15/25	12/15/2025	Redemption 100.0000	XXX	1,653,493	1,653,493	1,660,187	1,656,175		(2,682)		(2,682)		1,653,493				66,697	12/15/2025
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55	11/15/2025	Redemption 100.0000	XXX	97,938	97,938	97,938	97,938						97,938				5,209	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/	12/15/2025	Redemption 100.0000	XXX	85,535	85,535	82,906	83,622		1,913		1,913		85,535				2,718	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/	12/15/2025	Redemption 100.0000	XXX	15,451	15,451	14,872	14,897		554		554		15,451				500	02/15/2052
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	657,125	657,125	754,401	726,493		(69,369)		(69,369)		657,125				22,439	10/10/2041
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200	12/10/2025	Paydown	XXX	107,571	107,571	107,332	107,404		167		167		107,571				3,083	10/10/2050
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	345,905	345,905	357,951	350,812		(4,907)		(4,907)		345,905				10,377	02/10/2035
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	718,706	718,706	785,519	774,540		(55,835)		(55,835)		718,706				24,000	08/10/2052
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	290,764	290,764	290,625	290,661		104		104		290,764				11,562	04/10/2047
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	534,338	534,338	645,723	611,087		(76,749)		(76,749)		534,338				20,032	05/10/2037
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	458,188	458,188	490,154	484,072		(25,884)		(25,884)		458,188				13,686	05/10/2050
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	275,538	275,538	274,645	274,887		651		651		275,538				10,792	05/10/2050
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200	12/10/2025	Paydown	XXX	84,326	84,326	77,662	79,452		4,874		4,874		84,326				2,471	05/10/2051
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	12/15/2025	Call 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				6,071	12/15/2041
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15	06/15/2025	Redemption 100.0000	XXX	100,000	100,000	100,000	100,000						100,000				3,036	12/15/2041
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34	09/15/2025	Redemption 100.0000	XXX	69,399	69,399	78,335	72,715		(3,316)		(3,316)		69,399				2,946	09/15/2034
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53	09/15/2025	Redemption 100.0000	XXX	55,714	55,714	55,714	55,714						55,714				3,134	09/15/2053
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1	09/15/2025	Redemption 100.0000	XXX	13,696	13,696	13,646	13,653		43		43		13,696				701	09/15/2053
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010	12/10/2025	Paydown	XXX	95,516	95,516	93,476	93,857		1,660		1,660		95,516				3,518	06/10/2055
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/	08/01/2025	Redemption 100.0000	XXX	96,916	96,916	110,556	108,764		(11,848)		(11,848)		96,916				3,726	08/01/2050
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0	08/01/2025	Redemption 100.0000	XXX	1,266,996	1,266,996	1,210,851	1,221,548		45,448		45,448		1,266,996				49,609	08/01/2050

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
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0	07/01/2025	Redemption 100.0000	XXX	95,749	95,749	87,994	90,355		5,394		5,394		95,749				3,985	01/01/2051
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0	07/01/2025	Redemption 100.0000	XXX	182,253	182,253	176,161	177,151		5,102		5,102		182,253				7,607	01/01/2051
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0	07/01/2025	Redemption 100.0000	XXX	75,475	75,475	68,896	69,245		6,229		6,229		75,475				3,182	01/01/2051
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20	12/01/2025	Call 100.0000	XXX	25,000	25,000	28,513	27,133		311		311		27,445	(2,445)	(2,445)		1,234	06/01/2036
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	04/15/2025	Call 100.0000	XXX	300,000	300,000	314,130	311,368		(116)		(116)		311,251	(11,251)	(11,251)		9,447	10/15/2049
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	10/15/2025	Redemption 100.0000	XXX	200,000	200,000	209,420	207,578		(7,578)		(7,578)		200,000				12,596	10/15/2049
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10	10/16/2025	Call 100.0000	XXX	100,000	100,000	93,454	94,331		71		71		94,402	5,598	5,598		6,448	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10	10/15/2025	Call 100.0000	XXX	100,000	100,000	97,640	97,897		28		28		97,925	2,075	2,075		6,298	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	97,640	97,897		2,103		2,103		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	147,637	147,637	141,403	142,286		5,351		5,351		147,637				5,897	09/01/2050
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01	10/01/2025	Redemption 100.0000	XXX	187,773	187,773	192,299	191,497		(3,724)		(3,724)		187,773				8,319	10/01/2051
677071-AM-4	OHANA MILITARY COMM LLC OHANA 5.462 10/0	10/01/2025	Redemption 100.0000	XXX	89,841	89,841	90,168	90,002		(161)		(161)		89,841				3,696	10/01/2026
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0	10/01/2025	Redemption 100.0000	XXX	70,334	70,334	70,334	70,334						70,334				2,995	10/01/2051
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51	10/01/2025	Redemption 100.0000	XXX	230,886	230,886	245,289	244,003		(13,117)		(13,117)		230,886				10,440	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	123,606	123,606	130,093	128,897		(5,292)		(5,292)		123,606				4,970	10/01/2051
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51	07/15/2025	Redemption 100.0000	XXX	60,389	60,389	60,389	60,389						60,389				2,569	07/15/2051
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51	07/15/2025	Redemption 100.0000	XXX	27,673	27,673	24,962	25,440		2,233		2,233		27,673				1,183	07/15/2051
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/	09/01/2025	Call 100.0000	XXX	10,000	10,000	9,364	9,543		11		11		9,554	446	446		419	09/01/2036
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02	09/15/2025	Redemption 100.0000	XXX	70,018	70,018	70,018	70,018						70,018				3,182	09/15/2054
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1	09/15/2025	Redemption 100.0000	XXX	297,372	297,372	307,711	305,977		(8,605)		(8,605)		297,372				12,525	09/15/2051
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3	07/01/2025	Redemption 100.0000	XXX	79,054	79,054	74,704	76,018		3,036		3,036		79,054				3,206	07/01/2050
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/	09/15/2025	Redemption 100.0000	XXX	127,783	127,783	127,783	127,783						127,783				6,503	03/15/2057
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					16,620,120	16,620,120	17,217,809	17,070,216		(413,719)		(413,719)		16,656,505		(36,385)	(36,385)	645,624	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																			
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																			
00108W-AR-1	AEP TEXAS INC AEP 5.4 06/01/33	09/22/2025	MORGAN STANLEY	XXX	10,276,400	10,000,000	9,983,800	9,985,971		980		980		9,986,951		289,449	289,449	438,000	06/01/2033
013817-AJ-0	HOWMET AEROSPACE INC HWM 5.9 02/01/27	12/03/2025	Call 102.3580	XXX	1,023,580	1,000,000	952,500	983,018		7,236		7,236		990,255	9,745	9,745		102,575	02/01/2027
013822-AE-1	ALCOA CORP AA 5.5 12/15/27 144A	03/19/2025	Corp Action	XXX	18,044,460	18,000,000	18,000,000	18,000,000						18,000,000		44,460	44,460	258,500	12/15/2027
02209S-AR-4	ALTRIA GROUP INC MO 5.375 01/31/44	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,580,927	5,700,000	7,295,085	7,088,113		(38,344)		(38,344)		7,049,768		(1,468,841)	(1,468,841)	356,586	01/31/2044
02209S-BE-2	ALTRIA GROUP INC MO 5.8 02/14/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,979,210	12,550,000	12,520,508	12,526,013		839		839		12,526,852		452,358	452,358	818,888	02/14/2039
02209S-BK-8	ALTRIA GROUP INC MO 4.45 05/06/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,246,640	4,000,000	4,053,315	4,048,369		(902)		(902)		4,047,467		(800,827)	(800,827)	159,706	05/06/2050
02209S-BM-4	ALTRIA GROUP INC MO 3.4 02/04/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,538,420	2,000,000	1,988,220	1,989,938		354		354		1,990,291		(451,871)	(451,871)	78,389	02/04/2041
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	716,430	1,000,000	992,650	993,212		117		117		993,328		(276,898)	(276,898)	42,653	02/04/2051
02209S-BP-7	ALTRIA GROUP INC MO 4 02/04/61	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,268,440	14,000,000	13,886,600	13,891,454		1,014		1,014		13,892,469		(3,624,029)	(3,624,029)	645,556	02/04/2061
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA AMCOR FLEX	05/17/2025	Maturity	XXX	2,000,000	2,000,000	1,999,500	1,999,934		66		66		2,000,000				40,000	05/17/2025
02344A-AA-6	AMCOR PLC AMCR 2.69 05/25/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,223,365	3,550,000	2,902,125	3,046,757		50,240		50,240		3,096,997		126,368	126,368	80,640	05/25/2031
023551-AM-6	HESS CORPORATION HES 7.125 03/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	347,733	300,000	362,772	339,542		(2,944)		(2,944)		336,598		11,135	11,135	22,206	03/15/2033
025676-AM-9	AMERICAN NATIONAL GROUP AEL 5 06/15/27	07/01/2025	Various	XXX	15,918,169	15,879,000	15,867,885	15,875,734		614		614		15,876,348		41,820	41,820	420,658	06/15/2027
025816-CW-7	AMERICAN EXPRESS CO AXP 4.05 05/03/29	03/14/2025	BANK OF AMERICA	XXX	4,906,650	5,000,000	4,990,650	4,993,898		273		273		4,994,171		(87,521)	(87,521)	75,375	05/03/2029

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
026874-DC-8	AMERICAN INTERNATIONAL GROUP I AIG 3.875	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,392,919	6,900,000	6,877,161	6,886,360		841		841		6,887,201		(494,282)	(494,282)	322,335	01/15/2035
03027X-BA-7	AMERICAN TOWER CORPORATION AMT 2.9 01/15	06/30/2025	WELLS FARGO	XXX	1,863,200	2,000,000	1,720,180	1,797,313		17,848		17,848		1,815,160		48,040	48,040	55,744	01/15/2030
03027X-BG-4	AMERICAN TOWER CORPORATION AMT 1 7/8 10/	03/14/2025	BANK OF AMERICA	XXX	1,696,020	2,000,000	1,584,140	1,686,997		9,875		9,875		1,696,872		(852)	(852)	15,833	10/15/2030
03027X-BM-1	AMERICAN TOWER CORPORATION AMT 2.7 04/15	03/14/2025	BANK OF AMERICA	XXX	2,080,884	2,373,000	1,987,221	2,075,877		8,510		8,510		2,084,387		(3,503)	(3,503)	27,052	04/15/2031
03027X-BW-9	AMERICAN TOWER CORPORATION AMT 4.05 03/1	11/06/2025	JPMORGAN SECURITIES INC	XXX	1,454,340	1,500,000	1,492,365	1,494,157		603		603		1,494,760		(40,420)	(40,420)	69,525	03/15/2032
03060N-AD-2	FINANCIAL HOLDING CORP AMERIC 3.45 04/15	09/26/2025	Various	XXX	11,745,854	13,000,000	12,965,160	12,976,714		2,502		2,502		12,979,216		(1,233,362)	(1,233,362)	429,127	04/15/2031
031162-DJ-6	AMGEN INC AMGN 4.2 03/01/33	11/06/2025	JPMORGAN SECURITIES INC	XXX	5,597,472	5,733,000	5,360,414	5,419,826		27,008		27,008		5,446,835		150,637	150,637	284,930	03/01/2033
036752-AS-2	ELEVANCE HEALTH INC ELV 3.6 03/15/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,427,940	2,000,000	1,992,720	1,993,265		117		117		1,993,382		(565,442)	(565,442)	74,800	03/15/2051
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
03740L-AE-2	AON PLC AON 3.9 02/28/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,272,980	3,000,000	2,954,580	2,956,343		677		677		2,957,020		(684,040)	(684,040)	127,075	02/28/2052
03740L-AF-9	AON PLC AON 5 09/12/32	03/14/2025	BANK OF AMERICA	XXX	4,975,300	5,000,000	4,996,100	4,996,836		71		71		4,996,907		(21,607)	(21,607)	128,472	09/12/2032
04317@-AN-8	ARTHUR J GALLAGHER + C 4.13 24 ARTHUR J	06/24/2025	Maturity	XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				145,463	06/24/2025
04621X-AJ-7	ASSURANT INC AIZ 4.9 03/27/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,847,570	2,815,000	2,817,612	2,816,021		(233)		(233)		2,815,788		31,782	31,782	138,701	03/27/2028
04621X-AP-3	ASSURANT INC AIZ 6.1 02/27/26	08/25/2025	Call 100.7010	XXX	3,021,030	3,000,000	2,998,950	2,999,563		242		242		2,999,805		195	195	203,013	02/27/2026
054561-AN-5	AXA EQUITABLE HLDGS AXAEQ	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,030,100	10,000,000	10,000,000	10,000,000						10,000,000		30,100	30,100	513,080	02/15/2029
05490L-AA-7	AWARE INTEGRATED INC BCBSMN 3.79 05/01/2	05/01/2025	Maturity	XXX	4,000,000	4,000,000	3,953,940	3,996,971		3,029		3,029		4,000,000				75,800	05/01/2025
05526D-BN-4	BAT CAPITAL CORP BATSLN 4.906 04/02/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,173,700	10,000,000	10,000,000	10,000,000						10,000,000		173,700	173,700	486,512	04/02/2030
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,447,580	13,000,000	13,081,107	13,067,867		(2,521)		(2,521)		13,065,346		(2,617,766)	(2,617,766)	490,814	09/25/2040
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/4	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,789,047	5,650,000	7,791,361	7,504,319		(65,272)		(65,272)		7,439,048		(1,650,001)	(1,650,001)	267,480	05/30/2041
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01	12/19/2025	RSEELAUS & CO LLC	XXX	2,065,249	2,000,000	2,038,520	2,035,496		(1,829)		(1,829)		2,033,667		31,582	31,582	132,135	12/01/2037
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	12/10/2025	GOLDMAN SACHS & CO	XXX	3,380,718	3,479,000	3,047,395	3,193,719		124,992		124,992		3,318,711		62,007	62,007	90,681	02/01/2027
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	12/08/2025	Redemption 97.6610	XXX	4,415,254	4,521,000	3,960,125	4,150,274		264,979		264,979		4,415,254				117,120	02/01/2027
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	12/10/2025	BARC	XXX	629,860	1,000,000	720,370	732,299		(10,061)		(10,061)		722,238		(92,378)	(92,378)	32,190	12/01/2051
090572-AQ-1	BIO-RAD LABORATORIES INC BIO 3.7 03/15/3	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,820,820	18,000,000	17,951,940	17,963,924		3,295		3,295		17,967,218		(1,146,398)	(1,146,398)	691,900	03/15/2032
09062X-AF-0	BIOGEN INC N Y N 4.050% 09/15/25	06/27/2025	Call 100.0000	XXX	10,400,000	10,400,000	10,182,224	10,331,497		47,315		47,315		10,378,813		21,187	21,187	329,940	09/15/2025
09261H-BV-8	BLACKSTONE PRIVATE CRE 144A N Y Y	05/16/2025	Tax Free Exchange	XXX	63,558	65,000	63,504	63,516		42		42		63,558				1,928	11/22/2034
09581J-AS-5	BLUE OWL FINANCE LLC 4.375% 02/15/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	957,420	1,000,000	990,464	990,692		863		863		991,555		(34,135)	(34,135)	49,097	02/15/2032
097023-CV-5	BOEING CO BA 5.705 05/01/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	56,960,400	56,000,000	56,000,000	56,000,000						56,000,000		960,400	960,400	2,910,818	05/01/2040
099724-AQ-9	BORGWARNER INC N Y N 5.400% 08/15/34	11/06/2025	JPMORGAN SECURITIES INC	XXX	29,668,198	28,801,000	29,221,842	29,213,915		(29,230)		(29,230)		29,184,685		483,513	483,513	1,905,186	08/15/2034
11135F-BG-5	BROADCOM INC AVGO 3.75 02/15/51 144A	10/17/2025	Tax Free Exchange	XXX	484,171	500,000	482,664	483,883		288		288		484,171				22,188	02/15/2051
11135F-BJ-9	BROADCOM INC AVGO 3.5 02/15/41 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,092,900	5,000,000	4,890,200	4,904,998		3,251		3,251		4,908,249		(815,349)	(815,349)	196,389	02/15/2041
11135F-BJ-9	BROADCOM INC AVGO 3.5 02/15/41 144A	10/21/2025	Tax Free Exchange	XXX	44,679,346	44,900,000	44,633,711	44,670,949		8,397		8,397		44,679,346				1,859,608	02/15/2041
115236-AE-1	BROWN & BROWN INC BRO 4.2 03/17/32	06/30/2025	BANK OF AMERICA	XXX	1,913,560	2,000,000	1,992,880	1,994,576		325		325		1,994,901		(81,341)	(81,341)	66,267	03/17/2032
12189L-BD-2	BURLINGTN NORTH SANTA FE BNSF 4.15 12/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	830,740	1,000,000	1,181,980	1,164,760		(3,589)		(3,589)		1,161,171		(330,431)	(330,431)	32,739	12/15/2048
124857-AK-9	PARAMOUNT GLOBAL PARA 4.9 08/15/44	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,496,872	1,850,000	2,109,130	2,077,945		(6,039)		(6,039)		2,071,907		(575,035)	(575,035)	101,729	08/15/2044
1248EP-BT-9	CCO HLDGS LLC/CAP CORP CHTR 5.125 05/01/	09/26/2025	Various	XXX	18,895,567	19,000,000	19,000,000	19,000,000						19,000,000		(104,434)	(104,434)	880,973	05/01/2027
1248EP-CL-5	CCO HLDGS LLC/CAP CORP CHTR 4.5 06/01/33	09/23/2025	GOLDMAN SACHS & CO	XXX	891,390	1,000,000	1,000,000	1,000,000						1,000,000		(108,610)	(108,610)	36,625	06/01/2033
12505B-AD-2	CBRE GROUP INC CBG 4.875 03/01/26	05/28/2025	Call 100.1066	XXX	8,859,437	8,850,000	8,778,660	8,840,219		3,365		3,365		8,843,584		6,416	6,416	329,419	03/01/2026
125523-CJ-7	CIGNA GROUP/THE CI 3.2 03/15/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,338,050	3,000,000	3,023,661	3,019,065		(775)		(775)		3,018,290		(680,240)	(680,240)	99,733	03/15/2040
125523-CV-0	CIGNA GROUP/THE N Y N 5.250% 02/15/34	11/06/2025	JPMORGAN SECURITIES INC	XXX	15,400,500	15,000,000	14,992,950	14,993,489		485		485		14,993,974		406,526	406,526	966,875	02/15/2034
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC CNH INDUSTRIA	05/23/2025	Maturity	XXX	4,000,000	4,000,000	3,938,680	3,988,194		11,806		11,806		4,000,000				79,000	05/23/2025
126307-BB-2	CSC HOLDINGS LLC CSCHLD 4.125 12/01/30 1	09/25/2025	DEUTSCHE BANK SECURITIES INC	XXX	1,109,250	1,700,000	1,166,632	1,551,133		5,322	389,824	(384,502)		1,166,632		(57,382)	(57,382)	57,464	12/01/2030

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
126307-BD-8	CSC HOLDINGS LLC CSCHLD 4.625 12/01/30 1	04/16/2025	GOLDMAN SACHS & CO	XXX	153,981	347,000	184,196	181,291	118,733	1,604	117,431	2,906		184,196		(30,215)	(30,215)	6,063	12/01/2030
126650-DT-4	CVS HEALTH CORP CVS 5 1/8 02/21/30	06/30/2025	SUSQ	XXX	5,090,050	5,000,000	4,966,650	4,974,380		2,205		2,205		4,976,585		113,465	113,465	220,660	02/21/2030
126650-DU-1	CVS HEALTH CORP CVS 5 1/4 02/21/33	06/30/2025	JPMORGAN SECURITIES INC	XXX	5,033,400	5,000,000	4,991,150	4,992,469		377		377		4,992,846		40,554	40,554	226,042	02/21/2033
14040H-CT-0	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,247,170	11,000,000	11,000,000	11,000,000						11,000,000		247,170	247,170	513,484	05/10/2033
141781-BU-7	CARGILL INC CARGIL 3.5 04/22/25 144A	04/22/2025	Maturity	XXX	4,000,000	4,000,000	3,988,840	3,998,801		1,199		1,199		4,000,000				70,000	04/22/2025
14448C-AQ-7	CARRIER GLOBAL CORP CARR 2.722 02/15/30	03/14/2025	BANK OF AMERICA	XXX	906,010	1,000,000	861,790	899,624		3,655		3,655		903,279		2,731	2,731	16,030	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP CARR 3.377 04/05/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,408,340	3,000,000	3,121,208	3,102,811		(4,144)		(4,144)		3,098,667		(690,327)	(690,327)	99,622	04/05/2040
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC	09/30/2025	Paydown	XXX	3,947,320	3,947,320	3,861,714	3,898,057		49,263		49,263		3,947,320				96,050	03/24/2031
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS	10/01/2025	Paydown	XXX	2,741,892	2,741,892	2,741,892	2,741,892						2,741,892				142,168	05/15/2038
161175-BV-5	CCO SAFARI II LLC CHTR 3.7 04/01/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,632,840	4,000,000	4,031,640	4,029,193		(517)		(517)		4,028,676		(1,395,836)	(1,395,836)	147,178	04/01/2051
161175-CA-0	CCO SAFARI II LLC CHTR 3.9 06/01/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,706,920	18,800,000	18,231,044	18,265,899		7,914		7,914		18,273,812		(5,566,892)	(5,566,892)	606,927	06/01/2052
161175-CJ-1	CCO SAFARI II LLC CHTR 4.4 04/01/33	11/06/2025	JPMORGAN SECURITIES INC	XXX	1,873,540	2,000,000	1,992,680	1,994,248		501		501		1,994,749		(121,209)	(121,209)	96,800	04/01/2033
169905-AG-1	CHOICE HOTELS INTL INC CHH 3.7 01/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	11,614,576	12,424,000	11,628,678	11,704,839		75,124		75,124		11,779,963		(165,387)	(165,387)	554,179	01/15/2031
17252M-AP-5	CINTAS CORPORATION CTAS 3.45 05/01/25	05/01/2025	Maturity	XXX	3,000,000	3,000,000	2,999,340	2,999,923		77		77		3,000,000				51,750	05/01/2025
17252M-AQ-3	CINTAS CORPORATION CTAS 4 05/01/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	4,901,750	5,000,000	4,997,150	4,997,794		224		224		4,998,018		(96,268)	(96,268)	203,333	05/01/2032
172967-MP-3	CITIGROUP INC C V4.412 03/31/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,938,050	21,000,000	21,000,000	21,000,000						21,000,000		(61,950)	(61,950)	923,946	03/31/2031
172967-NX-5	CITIGROUP INC C 5.61 09/29/26	09/29/2025	Call 100.0000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				841,500	09/29/2026
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	1,982,190	2,100,000	2,100,000	2,100,000						2,100,000		(117,810)	(117,810)	110,787	08/15/2028
18539U-AE-5	GLOBAL INFRASTRUCTURE MANAGEME CWENA 3.7	09/23/2025	UBS SECURITIES LLC	XXX	907,500	1,000,000	1,000,000	1,000,000						1,000,000		(92,500)	(92,500)	44,688	01/15/2032
189054-AZ-2	CLOROX COMPANY CLOROX COMPANY	03/14/2025	BANK OF AMERICA	XXX	3,914,520	4,000,000	3,979,200	3,983,770		394		394		3,984,164		(69,644)	(69,644)	69,511	05/01/2032
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38	09/26/2025	JPMORGAN SECURITIES INC	XXX	23,445,500	25,000,000	24,907,200	24,927,911		2,831		2,831		24,930,742		(1,485,242)	(1,485,242)	1,098,889	10/15/2038
21036P-BK-3	CONSTELLATION BRANDS INC CONSTELLATION B	03/14/2025	BANK OF AMERICA	XXX	3,977,000	4,000,000	3,997,680	3,998,845		99		99		3,998,944		(21,944)	(21,944)	61,867	05/09/2027
21036P-BL-1	CONSTELLATION BRANDS INC CONSTELLATION B	11/06/2025	JPMORGAN SECURITIES INC	XXX	5,026,850	5,000,000	4,981,900	4,985,888		1,389		1,389		4,987,277		39,573	39,573	236,181	05/09/2032
21871X-AF-6	COREBRIDGE FINANCIAL INC CRBG 3.85 04/05	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,295,056	2,331,000	2,088,832	2,159,871		26,918		26,918		2,186,789		108,267	108,267	88,248	04/05/2029
22822V-AF-8	Crown Castle Inc CCI 4 3/4 05/15/47	03/20/2025	JPMORGAN SECURITIES INC	XXX	2,831,571	3,290,000	2,923,001	2,940,394		1,773		1,773		2,942,167		(110,595)	(110,595)	54,696	05/15/2047
22822V-AR-2	Crown Castle Inc CCI 3.3 07/01/30	03/20/2025	JPMORGAN SECURITIES INC	XXX	2,749,590	3,000,000	2,672,730	2,757,384		8,638		8,638		2,766,022		(16,432)	(16,432)	71,500	07/01/2030
22822V-BE-0	Crown Castle Inc CCI 5.8 03/01/34	03/20/2025	JPMORGAN SECURITIES INC	XXX	10,188,100	10,000,000	9,983,500	9,983,892		272		272		9,984,165		203,935	203,935	322,222	03/01/2034
23345M-AB-3	DT MIDSTREAM INC DTMINC 4.375 06/15/31 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,786,640	6,000,000	6,000,000	6,000,000						6,000,000		(213,360)	(213,360)	207,083	06/15/2031
244199-BH-7	DEERE & COMPANY N Y N 2.750% 04/15/25	04/15/2025	Maturity	XXX	10,300,000	10,300,000	9,974,314	10,249,109		50,891		50,891		10,300,000				141,625	04/15/2025
24715@-AB-0	DELOITTE LLP US DELOITTE LLP	08/20/2025	Paydown	XXX	454,545	454,545	525,423	498,319		(43,773)		(43,773)		454,545				33,273	08/20/2033
247361-ZX-9	DELTA AIR LINES INC DAL 7 05/01/25 144A	05/01/2025	Maturity	XXX	50,908,000	50,908,000	50,908,000	50,908,000						50,908,000				1,781,780	05/01/2025
254687-FY-7	WALT DISNEY COMPANY/THE DIS 3.5 05/13/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,669,880	2,000,000	1,998,000	1,998,348		61		61		1,998,409		(328,529)	(328,529)	61,444	05/13/2040
25470D-AS-8	WARNER BROS DISCOVERY INC WBD 5 09/20/37	06/30/2025	Tax Free Exchange	XXX	15,988,425	16,000,000	15,984,000	15,988,086		339		339		15,988,425				622,222	09/20/2037
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0	05/01/2025	Redemption 100.0000	XXX	500,000	500,000	475,760	495,575		4,425		4,425		500,000				16,875	05/01/2028
256677-AE-5	DOLLAR GENERAL CORP DG 3 7/8 04/15/27	09/30/2025	Call 100.0000	XXX	6,195,000	6,195,000	5,763,023	5,900,676		91,566		91,566		5,992,242		202,758	202,758	230,054	04/15/2027
256677-AL-9	DOLLAR GENERAL CORP DG 5 11/01/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,616,375	12,500,000	12,133,825	12,140,075		28,092		28,092		12,168,166		448,209	448,209	569,444	11/01/2032
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,555,700	10,000,000	10,028,020	10,026,484		(415)		(415)		10,026,069		(470,369)	(470,369)	501,111	11/01/2052
256677-AP-0	DOLLAR GENERAL CORP DG	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,114,600	17,500,000	17,384,375	17,387,050		8,012		8,012		17,395,063		719,537	719,537	1,176,292	07/05/2033
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34	02/25/2025	WELLS FARGO	XXX	4,133,925	4,500,000	3,968,100	4,043,362		5,397		5,397		4,048,759		85,166	85,166	77,031	10/01/2034
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,350,800	30,000,000	29,884,438	29,896,797		1,756		1,756		29,898,553		(9,547,753)	(9,547,753)	942,000	11/15/2050
26078J-AC-4	DUPONT DE NEMOURS INC N Y N	11/15/2025	Maturity	XXX	10,100,000	10,100,000	10,027,078	10,073,514		26,486		26,486		10,100,000				453,793	11/15/2025
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC	09/01/2025	Paydown	XXX	1,794,462	1,794,462	1,794,462	1,794,462						1,794,462				53,834	03/01/2050
27409L-AA-1	EAST OHIO GAS CO/THE 144A N Y Y	06/15/2025	Maturity	XXX	6,400,000	6,400,000	5,911,872	6,288,310		111,690		111,690		6,400,000				41,600	06/15/2025
278062-AH-7	EATON CORP ETN 4.15 03/15/33	11/06/2025	JPMORGAN SECURITIES INC	XXX	3,272,139	3,333,000	3,124,314	3,157,574		15,087		15,087		3,172,660		99,479	99,479	158,299	03/15/2033
278642-AY-9	EBAY INC EBAY 2.6 05/10/31	03/14/2025	BANK OF AMERICA	XXX	871,870	1,000,000	826,100	865,459		3,811		3,811		869,270		2,600	2,600	9,172	05/10/2031
278642-AZ-6	EBAY INC EBAY INC 3.650% 05/10/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,115,475	1,500,000	1,191,495	1,205,000		4,128		4,128		1,209,128		(93,653)	(93,653)	48,515	05/10/2051

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
29250R-AT-3	ENBRIDGE INC ENBCN 5.5 09/15/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,942,850	5,000,000	4,979,000	4,980,237		603		603		4,980,840		(37,990)	(37,990)	285,694	09/15/2040
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33	02/18/2025	GOLDMAN SACHS & CO	XXX	4,052,520	4,000,000	3,946,270	3,954,329		583		583		3,954,912		97,608	97,608	117,556	02/15/2033
29273V-AY-6	Energy Transfer LP ET 5.550% 05/15/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,356,250	15,000,000	14,949,000	14,951,274		3,017		3,017		14,954,291		401,959	401,959	726,125	05/15/2034
29444U-BH-8	EQUINIX INC EQIX 2.15 07/15/30	03/14/2025	BANK OF AMERICA	XXX	870,410	1,000,000	810,930	859,213		4,699		4,699		863,912		6,498	6,498	14,453	07/15/2030
29444U-BL-9	EQUINIX INC EQIX 1.55 03/15/28	03/14/2025	BANK OF AMERICA	XXX	9,123,100	10,000,000	8,369,000	8,950,728		63,559		63,559		9,014,288		108,812	108,812	78,361	03/15/2028
29444U-BQ-8	EQUINIX INC EQIX 1.45 05/15/26	07/21/2025	JANE	XXX	11,255,114	11,559,000	10,109,955	10,957,738		239,671		239,671		11,197,409		57,705	57,705	114,996	05/15/2026
29444U-BS-4	EQUINIX INC EQIX 2.5 05/15/31	03/14/2025	BANK OF AMERICA	XXX	1,730,440	2,000,000	1,650,580	1,730,061		7,657		7,657		1,737,718		(7,278)	(7,278)	16,944	05/15/2031
29444U-BU-9	EQUINIX INC EQIX 3.9 04/15/32	03/14/2025	BANK OF AMERICA	XXX	3,243,135	3,500,000	3,197,110	3,257,923		5,827		5,827		3,263,750		(20,615)	(20,615)	57,633	04/15/2032
29452E-AC-5	EQUITABLE HOLDINGS INC EQH 5.594 01/11/3	06/30/2025	US BANCORP INVESTMENTS, INC	XXX	10,369,000	10,000,000	10,000,000	10,000,000						10,000,000		369,000	369,000	543,861	01/11/2033
29977G-AA-0	TIAA BOARD OF OVERSEERS TIAAGL 5.75 07/0	07/02/2025	Maturity	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				460,000	07/02/2025
29977L-AA-9	PERIMETER SOLUTIONS SA PERIMS 5 10/30/29	10/15/2025	Various	XXX	9,775,891	10,000,000	10,000,000	10,000,000						10,000,000		(224,109)	(224,109)	472,747	10/31/2029
302445-AE-1	TELEDYNE FLIR LLC TDY 2 1/2 08/01/30	03/14/2025	BANK OF AMERICA	XXX	1,193,373	1,350,000	1,117,125	1,178,748		5,641		5,641		1,184,389		8,984	8,984	21,188	08/01/2030
302491-AX-3	FMC CORP N Y N 5.650% 05/18/33	04/16/2025	GOLDMAN SACHS & CO	XXX	9,040,043	9,694,000	9,354,643	9,375,700		8,645		8,645		9,384,345		(344,302)	(344,302)	226,692	05/18/2033
302635-AF-4	FS KKR CAPITAL CORP FSK 8.625 05/15/25	03/16/2025	Call 100.0000	XXX	63,000,000	63,000,000	63,000,000	63,000,000						63,000,000				1,826,344	05/15/2025
302635-AL-1	FS KKR CAPITAL CORP FSK 3.25 07/15/27	09/26/2025	Various	XXX	41,524,420	43,000,000	42,728,240	42,868,108		36,690		36,690		42,904,798		(1,380,378)	(1,380,378)	1,660,931	07/15/2027
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	12/16/2025	STONECASTLE SECURITIES LLC	XXX	10,186,486	11,872,500	11,872,500	11,872,500						11,872,500		(1,686,014)	(1,686,014)	192,907	06/30/2039
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	12/31/2025	Paydown	XXX	3,053,000	3,053,000	3,053,000	3,053,000						3,053,000				45,495	06/30/2039
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO	12/31/2025	Redemption 100.0000	XXX	363,000	363,000	363,000	363,000						363,000				196,904	06/30/2039
303075-AB-1	FactSet Research Systems Inc FDS 3.45 03	11/06/2025	JPMORGAN SECURITIES INC	XXX	2,769,360	3,000,000	2,988,180	2,991,125		941		941		2,992,066		(222,706)	(222,706)	122,475	03/01/2032
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42	01/22/2025	Tax Free Exchange	XXX	9,531,753	11,900,000	9,362,444	9,519,578		12,175		12,175		9,531,753				292,335	08/01/2042
31428X-AW-6	FEDEX CORP FDX 5.1 01/15/44	01/22/2025	Tax Free Exchange	XXX	9,024,670	10,000,000	8,983,000	9,020,363		4,306		4,306		9,024,670				313,083	01/15/2044
31428X-BG-0	FEDEX CORP FDX 4.55 04/01/46	01/22/2025	Tax Free Exchange	XXX	4,688,516	4,000,000	4,769,360	4,692,042		(3,526)		(3,526)		4,688,516				73,306	04/01/2046
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47	02/26/2025	Tax Free Exchange	XXX	3,797,428	5,080,000	3,739,388	3,793,373		4,055		4,055		3,797,428				137,216	01/15/2047
31428X-BQ-8	FEDEX CORP FDX 4.05 02/15/48	01/22/2025	Tax Free Exchange	XXX	2,465,249	3,088,000	2,437,031	2,463,220		2,029		2,029		2,465,249				66,353	02/15/2048
31428X-BS-4	FEDEX CORP FDX 4.95 10/17/48	01/22/2025	Tax Free Exchange	XXX	5,283,124	5,728,000	5,263,502	5,281,726		1,398		1,398		5,283,124				101,600	10/17/2048
31428X-BZ-8	FEDEX CORP FDX 4.25 05/15/30	01/22/2025	Tax Free Exchange	XXX	998,654	1,000,000	997,580	998,619		35		35		998,654				14,424	05/15/2030
31428X-CA-2	FEDEX CORP FDX 5.25 05/15/50	02/26/2025	Tax Free Exchange	XXX	50,062,272	50,750,000	50,019,342	50,060,329		1,943		1,943		50,062,272				747,505	05/15/2050
31428X-CE-4	FEDEX CORP FDX 3.25 05/15/41	01/22/2025	Tax Free Exchange	XXX	21,272,598	23,000,000	21,089,605	21,261,974		10,624		10,624		21,272,598				209,715	05/15/2041
314890-AC-8	FERGUSON PLC FERGLN 4.25 04/20/27 144A	03/14/2025	BANK OF AMERICA	XXX	3,972,320	4,000,000	3,988,080	3,994,196		508		508		3,994,704		(22,384)	(22,384)	69,417	04/20/2027
31556T-AA-7	RED ROCK RESORTS INC FRTITA 4.625 01/15/	09/26/2025	Various	XXX	6,664,291	7,000,000	7,000,000	7,000,000						7,000,000		(335,709)	(335,709)	389,017	01/15/2029
315786-AC-7	FIDELITY NATIONAL FINANCIAL IN FNF 5.5 0	02/01/2025	Call 100.0000	XXX	1,000,000	1,000,000	995,000	999,719		70		70		999,789		211	211	13,750	05/01/2025
31620M-BV-7	FIDELITY NATIONAL INFORMATION FIS 4 1/2	07/15/2025	Maturity	XXX	23,100,000	23,100,000	22,898,404	23,045,665		54,335		54,335		23,100,000				1,039,500	07/15/2025
31847R-AG-7	FIRST AMERICAN FINANCIAL FAF 4 05/15/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,276,505	10,650,000	10,606,548	10,624,513		3,213		3,213		10,627,726		(351,222)	(351,222)	371,567	05/15/2030
320817-AC-3	FIRST MERCHANTS CORP FRME V5 10/30/28	07/30/2025	Call 100.0000	XXX	2,000,000	2,000,000	1,890,760	1,890,760						1,890,760		109,240	109,240	105,917	10/30/2028
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/	09/30/2025	Redemption 100.0000	XXX	2,149,014	2,149,014	2,148,275	2,148,456		558		558		2,149,014				68,385	03/31/2038
343498-AB-7	FLOWERS FOODS INC FLO 3.5 10/01/26	09/26/2025	JPMORGAN SECURITIES INC	XXX	990,500	1,000,000	939,070	987,224		5,315		5,315		992,539		(2,039)	(2,039)	34,806	10/01/2026
34354P-AF-2	FLOWSERVE CORPORATION FLS 3.5 10/01/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,803,840	4,000,000	3,984,432	3,990,428		1,130		1,130		3,991,558		(187,718)	(187,718)	139,222	10/01/2030
34964C-AF-3	FORTUNE BRANDS INNOVATIO FBHS 4 03/25/32	03/14/2025	BANK OF AMERICA	XXX	5,556,480	6,000,000	5,652,320	5,717,359		6,501		6,501		5,723,860		(167,380)	(167,380)	114,667	03/25/2032
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y	02/04/2025	JPMORGAN SECURITIES INC	XXX	5,118,740	5,150,000	5,086,295	5,094,510		435		435		5,094,945		23,795	23,795	159,686	01/25/2034
361448-BC-6	GATX CORP GMT 4.55 11/07/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,005,110	1,000,000	1,000,000	1,000,000						1,000,000		5,110	5,110	40,697	11/07/2028
361448-BK-8	GATX CORP GMT 4.9 03/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,056,600	10,000,000	9,904,900	9,921,850		5,846		5,846		9,927,697		128,903	128,903	509,056	03/15/2033
361448-BL-6	GATX CORP GMT 5.45 09/15/33	02/04/2025	MORGAN STANLEY	XXX	14,987,850	15,000,000	14,972,850	14,975,322		209		209		14,975,531		12,319	12,319	317,917	09/15/2033
361841-AR-0	GLP CAPITAL LP / FIN II GLPI 3.25 01/15/	11/06/2025	JPMORGAN SECURITIES INC	XXX	897,140	1,000,000	997,380	998,102		207		207		998,309		(101,169)	(101,169)	42,611	01/15/2032
363576-AB-5	ARTHUR J GALLAGHER & CO AJG 3.5 05/20/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,535,750	5,000,000	4,301,030	4,331,454		9,433		9,433		4,340,888		(805,138)	(805,138)	150,208	05/20/2051
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B	07/15/2025	Paydown	XXX	168,211	168,211	168,211	168,211						168,211				4,500	07/15/2046
373334-KR-1	GEORGIA POWER COMPANY GEORGIA POWER COMP	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,771,760	4,000,000	3,970,800	3,971,897		357		357		3,972,254		(200,494)	(200,494)	178,806	05/15/2052

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
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,962,590	3,000,000	2,989,950	2,993,487		359		359		2,993,845		(31,255)	(31,255)	148,733	09/01/2035
377372-AM-9	GLAXOSMITHKLINE CAP INC N N N	05/15/2025	Maturity	XXX	7,700,000	7,700,000	7,586,502	7,678,071		21,929		21,929		7,700,000				139,563	05/15/2025
37940X-AN-2	GLOBAL PAYMENTS INC GPN 5.3 08/15/29	06/30/2025	MORGAN STANLEY	XXX	3,054,540	3,000,000	2,998,470	2,998,470						2,998,470		56,070	56,070	139,567	08/15/2029
37940X-AQ-5	GLOBAL PAYMENTS INC GPN 5.4 08/15/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	2,025,040	2,000,000	1,948,860	1,958,385		3,805		3,805		1,962,190		62,850	62,850	132,600	08/15/2032
37959E-AB-8	GLOBE LIFE INC GLOBE LIFE INC	03/14/2025	BANK OF AMERICA	XXX	967,950	1,000,000	996,720	997,399		62		62		997,461		(29,511)	(29,511)	12,267	06/15/2032
37959G-AD-9	GLOBAL ATLANTIC FIN CO 144A	11/20/2025	CITADEL SECURITIES INSTITUTION	XXX	2,577,257	2,275,000	2,497,654	2,484,289		(17,722)		(17,722)		2,466,567		110,689	110,689	168,805	06/15/2033
38141G-ZN-7	GOLDMAN SACHS GROUP INC GS V3.436 02/24/	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,572,260	2,000,000	2,000,000	2,000,000						2,000,000		(427,740)	(427,740)	75,401	02/24/2043
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	12/17/2025	Asset Recon Fix	XXX	119,989	119,989	17,595	24,869	666	(6)	7,934	(7,274)		17,595		102,394	102,394	1,451	03/15/2026
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY 0	12/01/2025	Redemption 100.0000	XXX	181,011	181,011	35,045	37,517	1,005		3,476	(2,471)		35,045		145,967	145,967	2,919	03/15/2026
384311-AC-0	GRAFTECH FINANCE INC EAF 4.625 12/15/28	09/29/2025	MORGAN STANLEY	XXX	564,000	800,000	782,367	782,432		2,190		2,190		784,622		(220,622)	(220,622)	28,469	12/15/2028
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM GULFNG 4.6	08/14/2025	Call 100.0000	XXX	16,460,000	16,460,000	15,947,971	16,412,800		41,337		41,337		16,454,137		5,863	5,863	691,960	09/15/2025
404119-BY-4	HCA INC HCA 5.125 06/15/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,251,588	13,800,000	14,791,533	14,632,801		(35,382)		(35,382)		14,597,419		(1,345,831)	(1,345,831)	557,942	06/15/2039
404119-CS-6	HCA INC HCA 4.375 03/15/42 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,417,520	4,000,000	3,937,040	3,942,914		1,670		1,670		3,944,584		(527,064)	(527,064)	181,806	03/15/2042
418056-AS-6	HASBRO INC HAS 6.35 03/15/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,129,240	3,000,000	4,051,590	3,903,809		(33,387)		(33,387)		3,870,422		(741,182)	(741,182)	197,908	03/15/2040
42307T-AH-1	KRAFT HEINZ CO KHC 7.125 08/01/39	07/17/2025	Various	XXX	3,277,731	3,000,000	4,526,250	4,304,664		(38,423)		(38,423)		4,266,241		(988,510)	(988,510)	206,031	08/01/2039
428291-AM-0	HEXCEL CORPORATION HXL 4.7 08/15/25	03/14/2025	Call 100.0560	XXX	7,003,920	7,000,000	7,009,530	7,000,166		(297)		(297)		6,999,869		131	131	205,083	08/15/2025
432833-AN-1	HILTON WORLDWIDE HOLDINGS INC HLT 3.625	09/26/2025	Various	XXX	20,171,600	22,000,000	22,000,000	22,000,000						22,000,000		(1,828,400)	(1,828,400)	889,938	02/15/2032
440327-AK-0	HORACE MANN EDUCATORS CORPORAT HMN 4.5 1	10/14/2025	Call 100.0000	XXX	25,000,000	25,000,000	24,898,514	24,978,150		18,698		18,698		24,996,849		3,151	3,151	978,125	12/01/2025
444859-BG-6	HUMANA INC HUM 4.8 03/15/47	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,933,505	10,500,000	12,993,498	12,757,530		(53,191)		(53,191)		12,704,339		(3,770,834)	(3,770,834)	523,600	03/15/2047
448579-AG-7	HYATT HOTELS CORP H 4.375 09/15/28	06/30/2025	BARC	XXX	1,245,388	1,250,000	1,328,617	1,294,680		(6,152)		(6,152)		1,288,528		(43,140)	(43,140)	43,446	09/15/2028
448579-AH-5	HYATT HOTELS CORP H 5.375 04/23/25	03/25/2025	Call 100.0000	XXX	9,713,000	9,713,000	9,792,891	9,718,594		(4,195)		(4,195)		9,714,398		(1,398)	(1,398)	220,431	04/23/2025
448579-AJ-1	HYATT HOTELS CORP H 5.75 04/23/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	15,381,344	14,800,000	15,696,575	15,321,547		(69,960)		(69,960)		15,251,587		129,757	129,757	794,267	04/23/2030
45074J-AA-2	IRS IVY HOLDCO INC INTMAT 6.5 08/01/29 14	12/30/2025	Various	XXX	21,601,559	22,238,000	22,238,000	22,238,000						22,238,000		(636,441)	(636,441)	1,825,016	08/01/2029
458140-BL-3	INTEL CORP INTC 4.6 03/25/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,181,720	9,000,000	8,991,810	8,993,146		236		236		8,993,382		(811,662)	(811,662)	418,600	03/25/2040
458140-BR-0	INTEL CORP N Y N 3.900% 03/25/30	02/04/2025	JPMORGAN SECURITIES INC	XXX	3,979,410	4,240,000	3,993,656	4,000,611		3,814		3,814		4,004,425		(25,015)	(25,015)	59,713	03/25/2030
458140-BV-1	INTEL CORP INTC 2.8 08/12/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,424,120	12,000,000	11,989,080	11,990,529		337		337		11,990,866		(3,566,746)	(3,566,746)	379,867	08/12/2041
458140-BW-9	INTEL CORP INTC 3.05 08/12/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,996,220	11,000,000	10,963,480	10,966,138		622		622		10,966,760		(3,970,540)	(3,970,540)	379,301	08/12/2051
458140-CF-5	INTEL CORP INTC 5 1/8 02/10/30	10/14/2025	DEUTSCHE BANK SECURITIES INC	XXX	6,225,730	6,040,000	6,038,248	6,038,663		185		185		6,038,847		186,883	186,883	365,441	02/10/2030
458140-CG-3	INTEL CORP INTC 5.2 02/10/33	11/06/2025	JPMORGAN SECURITIES INC	XXX	10,184,200	10,000,000	9,971,500	9,975,828		2,087		2,087		9,977,915		206,285	206,285	645,667	02/10/2033
45866F-AU-8	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	988,280	1,000,000	997,350	998,555		107		107		998,662		(10,382)	(10,382)	20,222	09/15/2027
45866F-AV-6	INTERCONTINENTALEXCHANGE INTERCONTINENTA	03/14/2025	BANK OF AMERICA	XXX	1,972,460	2,000,000	1,997,880	1,998,555		63		63		1,998,618		(26,158)	(26,158)	22,233	06/15/2029
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA IFF 3.268	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,170,240	16,000,000	16,072,420	16,062,113		(2,367)		(2,367)		16,059,745		(3,889,505)	(3,889,505)	456,068	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA IFF 3.468	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,138,080	6,000,000	4,267,971	4,334,240		22,194		22,194		4,356,434		(218,354)	(218,354)	172,244	12/01/2050
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48	12/02/2025	Tax Free Exchange	XXX	15,611,074	16,860,000	15,575,904	15,589,110		21,964		21,964		15,611,074				930,594	10/01/2048
460690-BS-8	INTERPUBLIC GROUP COS IPG 3.375 03/01/41	12/02/2025	Tax Free Exchange	XXX	18,744,618	19,647,000	18,699,228	18,710,895		33,723		33,723		18,744,618				682,733	03/01/2041
460690-BU-3	INTERPUBLIC GROUP COS N Y N	12/02/2025	Tax Free Exchange	XXX	9,828,165	9,900,000	9,813,000	9,821,249		6,916		6,916		9,828,165				275,963	06/15/2033
46284V-AL-5	IRON MOUNTAIN INC IRM 5.625 07/15/32 144	09/23/2025	GOLDMAN SACHS & CO	XXX	4,990,950	5,000,000	5,000,000	5,000,000						5,000,000		(9,050)	(9,050)	335,156	07/15/2032
46284V-AN-1	IRON MOUNTAIN INC IRM 4.5 02/15/31 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	4,791,150	5,000,000	5,000,000	5,000,000						5,000,000		(208,850)	(208,850)	249,375	02/15/2031
46285M-AA-8	IRON MOUNTAIN INC IRM 5 07/15/32 144A	11/06/2025	Various	XXX	2,264,393	2,350,000	2,350,000	2,350,000						2,350,000		(85,607)	(85,607)	103,576	07/15/2032
465685-AR-6	ITC HOLDINGS CORP ITC 4.95 09/22/27	03/14/2025	BANK OF AMERICA	XXX	9,793,388	9,750,000	9,740,153	9,743,782		450		450		9,744,232		49,155	49,155	234,609	09/22/2027
46590X-AM-8	JBS SA JBSSBZ 3.75 12/01/31 REGS	06/24/2025	DEUTSCHE BANK SECURITIES INC	XXX	924,330	1,000,000	912,350	926,836		4,279		4,279		931,116		(6,786)	(6,786)	21,250	12/01/2031
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	9,754,873	9,358,000	9,238,257	9,249,227		7,791		7,791		9,257,017		497,855	497,855	535,096	04/01/2033
466313-AM-5	JABIL INC JBL 4.25 05/15/27	03/14/2025	BANK OF AMERICA	XXX	9,900,100	10,000,000	9,958,200	9,979,243		1,765		1,765		9,981,007		(80,907)	(80,907)	144,028	05/15/2027
46647P-CZ-7	JPMORGAN CHASE & CO JPM V4.08 04/26/26	04/26/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				81,600	04/26/2026
47232M-AF-9	JEFFERIES GROUP LLC JEFFIN 5 08/15/28	12/17/2025	Various	XXX	34,891,865	36,900,000	36,850,063	36,869,407		7,494		7,494		36,876,901		(1,985,036)	(1,985,036)	2,254,358	08/15/2028
47233J-AG-3	JEFFERIES GROUP LLC JEF 4.85 01/15/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,008,220	1,000,000	994,060	998,543		516		516		999,059		9,161	9,161	58,469	01/15/2027

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
47233J-DX-3	JEFFERIES GROUP LLC JEF 2.75 10/15/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	868,220	1,000,000	967,680	975,544		2,091		2,091		977,634		(109,414)	(109,414)	26,278	10/15/2032
47233J-GT-9	JEFFERIES GROUP LLC JEF 2.625 10/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,776,500	2,000,000	1,902,280	1,928,784		7,073		7,073		1,935,857		(159,357)	(159,357)	50,167	10/15/2031
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	48,237,449	45,450,000	46,548,806	46,525,457		(71,231)		(71,231)		46,454,225		1,783,223	1,783,223	2,700,488	04/14/2034
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES	10/21/2025	Redemption 100.0000	XXX	2,325,608	2,325,608	2,325,636	2,326,132		(524)		(524)		2,325,608				127,045	08/12/2031
483007-AJ-9	KAISER ALUMINUM CORP KALU 4.625 03/01/28	09/23/2025	UBS SECURITIES LLC	XXX	990,000	1,000,000	1,042,500	1,001,839		(1,839)		(1,839)		1,000,000		(10,000)	(10,000)	49,205	03/01/2028
488401-AB-6	KEMPER CORP KMPR 4.35 02/15/25	02/11/2025	Call 100.0000	XXX	10,000,000	10,000,000	9,993,700	9,999,904		87		87		9,999,991		9	9	212,667	02/15/2025
488401-AD-2	KEMPER CORP KMPR 3.8 02/23/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,542,700	19,000,000	18,948,320	18,961,140		3,575		3,575		18,964,714		(1,422,014)	(1,422,014)	794,200	02/23/2032
489399-AM-7	KENNEDY-WILSON HOLDINGS INC KW 5 03/01/3	09/23/2025	GOLDMAN SACHS & CO	XXX	2,826,930	3,000,000	3,000,000	3,000,000						3,000,000		(173,070)	(173,070)	159,583	03/01/2031
49177J-AB-8	KENVUE INC 144A N N Y 5.500% 03/22/25	03/22/2025	Maturity	XXX	9,800,000	9,800,000	9,946,118	9,818,489		(18,489)		(18,489)		9,800,000				269,500	03/22/2025
49271V-AF-7	KEURIG DR PEPPER INC KDP 4.597 05/25/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,004,650	1,000,000	1,000,000	1,000,000						1,000,000		4,650	4,650	38,819	05/25/2028
494553-AE-0	KINDER MORGAN INC N Y N	06/30/2025	MUFG Securities Americas	XXX	12,151,080	12,000,000	12,058,689	12,059,007		(2,644)		(2,644)		12,056,363		94,717	94,717	594,000	02/01/2034
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42	07/16/2025	BNP PARIBAS SECURITIES SERVICE	XXX	8,131,213	9,250,000	9,331,481	9,320,655		(1,467)		(1,467)		9,319,188		(1,187,976)	(1,187,976)	287,778	06/04/2042
50077L-AX-4	KRAFT HEINZ CO KHC 4.625 10/01/39	07/16/2025	JPMORGAN SECURITIES INC	XXX	11,056,728	12,694,000	11,290,925	11,470,162		28,547		28,547		11,498,708		(441,980)	(441,980)	468,047	10/01/2039
50201D-AA-1	LIBERTY LATIN AMERICA LTD LILAPR 6.75 10	01/21/2025	Various	XXX	505,106	551,000	574,418	551,000						551,000		(45,894)	(45,894)	9,599	10/15/2027
513272-AE-4	LAMB WESTON HOLDINGS INC LW 4.375 01/31/	09/23/2025	GOLDMAN SACHS & CO	XXX	2,848,020	3,000,000	3,000,000	3,000,000						3,000,000		(151,980)	(151,980)	150,938	01/31/2032
524660-BA-4	LEGGETT & PLATT INC LEG 3.5 11/15/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	655,020	1,000,000	753,880	764,082		3,127		3,127		767,209		(112,189)	(112,189)	30,528	11/15/2051
52532X-AF-2	LEIDOS HOLDINGS INC LDOS 4 3/8 05/15/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	497,575	500,000	496,085	496,653		417		417		497,071		504	504	19,080	05/15/2030
527298-BV-4	LEVEL 3 FINANCING INC 144A	05/05/2025	Various	XXX	265,665	239,378	215,440	218,064		961		961		219,025		46,641	46,641	11,327	11/15/2029
527298-CD-3	LEVEL 3 FINANCING INC 144A N Y Y	04/16/2025	Various	XXX	1,180,120	1,448,000	452,440	507,440		25,121		25,121		532,561		647,559	647,559	51,766	04/01/2030
53079E-BN-3	LIBERTY MUTUAL HOLDING CO INC LIBMUT 5 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,825,800	4,000,000	3,991,160	3,991,414		103		103		3,991,517		(165,717)	(165,717)	173,556	06/15/2052
534187-AW-9	LINCOLN NATIONAL CORPORATION LNC 6.3 10/	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,216,840	3,000,000	3,401,850	3,290,156		(12,141)		(12,141)		3,278,015		(61,175)	(61,175)	183,750	10/09/2037
534187-BG-3	LINCOLN NATIONAL CORPORATION LNC 4.35 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	823,860	1,000,000	863,840	870,499		2,169		2,169		872,668		(48,808)	(48,808)	46,883	03/01/2048
539830-BR-9	LOCKHEED MARTIN CORP LMT 3.9 06/15/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	9,768,900	10,000,000	9,991,200	9,992,938		706		706		9,993,644		(224,744)	(224,744)	348,833	06/15/2032
548661-EK-9	LOWE'S COS INC LOW 4.4 09/08/25	09/08/2025	Maturity	XXX	2,500,000	2,500,000	2,499,375	2,499,822		178		178		2,500,000				110,000	09/08/2025
548661-EL-7	LOWE'S COS INC LOW 5 04/15/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,153,510	7,000,000	6,982,360	6,985,171		1,095		1,095		6,986,266		167,244	167,244	334,444	04/15/2033
55336V-AJ-9	MPLX LP MPLX 4.875 06/01/25	03/03/2025	BARC	XXX	1,399,160	1,400,000	1,435,350	1,400,689		(689)		(689)		1,400,000		(840)	(840)	17,631	06/01/2025
55336V-AJ-9	MPLX LP MPLX 4.875 06/01/25	04/09/2025	Call 100.0000	XXX	6,313,000	6,313,000	6,401,395	6,315,283		(2,283)		(2,283)		6,313,000				109,425	06/01/2025
55336V-BU-3	MPLX LP MPLX 4.95 09/01/32	06/30/2025	US BANCORP INVESTMENTS, INC	XXX	1,981,560	2,000,000	1,988,660	1,990,819		498		498		1,991,317		(9,757)	(9,757)	82,500	09/01/2032
55336V-BX-7	MPLX LP N Y N 5.500% 06/01/34	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,438,038	12,250,000	12,560,470	12,554,593		(19,833)		(19,833)		12,534,760		(96,722)	(96,722)	557,715	06/01/2034
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Redemption 88.0349	XXX	737,732	838,000	838,000	838,000		(100,268)		(100,268)		737,732				28,388	03/15/2032
55903V-BC-6	WARNERMEDIA HOLDINGS INC WBD 4.279 03/15	06/30/2025	Tax Free Exchange	XXX	1,162,000	1,162,000	1,162,000	1,162,000						1,162,000				39,363	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC WBD 5.05 03/15/	06/30/2025	Tax Free Exchange	XXX	36,046,679	36,000,000	36,052,385	36,047,601		(922)		(922)		36,046,679				1,439,250	03/15/2042
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST 12 MLB TRUST	09/23/2025	SEAPORT SECURITIES CORP	XXX	388,345	500,000	500,000	500,000						500,000		(111,655)	(111,655)	11,183	12/10/2036
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	12/10/2025	Redemption 100.0000	XXX	200,360	200,360	200,360	200,360						200,360				6,686	12/10/2043
000000-00-0	MAJOR LEAGUE BASEBALL TRUST MLB TRUST 12	09/23/2025	SEAPORT SECURITIES CORP	XXX	388,345	500,000	500,000	500,000						500,000		(111,655)	(111,655)	11,183	12/10/2036
565130-AA-9	NATIONAL LIFE OF VERMONT LIFEVT 4.161 08	09/23/2025	Guggenheim	XXX	14,124,750	20,000,000	20,000,000	20,000,000						20,000,000		(5,875,250)	(5,875,250)	936,225	08/15/2051
57169*-BA-4	MARS INC MARS INC 4.040% 09/27/36	09/29/2025	SEAPORT SECURITIES CORP	XXX	4,443,150	5,000,000	5,000,000	5,000,000						5,000,000		(556,850)	(556,850)	203,664	09/27/2036
573284-AX-4	MARTIN MARIETTA MATERIALS INC MLM 3.2 07	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,372,040	2,000,000	1,477,960	1,500,755		7,022		7,022		1,507,777		(135,737)	(135,737)	77,156	07/15/2051
574599-BS-4	MASCO CORPORATION MAS 1 1/2 02/15/28	03/14/2025	BANK OF AMERICA	XXX	9,134,600	10,000,000	8,332,400	8,949,762		65,790		65,790		9,015,552		119,048	119,048	88,333	02/15/2028
57665R-AN-6	MATCH GROUP HLD II LLC MTCHII 4.625 06/0	09/23/2025	Guggenheim	XXX	566,734	575,000	563,500	568,241		1,384		1,384		569,625		(2,890)	(2,890)	22,088	06/01/2028
57767X-AA-8	MCGRAW-HILL EDUCATION MHED 5.75 08/01/28	09/25/2025	BARC	XXX	9,063,440	9,050,000	9,046,650	9,047,944		382		382		9,048,326		15,114	15,114	598,732	08/01/2028
58013W-FN-9	MCDONALD'S CORP MTN N Y N	07/01/2025	Maturity	XXX	2,900,000	2,900,000	2,819,293	2,880,239		19,761		19,761		2,900,000				95,700	07/01/2025
59156R-AV-0	Metlife Inc MET 10.75 08/01/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	29,777,993	22,181,000	36,012,098	31,433,159		(568,560)		(568,560)		30,864,599		(1,086,607)	(1,086,607)	2,768,620	08/01/2039

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
59156R-BS-6	Metlife Inc MET 9.25 04/08/38	09/26/2025	JPMORGAN SECURITIES INC	XXX	5,138,500	4,300,000	5,726,500	5,186,052		(65,161)		(65,161)		5,120,891		17,609	17,609	387,806	04/08/2038
594918-BJ-2	MICROSOFT CORP N Y N 3.125% 11/03/25	11/03/2025	Maturity	XXX	1,100,000	1,100,000	1,073,897	1,090,802		9,198		9,198		1,100,000				34,375	11/03/2025
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	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,355,397	13,312,000	13,625,980	13,490,926		(31,198)		(31,198)		13,459,728		(104,331)	(104,331)	612,260	04/01/2029
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	07/07/2025	Call 100.0000	XXX	12,400,000	12,400,000	12,245,000	12,347,128		8,683		8,683		12,355,812		44,188	44,188	441,061	06/20/2027
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2	06/20/2025	Redemption 100.0000	XXX	3,100,000	3,100,000	3,061,250	3,086,782		13,218		13,218		3,100,000				75,563	06/20/2027
603158-AA-4	MINERALS TECHNOLOGIES IN MTX 5 07/01/28	06/24/2025	Various	XXX	4,420,335	4,550,000	4,523,875	4,534,279		1,986		1,986		4,536,265		(115,930)	(115,930)	210,463	07/01/2028
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP MUFG 3.75	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,625,450	3,000,000	3,230,435	3,182,340		(7,423)		(7,423)		3,174,917		(549,467)	(549,467)	134,723	07/18/2039
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP MUFG V4.0	03/14/2025	BANK OF AMERICA	XXX	1,976,280	2,000,000	2,000,000	2,000,000						2,000,000		(23,720)	(23,720)	33,547	04/19/2028
615369-AZ-8	MOODY'S CORPORATION MCO 4 1/4 08/08/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	4,924,750	5,000,000	4,979,450	4,982,920		1,648		1,648		4,984,568		(59,818)	(59,818)	265,035	08/08/2032
61747Y-ET-8	MORGAN STANLEY MS 4.679 07/17/26	07/17/2025	Call 100.0000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				561,480	07/17/2026
626738-AF-5	MURPHY OIL USA INC MUSA 3.75 02/15/31 14	09/23/2025	GOLDMAN SACHS & CO	XXX	932,750	1,000,000	1,000,000	1,000,000						1,000,000		(67,250)	(67,250)	41,563	02/15/2031
63111X-AG-6	NASDAQ INC N N N 5.650% 06/28/25	01/01/2025	Call 0.0000	XXX		(2,368)	(2,366)	(2,367)		(1)		(1)		(2,368)				2,368	06/28/2025
63111X-AG-6	NASDAQ INC N N N 5.650% 06/28/25	06/28/2025	Maturity	XXX	1,600,000	1,600,000	1,598,720	1,599,671		329		329		1,600,000				45,200	06/28/2025
63111X-AJ-0	NASDAQ INC NDAQ 5.550% 02/15/34	11/06/2025	Various	XXX	5,228,438	5,000,000	5,097,950	5,097,217		(6,259)		(6,259)		5,090,957		137,481	137,481	315,772	02/15/2034
64110D-AL-8	NETAPP INC N Y N 1.875% 06/22/25	06/22/2025	Maturity	XXX	10,600,000	10,600,000	9,913,756	10,437,805		162,195		162,195		10,600,000				99,375	06/22/2025
64128X-AG-5	NBSH ACQUISITION LLC NEUBER 4.5 03/15/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,501,855	3,500,000	3,472,175	3,492,740		2,368		2,368		3,495,108		6,747	6,747	163,625	03/15/2027
644274-AH-5	NEW ENTERPRISE STONE & LIME CO NEENST 5	09/24/2025	Various	XXX	5,941,092	6,000,000	6,000,000	6,000,000						6,000,000		(58,908)	(58,908)	377,524	07/15/2028
651639-AZ-9	NEWMONT CORPORATION NEWMONT CORPORATION	03/14/2025	BANK OF AMERICA	XXX	4,286,650	5,000,000	4,053,250	4,236,154		17,787		17,787		4,253,941		32,709	32,709	87,389	07/15/2032
65163L-AF-6	NEWMONT / NEWCREST FIN N Y N	09/26/2025	JPMORGAN SECURITIES INC	XXX	838,200	1,000,000	995,207	995,289		79		79		995,368		(157,168)	(157,168)	36,867	05/13/2050
65339K-BS-8	NEXTERA ENERGY CAPITAL NEE 5.749 09/01/2	09/01/2025	Maturity	XXX	16,000,000	16,000,000	15,996,800	15,998,700		1,300		1,300		16,000,000				919,840	09/01/2025
669810-AA-4	BRUNDAGE-BONE CONCRETE BBCP 6 02/01/26 1	02/03/2025	Call 100.0000	XXX	225,000	225,000	227,035	225,061		(61)		(61)		225,000				6,825	02/01/2026
67059T-AH-8	NUSTAR ENERGY LP NSUS 6.375 10/01/30	04/24/2025	CITIGROUP GLOBAL MARKETS INC	XXX	4,035,000	4,000,000	4,000,000	4,000,000						4,000,000		35,000	35,000	144,500	10/01/2030
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATI OXY 4.625	09/23/2025	Guggenheim	XXX	784,165	1,000,000	923,750	930,551		1,467		1,467		932,019		(147,853)	(147,853)	36,615	06/15/2045
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATI OXY 4.10	09/23/2025	Guggenheim	XXX	714,967	1,000,000	862,500	873,447		2,384		2,384		875,831		(160,864)	(160,864)	46,125	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI OXY 4.20	09/23/2025	Guggenheim	XXX	1,213,810	1,650,000	1,456,125	1,470,686		3,139		3,139		1,473,825		(260,015)	(260,015)	72,188	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI OXY 4.30	09/23/2025	Guggenheim	XXX	832,967	1,000,000	897,500	911,665		3,097		3,097		914,762		(81,795)	(81,795)	48,375	08/15/2039
680223-AK-0	OLD REPUBLIC INTL CORP ORI 3.875 08/26/2	09/26/2025	JPMORGAN SECURITIES INC	XXX	995,000	1,000,000	958,570	989,719		4,538		4,538		994,257		743	743	42,302	08/26/2026
682680-BR-3	ONEOK INC N Y N 5.000% 03/01/26	12/01/2025	Call 100.0000	XXX	3,750,000	3,750,000	3,748,864	3,749,343		514		514		3,749,857		143	143	234,375	03/01/2026
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50	09/26/2025	JPMORGAN SECURITIES INC	XXX	488,520	697,000	498,084	503,119		2,795		2,795		505,913		(17,393)	(17,393)	18,751	06/01/2050
70450Y-AK-9	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	03/14/2025	BANK OF AMERICA	XXX	3,704,850	3,750,000	3,745,238	3,747,578		203		203		3,747,781		(42,931)	(42,931)	43,063	06/01/2027
70450Y-AM-5	PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	09/26/2025	JPMORGAN SECURITIES INC	XXX	491,295	525,000	523,304	523,365		21		21		523,386		(32,091)	(32,091)	21,946	06/01/2052
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP	10/10/2025	Paydown	XXX	397,307	397,307	397,307	397,307						397,307				15,539	07/10/2030
72284L-AA-7	EQUITABLE HOLDINGS INC EQH 5.568 02/15/4	09/26/2025	JPMORGAN SECURITIES INC	XXX	22,521,464	23,800,000	23,800,000	23,800,000						23,800,000		(1,278,536)	(1,278,536)	1,487,151	02/15/2049
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/	10/15/2025	Redemption 100.0000	XXX	345,810	345,810	345,810	345,810						345,810				13,046	04/15/2028
731020-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144	11/10/2025	Redemption 100.0000	XXX	644,761	644,761	644,761	644,761						644,761				28,918	05/10/2037
737446-AP-9	POST HOLDINGS INC POST 5.5 12/15/29 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	1,001,930	1,000,000	1,035,000	1,018,545		(4,351)		(4,351)		1,014,194		(12,264)	(12,264)	42,625	12/15/2029
74164M-AB-4	PRIMERICA INC PRI 2.8 11/19/31	03/14/2025	BANK OF AMERICA	XXX	1,518,195	1,750,000	1,441,114	1,505,013		6,298		6,298		1,511,310		6,885	6,885	16,061	11/19/2031

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
74166N-AA-2	PRIME SECURITY ONE MS INC ADT 4.875 07/1	09/23/2025	Various	XXX	5,010,905	5,150,000	4,487,625	4,700,878		34,921		34,921		4,735,799		275,106	275,106	299,183	07/15/2032
744320-AV-4	PRUDENTIAL FINANCIAL INC PRU V5.375 05/1	05/15/2025	Call 100.0000	XXX	26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				698,750	05/15/2045
744320-BH-4	PRUDENTIAL FINANCIAL INC PRU V3.7 10/01/	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,536,600	7,000,000	7,000,000	7,000,000						7,000,000		(463,400)	(463,400)	257,561	10/01/2050
744320-BJ-0	PRUDENTIAL FINANCIAL INC PRU V5.125 03/0	09/26/2025	Various	XXX	11,496,615	11,550,000	11,541,250	11,542,223		71		71		11,542,293		(45,678)	(45,678)	615,135	03/01/2052
74762E-AJ-1	QUANTA SERVICES INC PWR 3.05 10/01/41	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,965,000	4,000,000	3,994,200	3,994,899		164		164		3,995,063		(1,030,063)	(1,030,063)	121,322	10/01/2041
74992*-AG-0	RXR REALTY LLC RXR REALTY LLC	07/02/2025	Call 100.0000	XXX	15,200,000	15,200,000	14,562,248	15,119,936		74,004		74,004		15,193,939		6,061	6,061	1,056,083	07/17/2025
759351-AS-8	REINSURANCE GRP OF AMER N Y N	05/28/2025	BANK OF AMERICA	XXX	15,095,100	15,000,000	14,893,050	14,896,674		3,306		3,306		14,899,980		195,120	195,120	608,542	09/15/2034
761713-BB-1	REYNOLDS AMERICAN INC BATSLN 5.85 08/15/	09/26/2025	JPMORGAN SECURITIES INC	XXX	12,836,070	13,000,000	17,254,436	16,747,430		(94,127)		(94,127)		16,653,303		(3,817,233)	(3,817,233)	853,450	08/15/2045
77313L-AB-9	ROCK HOLDINGS INC RKTRM 4 10/15/33 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	2,760,930	3,000,000	3,000,000	3,000,000						3,000,000		(239,070)	(239,070)	113,000	10/15/2033
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,533,860	2,000,000	1,938,276	1,941,144		2,123		2,123		1,943,267		(409,407)	(409,407)	70,950	09/02/2040
78397U-AA-8	SCIL IV LLC / SCIL USA H PLYIM 5.375 11/	11/07/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				218,583	11/01/2026
785592-A*-7	SABINE PASS LIQUEFACTION SABINE PASS LIQ	09/15/2025	Paydown	XXX	1,946,849	1,946,849	1,946,849	1,946,849						1,946,849				97,342	09/15/2037
78573N-AF-9	SABRE GLBL INC SABHLD 7.375 09/01/25 144	09/01/2025	Maturity	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				516,250	09/01/2025
808513-BC-8	CHARLES SCHWAB CORP SCHW 4.625 03/22/30	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,039,000	2,000,000	1,997,160	1,998,351		211		211		1,998,562		40,438	40,438	94,299	03/22/2030
822905-AC-9	SHELL FINANCE US INC 4.125% 05/11/35	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,922,327	19,755,000	20,145,622	20,139,257		(22,786)		(22,786)		20,116,470		(1,194,144)	(1,194,144)	719,823	05/11/2035
824348-AX-4	SHERWIN-WILLIAMS COMPANY SHW 4 1/2 06/01	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,721,100	2,000,000	1,828,680	1,837,786		2,960		2,960		1,840,746		(119,646)	(119,646)	74,500	06/01/2047
82967N-BM-9	LIBERTY MEDIA CORP SIRI 3.875 09/01/31 1	09/23/2025	WELLS FARGO	XXX	3,180,625	3,500,000	3,368,750	3,405,361		9,092		9,092		3,414,453		(233,828)	(233,828)	144,290	09/01/2031
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144	10/20/2025	Redemption 100.0000	XXX	7,324,000	7,324,000	7,324,000	7,324,000						7,324,000				205,988	10/20/2025
832248-AZ-1	RISE GRAND GROUP LTD. SFD 4.25 02/01/27	09/26/2025	JPMORGAN SECURITIES INC	XXX	13,902,140	14,000,000	13,835,593	13,950,726		17,051		17,051		13,967,778		(65,638)	(65,638)	690,861	02/01/2027
832248-BB-3	RISE GRAND GROUP LTD. SFD 5.2 04/01/29 1	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,039,300	3,000,000	2,995,538	2,997,758		338		338		2,998,096		41,204	41,204	155,133	04/01/2029
835898-AH-0	SOTHEBY'S BID 7.375 10/15/27 144A	09/23/2025	Jefferies & Company Inc	XXX	2,758,613	2,790,000	2,908,575	2,790,376		7		7		2,790,384		(31,771)	(31,771)	167,468	10/15/2027
845011-AD-7	SOUTHWEST GAS CORP SWX 3.18 08/15/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,368,620	2,000,000	1,452,920	1,476,546		7,240		7,240		1,483,786		(115,166)	(115,166)	71,373	08/15/2051
845467-AT-6	SOUTHWESTERN ENERGY COMPANY SWN 4.75 02/	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,962,180	2,000,000	2,000,000	2,000,000						2,000,000		(37,820)	(37,820)	110,306	02/01/2032
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P. SPH 5 06/	11/06/2025	TradeWeb Direct LLC	XXX	946,460	1,000,000	981,875	986,649		1,523		1,523		988,171		(41,711)	(41,711)	46,667	06/01/2031
87612B-BL-5	TARGA RESOURCES PARTNERS TRGP 6 1/2 07/1	07/15/2025	Call 100.0000	XXX	8,000,000	8,000,000	7,900,720	7,930,449		13,769		13,769		7,944,218		55,782	55,782	520,000	07/15/2027
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC TPX 3.875	09/26/2025	Various	XXX	7,352,020	8,000,000	8,000,000	8,000,000						8,000,000		(647,980)	(647,980)	293,531	10/15/2031
88104U-AC-7	TERRAFORM GLOBAL OPERATI GLBL 6.125 03/0	07/18/2025	Call 100.0000	XXX	2,288,000	2,288,000	2,300,414	2,287,973		2		2		2,287,975		25	25	71,344	03/01/2026
88732J-AY-4	CHARTER COMM OPT LLC/CAP TWC 5.875 11/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	954,100	1,000,000	1,293,750	1,250,912		(8,751)		(8,751)		1,242,162		(288,062)	(288,062)	51,243	11/15/2040
887389-AL-8	TIMKEN COMPANY TKR 4.125 04/01/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	3,748,368	3,900,000	3,842,796	3,856,226		4,458		4,458		3,860,684		(112,316)	(112,316)	176,963	04/01/2032
89055F-AC-7	TOPBUILD CORP BLD 4.125 02/15/32 144A	09/23/2025	GOLDMAN SACHS & CO	XXX	2,358,175	2,500,000	2,500,000	2,500,000						2,500,000		(141,825)	(141,825)	114,297	02/15/2032
891027-AS-3	GLOBE LIFE INC GL 4.55 09/15/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,026,130	3,000,000	2,989,110	2,995,348		872		872		2,996,220		29,910	29,910	141,808	09/15/2028
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,384,270	7,250,000	7,246,230	7,248,595		303		303		7,248,898		135,372	135,372	280,253	06/15/2028
903192-AA-0	UNUM GROUP UNM 6.75 12/15/28	09/26/2025	JPMORGAN SECURITIES INC	XXX	3,201,840	3,000,000	3,578,610	3,229,366		(40,123)		(40,123)		3,189,243		12,597	12,597	159,750	12/15/2028
91153L-AA-5	UNITED WHOLESALE MTGE LL UWMLLC 5.5 11/1	11/15/2025	Maturity	XXX	700,000	700,000	678,125	694,315		5,685		5,685		700,000				38,500	11/15/2025
91159H-JH-4	US BANCORP 2.677% 27 JAN 33 USB 5.727 10	10/21/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				143,175	10/21/2026
913017-BS-7	RTX CORP RTX 5.7 04/15/40	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,051,740	1,000,000	1,372,638	1,317,868		(12,274)		(12,274)		1,305,594		(253,854)	(253,854)	54,467	04/15/2040
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC UWMLLC 5.7	09/25/2025	Various	XXX	21,952,400	22,000,000	22,000,000	22,000,000						22,000,000		(47,600)	(47,600)	986,764	06/15/2027
91913Y-BD-1	VALERO ENERGY CORPORATION VALERO ENERGY	09/26/2025	JPMORGAN SECURITIES INC	XXX	701,970	1,000,000	762,570	771,613		2,966		2,966		774,579		(72,609)	(72,609)	30,214	12/01/2051
92345Y-AD-8	VERISK ANALYTICS INC VRSK 4 06/15/25	04/22/2025	Call 100.0000	XXX	1,250,000	1,250,000	1,229,750	1,248,862		770		770		1,249,632		368	368	17,500	06/15/2025
92556H-AB-3	PARAMOUNT GLOBAL PARA 4.95 01/15/31	09/26/2025	JPMORGAN SECURITIES INC	XXX	35,005,485	35,500,000	35,784,161	35,660,551		(21,154)		(21,154)		35,639,397		(633,912)	(633,912)	2,118,463	01/15/2031

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
92556H-AD-9	PARAMOUNT GLOBAL PARA 4.2 05/19/32	09/26/2025	JPMORGAN SECURITIES INC	XXX	10,243,860	11,000,000	10,713,450	10,806,137		16,803		16,803		10,822,939		(579,079)	(579,079)	397,833	05/19/2032
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC	12/31/2025	Paydown	XXX	237,116	237,116	237,116	237,116						237,116				3,845	10/14/2049
931422-AK-5	WALGREEN CO WBA 4.4 09/15/42	08/28/2025	Corp Action	XXX	4,667,850	5,000,000	4,938,000	4,947,243		1,308		1,308		4,948,551		(280,701)	(280,701)	209,611	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/4	08/28/2025	Corp Action	XXX	2,705,778	2,700,000	3,030,264	2,993,533		(6,509)		(6,509)		2,987,024		(281,246)	(281,246)	100,800	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE WBA 4.65 06/01/	08/28/2025	Corp Action	XXX	2,948,010	3,000,000	3,199,560	3,179,598		(3,465)		(3,465)		3,176,133		(228,123)	(228,123)	103,463	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE WBA 4.1 04/15/5	08/28/2025	Corp Action	XXX	62,723,520	72,000,000	70,630,980	70,691,134		16,694		16,694		70,707,828		(7,984,308)	(7,984,308)	2,566,600	04/15/2050
962166-CB-8	WEYERHAEUSER COMPANY WY 4 03/09/52	09/26/2025	JPMORGAN SECURITIES INC	XXX	777,630	1,000,000	982,660	983,541		250		250		983,791		(206,161)	(206,161)	42,222	03/09/2052
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46	09/23/2025	GOLDMAN SACHS & CO	XXX	1,833,359	2,387,000	2,001,328	2,013,195		6,611		6,611		2,019,806		(186,447)	(186,447)	87,424	06/01/2046
963320-AW-6	WHIRLPOOL CORP WHR 4.75 02/26/29	09/23/2025	GOLDMAN SACHS & CO	XXX	6,419,725	6,500,000	6,422,650	6,463,300		5,931		5,931		6,469,231		(49,506)	(49,506)	332,764	02/26/2029
963320-AX-4	WHIRLPOOL CORP WHR 4.6 05/15/50	09/23/2025	GOLDMAN SACHS & CO	XXX	1,426,938	1,900,000	1,891,369	1,892,073		121		121		1,892,194		(465,256)	(465,256)	75,018	05/15/2050
970648-AK-7	WILLIS NORTH AMERICA INC WTW 3 7/8 09/15	09/26/2025	JPMORGAN SECURITIES INC	XXX	756,690	1,000,000	801,000	809,586		2,875		2,875		812,460		(55,770)	(55,770)	40,257	09/15/2049
978097-AG-8	WOLVERINE WORLD WIDE INC WWW 4 08/15/29	09/26/2025	Various	XXX	9,653,955	10,500,000	10,500,000	10,500,000						10,500,000		(846,045)	(846,045)	468,918	08/15/2029
98105H-AG-5	WOORI BANK SERIES REGS	05/07/2025	NOMURA INC	XXX	502,410	500,000	502,065	501,901		(170)		(170)		501,731		679	679	19,361	08/06/2028
98310W-AM-0	TRAVEL + LEISURE CO TNL 5.1 10/01/25	09/04/2025	Call 100.0000	XXX	138,000	138,000	138,898	138,079		(79)		(79)		138,000				8,425	10/01/2025
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	1,446,716	1,446,716	1,446,716	1,446,716						1,446,716				63,927	11/15/2039
U0901R-AE-7	BIMBO BAKERIES USA INC	09/15/2025	HONGKONG AND SHANGHAI BANKING	XXX	571,200	560,000	567,560	567,485		(371)		(371)		567,115		4,085	4,085	35,702	01/09/2036
008911-BK-4	AIR CANADA ACACN 3.875 08/15/26 144A	09/23/2025	Guggenheim	XXX	495,625	500,000	500,000	500,000						500,000		(4,375)	(4,375)	21,797	08/15/2026
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
064159-HB-5	BANK OF NOVA SCOTIA BNS 4.5 12/16/25	12/16/2025	Maturity	XXX	11,000,000	11,000,000	10,999,120	10,999,898		102		102		11,000,000				495,000	12/16/2025
06418G-AC-1	BANK OF NOVA SCOTIA N N N	06/12/2025	Maturity	XXX	10,000,000	10,000,000	9,996,600	9,999,209		791		791		10,000,000				272,500	06/12/2025
11271L-AB-8	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	872,690	1,000,000	1,251,810	1,226,200		(5,236)		(5,236)		1,220,964		(348,274)	(348,274)	48,175	09/20/2047
11271L-AD-4	BROOKFIELD ASSET MANAGEMENT IN BAMACN 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,570,875	4,500,000	4,491,945	4,496,427		574		574		4,497,001		73,874	73,874	218,250	03/29/2029
29250N-BE-4	ENBRIDGE INC ENBCN 3.4 08/01/51	09/26/2025	JPMORGAN SECURITIES INC	XXX	682,260	1,000,000	761,190	771,607		3,173		3,173		774,779		(92,519)	(92,519)	39,478	08/01/2051
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD FAIRFAX F	05/15/2025	JPMORGAN SECURITIES INC	XXX	3,006,630	3,000,000	2,947,380	2,968,948		3,271		3,271		2,972,219		34,411	34,411	84,471	04/17/2028
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN	04/22/2025	Tax Free Exchange	XXX	10,104,486	10,000,000	10,105,065	10,104,874		(388)		(388)		10,104,486				377,861	03/15/2055
683720-AC-0	OPEN TEXT CORP OTEXCN 4.125 12/01/31 144	09/23/2025	GOLDMAN SACHS & CO	XXX	929,610	1,000,000	1,000,000	1,000,000						1,000,000		(70,390)	(70,390)	33,573	12/01/2031
70137W-AL-2	PARKLAND CORP PKICN 4.625 05/01/30 144A	09/25/2025	Various	XXX	10,721,950	11,000,000	11,000,000	11,000,000						11,000,000		(278,050)	(278,050)	467,976	05/01/2030
70137W-AL-2	PARKLAND CORP PKICN 4.625 05/01/30 144A	11/07/2025	Tax Free Exchange	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				99,500	05/01/2030
775109-AX-9	ROGERS COMMUNICATIONS INC RCICN 4 1/2 03	09/26/2025	JPMORGAN SECURITIES INC	XXX	1,719,340	2,000,000	1,841,120	1,852,509		3,738		3,738		1,856,247		(136,907)	(136,907)	95,500	03/15/2043
775109-BG-5	ROGERS COMMUNICATIONS INC RCICN 4.3 02/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	6,542,160	8,000,000	7,060,780	7,107,413		15,412		15,412		7,122,825		(580,665)	(580,665)	394,044	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS INC ROGERS COMMUNI	09/26/2025	JPMORGAN SECURITIES INC	XXX	7,074,935	9,500,000	7,461,533	7,556,335		29,392		29,392		7,585,727		(510,792)	(510,792)	316,086	11/15/2049
86828L-AC-6	SUPERIOR PLUS LP AND SUPERIOR SPBCN 4.5	09/23/2025	GOLDMAN SACHS & CO	XXX	966,570	1,000,000	1,000,000	1,000,000						1,000,000		(33,430)	(33,430)	46,125	03/15/2029
87971M-BW-2	TELUS CORPORATION TCN 3.4 05/13/32	11/06/2025	JPMORGAN SECURITIES INC	XXX	1,833,300	2,000,000	1,994,260	1,995,609		452		452		1,996,061		(162,761)	(162,761)	66,867	05/13/2032
884903-BH-7	WOODBRIDGE COMPANY LTD TRICN 5.85 04/15/	02/25/2025	Tax Free Exchange	XXX	1,234,009	1,250,000	1,233,088	1,233,866		143		143		1,234,009				34,609	04/15/2040
891160-MJ-9	TORONTO-DOMINION BANK/THE TD V3.625 09/1	09/26/2025	JPMORGAN SECURITIES INC	XXX	991,400	1,000,000	999,920	999,959		4		4		999,963		(8,563)	(8,563)	37,660	09/15/2031
98462Y-AD-2	YAMANA GOLD INC YRICN 4.625 12/15/27 144	09/26/2025	JPMORGAN SECURITIES INC	XXX	300,651	300,000	299,970	299,991		2		2		299,993		658	658	10,946	12/15/2027
000800-AF-2	STICHTING ADMINISTRATIEKANTOOR ABNANV 4	07/28/2025	Maturity	XXX	12,870,000	12,870,000	13,076,149	12,886,534		(16,534)		(16,534)		12,870,000				611,325	07/28/2025
00131L-AK-1	AIA GROUP LTD AIA 3.2 09/16/40 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	20,243,600	26,000,000	26,020,754	26,016,860		(722)		(722)		26,016,138		(5,772,538)	(5,772,538)	862,044	09/16/2040
008474-C*-7	AGNICO EAGLE MINES LIMITED AGNICO-EAGLE	06/30/2025	Call 100.3580	XXX	16,057,273	16,000,000	16,000,000	16,000,000						16,000,000				444,473	06/30/2026
008474-D@-4	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	06/30/2025	Call 101.7473	XXX	6,104,840	6,000,000	6,000,000	6,000,000						6,000,000				247,830	06/29/2029
008474-E#-1	AGNICO EAGLE MINES LIMITED AGNICO EAGLEM	09/29/2025	Call 100.8222	XXX	29,843,357	29,600,000	29,600,000	29,600,000						29,600,000				1,590,995	04/05/2033

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
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	839,600	1,000,000	1,140,570	1,125,203		(3,020)		(3,020)		1,122,183		(282,583)	(282,583)	38,293	04/10/2047
01609W-AU-6	ALIBABA GROUP HOLDING LTD BABA 4 12/06/3	09/08/2025	UBS SECURITIES LLC	XXX	609,583	660,000	579,889	588,723		2,735		2,735		591,458		18,125	18,125	20,020	12/06/2037
034863-AV-2	ANGLO AMERICAN PLC AALLN 5.375 04/01/25	04/01/2025	Maturity	XXX	14,000,000	14,000,000	13,987,260	13,999,284		716		716		14,000,000				376,250	04/01/2025
035240-AS-9	ANHEUSER-BUSCH INBEV WOR ABIBB 4.35 06/0	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,732,640	3,000,000	3,452,150	3,384,555		(15,139)		(15,139)		3,369,416		(636,776)	(636,776)	108,025	06/01/2040
03718N-AB-2	ANTOLN 5 5/8 05/13/32 ANTOLN 5 5/8 05/13	09/03/2025	BARCLAYS BANK PLC	XXX	613,500	600,000	589,266	591,523		636		636		592,158		21,342	21,342	27,281	05/13/2032
03938L-BA-1	ARCELORMITTAL SA MTNA 4.55 03/11/26	09/26/2025	JPMORGAN SECURITIES INC	XXX	999,500	1,000,000	997,150	999,448		341		341		999,789		(289)	(289)	47,775	03/11/2026
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTR AY 4.125	11/19/2025	Redemption 99.0000	XXX	314,820	318,000	306,485	311,287		3,533		3,533		314,820				12,170	06/15/2028
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK ANZ V2.57	03/14/2025	BANK OF AMERICA	XXX	2,799,128	3,250,000	2,764,205	2,797,111		6,872		6,872		2,803,983		(4,856)	(4,856)	25,986	11/25/2035
05969L-AB-7	GRUPO FINANCIERO INBURSA SAB D BINBUR 4	09/26/2025	JPMORGAN SECURITIES INC	XXX	16,889,500	17,000,000	16,760,470	16,935,639		20,298		20,298		16,955,937		(66,437)	(66,437)	718,958	04/11/2027
06000B-AC-6	BANGKOK BANK PCL HK SERIES 144A	02/26/2025	Various	XXX	1,145,166	1,120,000	1,114,434	1,114,639		50		50		1,114,689		30,477	30,477	38,238	07/05/2034
06738E-AP-0	BARCLAYS BACR 5.2 05/12/26	02/19/2025	BANK OF AMERICA	XXX	501,135	500,000	514,095	502,359		(229)		(229)		502,130		(995)	(995)	7,078	05/12/2026
06738E-BD-6	BARCLAYS BACR V4.972 05/16/29	02/19/2025	Various	XXX	5,984,483	6,000,000	6,000,000	6,000,000						6,000,000		(15,517)	(15,517)	77,895	05/16/2029
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
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	09/23/2025	BARC	XXX	859,950	882,000	882,000	882,000						882,000		(22,050)	(22,050)	60,013	01/15/2028
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH CHEPDE 5.5	07/25/2025	Redemption 99.0000	XXX	1,632,510	1,649,000	1,649,531	1,648,532		(16,022)		(16,022)		1,632,510				97,337	01/15/2028
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA CBAAU 4.5	12/09/2025	Maturity	XXX	17,406,000	17,406,000	17,394,930	17,404,807		1,193		1,193		17,406,000				783,270	12/09/2025
21688A-AW-2	COOPERAT RABOBANK UA/NY RABOBK 5 1/2 07/	07/18/2025	Maturity	XXX	15,000,000	15,000,000	14,990,250	14,997,229		2,771		2,771		15,000,000				825,000	07/18/2025
29082H-AB-8	EMBRAER SA EMBRBZ 5.4 02/01/27	02/14/2025	Redemption 101.2180	XXX	1,295,590	1,280,000	1,088,000	1,208,910		86,680		86,680		1,295,590				37,056	02/01/2027
36321P-AC-4	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 3.2	09/26/2025	JPMORGAN SECURITIES INC	XXX	4,068,750	5,000,000	5,000,000	5,000,000						5,000,000		(931,250)	(931,250)	162,049	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	09/30/2025	Redemption 100.0000	XXX	1,055,844	1,055,844	1,055,844	1,055,844						1,055,844				23,365	09/30/2040
40049J-AV-9	GRUPO TELEVISA SAB TELVIS 6.625 03/18/25	03/18/2025	Maturity	XXX	3,200,000	3,200,000	3,480,142	3,206,017		(6,017)		(6,017)		3,200,000				106,000	03/18/2025
404280-AT-6	HSBC HSBC V6.375 PERP 6.375% 12/31/49	03/30/2025	Call 100.0000	XXX	525,000	525,000	574,172	528,020		(3,020)		(3,020)		525,000				16,734	12/31/2049
404280-CF-4	HSBC HSBC 4.95 03/31/30	05/08/2025	Hongkong and Shanghai Banking	XXX	7,503,825	7,500,000	7,490,625	7,494,083		287		287		7,494,370		9,455	9,455	225,844	03/31/2030
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
44989M-AA-2	IP Lending LLC IP LENDING X LTD	08/11/2025	Redemption 100.0000	XXX	12,376,000	12,376,000	12,376,000	12,376,000						12,376,000				658,077	07/02/2029
47837R-AE-0	JOHNSON CONTROLS/TYCO FI JCI 4.9 12/01/3	03/14/2025	BANK OF AMERICA	XXX	1,874,711	1,900,000	1,871,671	1,871,671						1,871,671		3,040	3,040	27,413	12/01/2032
53944Y-AF-0	LLOYDS BANKING GROUP PLC LLOYDS 4.45 05/	05/08/2025	Maturity	XXX	1,000,000	1,000,000	999,400	999,965		35		35		1,000,000				22,250	05/08/2025
55608X-AB-3	MACQUARIE GROUP LTD MQGAU 4.875 06/10/25	06/10/2025	Maturity	XXX	11,000,000	11,000,000	10,970,740	10,998,389		1,611		1,611		11,000,000				268,125	06/10/2025
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO MYLIFE V5	09/26/2025	JPMORGAN SECURITIES INC	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				881,400	10/20/2045
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO MYLIFE V5	10/20/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				260,000	10/20/2045
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC MIZUHO V4.254	09/26/2025	JPMORGAN SECURITIES INC	XXX	8,001,600	8,000,000	8,000,000	8,000,000						8,000,000		1,600	1,600	357,336	09/11/2029
60920L-AS-3	MONDELEZ INTL HLDINGS NE MDLZ 4 1/4 09/1	09/15/2025	Maturity	XXX	2,000,000	2,000,000	1,993,660	1,998,144		1,856		1,856		2,000,000				85,000	09/15/2025
62954W-AJ-4	NTT FINANCE CORP NTT 4.239 07/25/25	07/25/2025	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				127,170	07/25/2025
62954W-AK-1	NTT FINANCE CORP NTT 4.372 07/27/27	03/14/2025	BANK OF AMERICA	XXX	1,993,260	2,000,000	2,000,000	2,000,000						2,000,000		(6,740)	(6,740)	55,864	07/27/2027
639057-AG-3	NATWEST GROUP PLC NWG 7.472 11/10/26	11/10/2025	Call 100.0000	XXX	14,400,000	14,400,000	14,400,000	14,400,000						14,400,000				1,075,968	11/10/2026
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y	06/26/2025	JPMORGAN SECURITIES INC	XXX	661,988	635,000	634,956	634,958		2		2		634,960		27,028	27,028	30,718	04/09/2034
654579-AH-4	NIPPON LIFE INSURANCE CO NIPLIF V2.75 01	09/26/2025	Various	XXX	17,597,020	19,880,000	18,165,219	18,241,811		7,593		7,593		18,249,404		(652,384)	(652,384)	534,392	01/21/2051
73730E-AA-1	POSCO POHANG 4 3/8 08/04/25	05/15/2025	TD Securities, LLC	XXX	2,397,264	2,400,000	2,394,864	2,398,735		801		801		2,399,535		(2,271)	(2,271)	82,250	08/04/2025
744330-AB-7	PRUDENTIAL PLC PRUFIN 3.625 03/24/32	06/30/2025	JANE	XXX	5,580,540	6,000,000	5,777,380	5,823,056		10,355		10,355		5,833,412		(252,872)	(252,872)	167,354	03/24/2032
74949L-AE-2	RELX CAPITAL INC RELX CAPITAL INC	03/14/2025	BANK OF AMERICA	XXX	1,971,220	2,000,000	1,982,420	1,986,236		330		330		1,986,566		(15,346)	(15,346)	30,875	05/20/2032

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
75102X-AA-4	RAIZEN ENERGIA SA RAIZBZ 5.3 01/20/27 14	02/27/2025	Redemption 100.3750	XXX	803,000	800,000	830,144	810,457		(7,457)		(7,457)		803,000				25,558	01/20/2027
80281L-AA-3	BANCO SANTANDER SA SANUK 4.75 09/15/25 1	09/15/2025	Maturity	XXX	18,000,000	18,000,000	17,950,320	17,995,682		4,318		4,318		18,000,000				855,000	09/15/2025
80281L-AS-4	BANCO SANTANDER SA SANUK 6.833 11/21/26	11/21/2025	Call 100.0000	XXX	6,050,000	6,050,000	6,050,000	6,050,000						6,050,000				413,397	11/21/2026
822582-AD-4	SHELL PLC RDSALN 6.375 12/15/38	12/08/2025	Tax Free Exchange	XXX	6,120,589	5,000,000	6,631,780	6,180,448		(59,859)		(59,859)		6,120,589				164,592	12/15/2038
822582-AN-2	SHELL PLC RDSALN 5.5 03/25/40	12/08/2025	Tax Free Exchange	XXX	14,634,073	11,500,000	15,623,680	14,794,852		(160,779)		(160,779)		14,634,073				644,000	03/25/2040
83367T-BR-9	SOCIETE GENERALE SOCGEN 4.75 11/24/25 14	06/30/2025	Call 100.0000	XXX	9,133,000	9,133,000	9,098,477	9,129,196		2,090		2,090		9,131,286		1,714	1,714	260,291	11/24/2025
83368R-BJ-0	SOCIETE GENERALE SOCGEN V3.337 01/21/33	09/26/2025	JPMORGAN SECURITIES INC	XXX	908,470	1,000,000	1,000,000	1,000,000						1,000,000		(91,530)	(91,530)	39,673	01/21/2033
853254-BK-5	STANDARD CHARTERED PLC STANLN V4.866 03/	09/26/2025	JPMORGAN SECURITIES INC	XXX	17,530,100	17,500,000	17,500,000	17,500,000						17,500,000		30,100	30,100	884,666	03/15/2033
85325C-2A-9	STANDARD CHARTERED PLC STANLN	09/03/2025	GOLDMAN SACHS INT'L	XXX	203,240	200,000	200,000	200,000						200,000		3,240	3,240	8,870	10/15/2030
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROU SUMIBK 3	09/26/2025	JPMORGAN SECURITIES INC	XXX	966,288	1,250,000	1,250,000	1,250,000						1,250,000		(283,713)	(283,713)	46,068	01/14/2042
86563V-BC-2	SUMITOMO MITSUI TR BK LT SUMITR 4.8 09/1	09/15/2025	Maturity	XXX	4,000,000	4,000,000	3,998,680	3,999,612		388		388		4,000,000				192,000	09/15/2025
86564C-AB-6	SUMITOMO LIFE INSURANCE CO SUMILF V4 09/	09/26/2025	JPMORGAN SECURITIES INC	XXX	985,000	1,000,000	1,000,000	1,000,000						1,000,000		(15,000)	(15,000)	41,667	09/14/2077
86964W-AH-5	SUZANO SA SUZANO 5 01/15/30	09/04/2025	BARCLAYS BANK PLC	XXX	360,756	360,000	380,700	371,385		(1,474)		(1,474)		369,910		(9,154)	(9,154)	20,500	01/15/2030
89681L-AA-0	TRITON INTERNATIONAL LTD TRTN 3.25 03/15	11/06/2025	JPMORGAN SECURITIES INC	XXX	8,994,177	10,034,000	8,795,552	8,866,174		112,980		112,980		8,979,155		15,022	15,022	373,209	03/15/2032
902613-AL-2	UBS UBS V3.179 02/11/43 144A	09/26/2025	JPMORGAN SECURITIES INC	XXX	2,280,900	3,000,000	3,000,000	3,000,000						3,000,000		(719,100)	(719,100)	108,101	02/11/2043
902613-AM-0	UBS UBS GROUP AG 4.488% 05/12/26	05/12/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				89,760	05/12/2026
90320B-AA-7	LIBERTY GLOBAL PLC UPCB 4.875 07/15/31 1	09/23/2025	GOLDMAN SACHS & CO	XXX	766,512	800,000	752,500	764,188		3,385		3,385		767,573		(1,061)	(1,061)	46,475	07/15/2031
91127L-AE-0	UNITED OVERSEAS BANK LTD UOBSP V2 10/14/	09/05/2025	GOLDMAN SACHS INT'L	XXX	604,128	620,000	553,449	568,414		4,697		4,697		573,111		31,017	31,017	11,160	10/14/2031
91845A-AA-3	VODAFONEZIGGO GROUP HOLDING BV ZIGGO 5 0	09/26/2025	Various	XXX	7,257,478	8,000,000	7,922,400	7,941,333		5,250		5,250		7,946,583		(689,105)	(689,105)	481,000	01/15/2032
92857W-BU-3	VODAFONE GROUP PLC VOD 4.25 09/17/2050	07/21/2025	Redemption 77.2640	XXX	3,863,200	5,000,000	4,227,550	4,254,474		(391,274)		(391,274)		3,863,200				177,083	09/17/2050
92858R-AA-8	VMED O2 UK LTD VMED 4.25 01/31/31 144A	11/06/2025	TradeWeb Direct LLC	XXX	681,270	750,000	731,250	736,665		1,652		1,652		738,317		(57,047)	(57,047)	41,792	01/31/2031
92858R-AB-6	VMED O2 UK LTD VMED 4.75 07/15/31 144A	09/25/2025	Various	XXX	8,477,500	9,000,000	9,067,500	9,047,781		(4,686)		(4,686)		9,043,096		(565,596)	(565,596)	511,153	07/15/2031
961214-EG-4	WESTPAC BANKING CORP WSTP 4.421 07/24/39	09/26/2025	JPMORGAN SECURITIES INC	XXX	922,000	1,000,000	1,000,000	1,000,000						1,000,000		(78,000)	(78,000)	52,192	07/24/2039
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	03/01/2025	Redemption 100.0000	XXX	1,648,274	1,648,274	1,648,274	1,648,274						1,648,274					03/20/2045
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE	01/01/2025	Redemption 100.0000	XXX	15,814	15,814	15,814	15,814						15,814				(15,814)	03/20/2045
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH	06/18/2024	Redemption 100.0000	XXX	152,000	152,000	152,000	152,000						152,000					07/17/2034
G0066R-AD-6	AHLI BANK QSC ABOKQD 1 7/8 09/08/25	09/08/2025	Maturity	XXX	2,080,000	2,080,000	1,923,720	2,031,089		48,911		48,911		2,080,000				39,000	09/08/2025
G0457F-AC-1	ARCOS DORADOS HOLDINGS INC ARCO 5.875 04	01/31/2025	Call 100.0000	XXX	600,000	600,000	564,000	586,351		466		466		586,817		13,183	13,183	11,260	04/04/2027
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	12/01/2025	Redemption 100.0000	XXX	2	2	2	2						2					09/30/2027
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	09/30/2025	Redemption 100.0000	XXX	117,409	117,409	99,368	107,163		10,245		10,245		117,409				1,546	09/30/2027
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	09/30/2025	Redemption 100.0000	XXX	240,192	240,192	201,615	205,646		34,546		34,546		240,192				5,315	09/30/2040
G84228-EQ-7	STANDARD CHARTERED PLC STANLN 1.456 01/1	06/05/2025	BBVA Securities Inc	XXX	666,434	680,000	599,556	635,669		9,206		9,206		644,875		21,559	21,559	8,938	01/14/2027
G9877F-AA-8	YUNDA HOLDING INV YUNDHL 2.25 08/19/25	08/19/2025	Maturity	XXX	1,400,000	1,400,000	1,293,900	1,378,067		21,933		21,933		1,400,000				31,500	08/19/2025
L2848U-AB-8	EIGPRL 3.545 08/31/36 EIGPRL 3.545 08/31	08/31/2025	Redemption 100.0000	XXX	11,254	11,254	9,830	10,136		1,118		1,118		11,254				310	08/31/2036
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	11/18/2025	ZUERCHER KANTONALBANK	XXX	160,500	200,000	211,500	211,483		(113)		(113)		211,370		(50,870)	(50,870)	16,757	03/05/2054
L95806-AA-0	USINAS SIDERURGICAS DE MINAS G USIM 5.87	01/23/2025	Corp Action	XXX	623,100	620,000	558,000	601,648		836		836		602,485		20,615	20,615	19,224	07/18/2026
M73020-AA-3	NBK TIER 2 LTD 5.788% 11/24/30	11/24/2025	Call 100.0000	XXX	960,000	960,000	902,400	933,854		23,381		23,381		957,235		2,765	2,765	24,000	11/24/2030
N15516-AD-4	BRASKEM NETHERLANDS BRASKM 4.5 01/31/30	11/05/2025	Various	XXX	715,843	1,840,000	680,800	1,865,926		(3,682)	1,181,444	(1,185,126)		680,800		35,043	35,043	101,908	01/31/2030
N15516-AE-2	BRASKEM NETHERLANDS BRASKM 5.875 01/31/5	12/17/2025	Various	XXX	2,985,925	8,385,000	2,934,750	8,527,006		(2,371)	5,589,885	(5,592,256)		2,934,750		51,175	51,175	603,364	01/31/2050
N4281@-BZ-7	KONINKLIJKE VOPAK NV KONINKLIJKE VOPAK N	09/23/2025	SEAPORT SECURITIES CORP	XXX	1,846,640	2,000,000	2,000,000	2,000,000						2,000,000		(153,360)	(153,360)	52,320	12/19/2030

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
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	08/10/2025	Redemption 100.0000	XXX	84,240	84,240	85,967	85,006		(766)		(766)		84,240				2,922	08/10/2030
N7163R-AX-1	PROSUS NV REGS 4.193% 01/19/32	01/07/2025	BARCLAYS BANK PLC	XXX	541,260	620,000	534,750	541,501		169		169		541,671		(411)	(411)	12,204	01/19/2032
P2867K-AG-1	COLBUN SA COLBUN 3.95 10/11/27 REGS	09/09/2025	Corp Action	XXX	1,800,900	1,800,000	1,864,500	1,831,313		(8,372)		(8,372)		1,822,941		(22,041)	(22,041)	65,175	10/11/2027
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	10/24/2025	Redemption 100.0000	XXX	79,530	79,530	90,681	88,129		(8,599)		(8,599)		79,530				4,302	04/24/2035
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS	12/22/2025	Various	XXX	1,077,213	1,069,412	1,091,662	1,079,310		(2,097)		(2,097)		1,077,213				56,116	09/20/2027
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	07/31/2025	Redemption 100.0000	XXX	164,640	164,640	172,213	168,136		(3,496)		(3,496)		164,640				5,722	07/31/2029
P8718A-AP-1	SOCIEDAD QUIMICA Y MINER REGS N Y N	05/07/2025	GOLDMAN SACHS INT'L	XXX	619,950	600,000	617,040	615,825		(501)		(501)		615,324		4,626	4,626	19,608	11/07/2033
P9367R-AG-6	TRANSPORT DE GAS PERU TGPERU 4.25 04/30/	04/30/2025	Redemption 100.0000	XXX	240,000	240,000	234,900	237,543		2,457		2,457		240,000				5,100	04/30/2028
U4034G-AA-1	GERDAU SA GGBRBZ 4.25 01/21/30 REGS	12/02/2025	Various	XXX	1,169,338	1,160,000	1,225,725	1,196,613		(6,936)		(6,936)		1,189,677		(29,677)	(29,677)	76,578	01/21/2030
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	08/04/2025	Redemption 100.0000	XXX	122,744	122,744	140,116	135,627		(12,883)		(12,883)		122,744				6,179	02/04/2039
Y7141B-AB-9	FREEPORT INDONESIA PT SERIES REGS	10/22/2025	WELLS FARGO BANK NA II	XXX	1,165,650	1,140,000	1,156,757	1,156,269		(1,530)		(1,530)		1,154,739		10,911	10,911	62,106	04/14/2032
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	92,908,238	98,000,000	92,708,000	92,908,238						92,908,238					05/30/2049
97263C-AA-9	WILTON RE LTD WILTON V6 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	41,000,000	41,000,000	41,000,000	41,000,000						41,000,000					12/31/2070
06367V-TZ-8	BANK OF MONTREAL BMO 0 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	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					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	9,998,631	10,000,000	10,001,500	9,998,631						9,998,631					12/31/2070
018820-AB-6	ALLIANZ SE ALVGR V3.2 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	8,999,253	9,000,000	9,000,990	8,999,253						8,999,253					12/31/2070
054536-AC-1	AXA SA AXASA V6.379 PERP 144A	01/01/2025	Transfer to Schedule BA	XXX	6,792,543	6,925,000	6,715,486	6,792,543						6,792,543					12/14/2049
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC DAIL V4 PERP	01/01/2025	Transfer to Schedule BA	XXX	21,000,000	21,000,000	21,000,000	21,000,000						21,000,000					12/31/2049
606839-AB-4	MS&AD INSURANCE GROUP HOLDINGS MSINS V4	01/01/2025	Transfer to Schedule BA	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000					12/31/2049
74728G-AE-0	QBE INSURANCE GROUP LTD QBEAU V5.875 PER	01/01/2025	Transfer to Schedule BA	XXX	10,073,507	10,068,000	10,135,104	10,073,507						10,073,507					12/31/2049
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					3,193,425,227	3,321,840,836	3,299,781,475	3,307,200,791	120,404	723,958	7,289,994	(6,445,632)		3,300,755,153		(107,805,076)	(107,805,076)	127,251,734	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	31,920	31,920	32,238	32,164		(244)		(244)		31,920				794	08/20/2043
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA	12/10/2025	Paydown	XXX	600,022	600,022	600,022	600,022						600,022				14,757	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ	12/10/2025	Paydown	XXX	557,714	557,714	557,714	557,714						557,714				13,920	03/10/2041
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A	12/15/2025	Paydown	XXX	702,322	702,322	702,322	702,322						702,322				21,807	06/15/2027
023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1	12/15/2025	Redemption 100.0000	XXX	45,000	45,000	42,300	43,559		1,441		1,441		45,000				1,080	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/	10/15/2025	Redemption 100.0000	XXX	108,244	108,244	107,974	108,068		176		176		108,244				2,720	10/15/2029
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1	07/15/2025	Redemption 100.0000	XXX	570,219	570,219	570,219	570,219						570,219				17,534	01/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A	10/01/2025	Redemption 100.0000	XXX	173,931	173,931	173,931	173,931						173,931				4,808	10/01/2026
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A	08/15/2025	Redemption 100.0000	XXX	1,534,250	1,534,250	1,534,250	1,534,250						1,534,250				46,028	02/15/2029
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU	12/15/2025	Paydown	XXX	221,922	221,922	221,922	221,922						221,922				7,217	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	520,330	520,330	505,860	508,974		11,357		11,357		520,330				9,481	03/15/2035
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/	11/15/2025	Redemption 100.0000	XXX	5,998,806	5,998,806	5,788,402	5,823,024		175,782		175,782		5,998,806				257,112	11/15/2032
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28	12/10/2025	Paydown	XXX	667,037	667,037	674,494	668,892		(1,856)		(1,856)		667,037				22,001	12/10/2028
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14	12/10/2025	Paydown	XXX	171,028	171,028	171,028	171,028						171,028				7,034	01/10/2032

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
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01	12/10/2025	Paydown	XXX	177,434	177,434	177,434	177,434						177,434				4,554	01/10/2036
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS	11/15/2025	Paydown	XXX	134,387	134,387	134,387	134,387						134,387				4,052	01/15/2035
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA	12/10/2025	Paydown	XXX	328,079	328,079	328,079	328,079						328,079				6,102	10/10/2038
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P	12/10/2025	Paydown	XXX	465,811	465,811	465,811	465,811						465,811				9,901	10/10/2039
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH	12/10/2025	Paydown	XXX	850,510	850,510	850,510	850,510						850,510				17,888	11/10/2041
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO	12/15/2025	Paydown	XXX	503,657	503,657	503,665	503,661		(4)		(4)		503,657				10,730	07/15/2033
30321L-2E-1	F&G GLOBAL FUNDING FG 5.15 07/07/25	02/12/2025	DEUTSCHE BANK SECURITIES INC	XXX	12,015,000	12,000,000	11,961,960	11,992,990		1,578		1,578		11,994,569		20,432	20,432	370,800	07/07/2025
34502@-AC-4	FOOTBALL CLUB TERM NOTES FOOTBALL CLUB T	09/30/2025	SEAPORT SECURITIES CORP	XXX	1,682,658	1,800,000	1,800,000	1,800,000						1,800,000		(117,342)	(117,342)	74,227	10/05/2032
36143L-2L-8	GA GLOBAL FUNDING TRUST GBLATL	01/07/2025	BARC	XXX	3,019,560	3,000,000	2,982,570	2,985,618		61		61		2,985,680		33,880	33,880	82,500	01/08/2029
41242*-BN-1	NATIONAL BASKETBALL ASSOCIATIO HARDWOOD	11/24/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	449,710	500,000	500,000	500,000						500,000		(50,290)	(50,290)	21,385	06/07/2038
41242*-BX-9	HARDWOOD FUNDING LLC HARDWOOD FUNDING LL	11/24/2025	APOLLO GLOBAL SECURITIES, LLC	XXX	872,630	1,000,000	1,000,000	1,000,000						1,000,000		(127,370)	(127,370)	34,878	06/07/2035
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	09/25/2025	Guggenheim	XXX	668,493	705,534	705,534	705,534						705,534		(37,041)	(37,041)	24,850	11/15/2032
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A	11/15/2025	Redemption 100.0000	XXX	458,059	458,059	469,592	467,291		(9,232)		(9,232)		458,059				13,415	11/15/2032
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDI MET 3.45	02/25/2025	BANK OF MONTREAL	XXX	1,921,794	1,957,000	1,846,723	1,900,506		4,230		4,230		1,904,737		17,057	17,057	12,753	12/18/2026
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP	09/23/2025	SEAPORT SECURITIES CORP	XXX	752,021	893,328	893,328	893,328						893,328		(141,307)	(141,307)	15,276	04/15/2045
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP	10/15/2025	Paydown	XXX	495,773	495,773	495,773	495,773						495,773				28,028	04/15/2045
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT	12/10/2025	Paydown	XXX	684,412	684,412	684,412	684,412						684,412				9,927	10/10/2042
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER	12/15/2025	Paydown	XXX	238,935	238,935	294,255	267,662		(28,727)		(28,727)		238,935				7,836	06/15/2033
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ	12/10/2025	Paydown	XXX	860,975	860,975	861,687	861,553		(578)		(578)		860,975				14,009	10/10/2041
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2	10/01/2025	Redemption 100.0000	XXX	144,857	144,857	144,857	144,857						144,857				4,454	04/01/2028
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A	12/15/2025	Paydown	XXX	4,028,905	4,028,905	4,028,905	4,028,905						4,028,905				124,916	12/15/2027
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20	11/05/2025	Redemption 100.0000	XXX	283,908	283,908	283,671	283,679		229		229		283,908				8,923	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA	11/05/2025	Redemption 100.0000	XXX	24,832	24,832	24,812	24,813		19		19		24,832				768	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	17,115,263	17,115,263	17,115,263	17,115,263						17,115,263				717,730	08/15/2025
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2	09/03/2025	Redemption 100.0000	XXX	551,422	551,422	549,674	550,800		622		622		551,422				15,498	09/03/2026
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	08/15/2025	Paydown	XXX	173,678	173,678	174,223	173,784		(106)		(106)		173,678				4,240	11/15/2028
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S	09/17/2025	Redemption 100.0000	XXX	907,993	907,993	910,841	908,549		(556)		(556)		907,993				71,983	11/15/2028
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS	12/14/2025	Paydown	XXX	202,097	202,097	202,174	202,127		(30)		(30)		202,097				7,633	01/15/2035
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS	11/15/2025	Paydown	XXX	121,261	121,261	121,261	121,261						121,261				4,162	06/15/2034
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III	12/15/2025	Paydown	XXX	415,002	415,002	415,004	415,002						415,002				15,009	01/15/2035
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A	12/15/2025	Redemption 100.0000	XXX	1,012,648	1,012,648	1,012,648	1,012,648						1,012,648				28,481	12/15/2027
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A	12/15/2025	Redemption 100.0000	XXX	605,910	605,910	606,560	606,131		(221)		(221)		605,910				18,716	12/15/2027
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A	09/15/2025	Redemption 100.0000	XXX	1,206,227	1,206,227	1,206,227	1,206,227						1,206,227				32,568	03/15/2027
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A	10/01/2025	Redemption 100.0000	XXX	925,263	925,263	924,818	924,837		426		426		925,263				36,432	04/01/2029
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	12/30/2025	Paydown	XXX	4,736,968	4,736,968	4,693,383	4,693,383		43,585		43,585		4,736,968				116,844	09/30/2045
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					70,938,877	71,412,873	71,052,717	71,142,904		197,952		197,952		71,340,859		(401,981)	(401,981)	2,397,761	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	03/14/2025	BANK OF AMERICA	XXX	25,757,529	27,046,000	24,809,006	25,413,731		69,060		69,060		25,482,791		274,738	274,738	692,378	07/01/2029
25389J-AV-8	DIGITAL REALTY TRUST LP DLR 5.55 01/15/2	07/24/2025	Various	XXX	25,079,932	24,500,000	24,373,410	24,373,410						24,373,410		706,522	706,522	1,397,521	01/15/2028
85571B-AY-1	STARWOOD PROPERTY TRUST INC STWD 4.375 0	09/24/2025	Various	XXX	4,951,075	5,000,000	5,000,000	5,000,000						5,000,000		(48,925)	(48,925)	260,981	01/15/2027
0169999999 - Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					55,788,536	56,546,000	54,182,416	54,787,141		69,060		69,060		54,856,201		932,335	932,335	2,350,880	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)																			
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	5,008,110	5,008,110	4,920,333	4,966,247		41,863		41,863		5,008,110				355,213	11/30/2026
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	2,989,648	2,989,648	2,989,648	2,989,648						2,989,648				217,578	11/30/2026
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition	09/02/2025	Redemption 100.0000	XXX	1,945,000	1,945,000	1,929,000	1,931,850		13,150		13,150		1,945,000				138,075	11/30/2026
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co	12/31/2025	Redemption 100.0000	XXX	40,748	40,748	39,933	40,238		510		510		40,748				3,722	08/03/2027
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co	12/31/2025	Redemption 100.0000	XXX	1,227	1,227	1,227	1,227						1,227				112	08/03/2027
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co	03/25/2025	Redemption 100.0000	XXX	23,231	23,231	23,231	23,231						23,231				906	08/03/2027
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27	12/31/2025	Redemption 100.0000	XXX	39,807	39,807	39,005	39,359		448		448		39,807				3,116	04/19/2027
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL	12/31/2025	Redemption 100.0000	XXX	1,495,000	1,495,000	1,457,484	1,471,758		23,242		23,242		1,495,000				143,749	05/08/2028
23133@-AA-8	CURRICULUM ASSOCIATES CURRICULUM ASSOCIA	12/18/2024	Various	XXX	14,022,038	14,065,869	13,960,375	14,016,432		716		716		14,017,148		4,889	4,889	66,393	01/27/2027
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On	03/31/2025	Redemption 100.0000	XXX	15,159,311	15,159,311	15,003,491	15,120,601		38,710		38,710		15,159,311				390,002	11/03/2025
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	11/04/2025	Redemption 100.0000	XXX	290,000	290,000	290,000	232,000						290,000				10,690	01/31/2027
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ	12/02/2025	Redemption 100.0000	XXX	210,000	210,000	207,909	209,464		536		536		210,000				14,536	02/01/2027
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21	12/18/2025	Redemption 100.0000	XXX	747,123	747,123	747,123	747,123						747,123				64,359	09/01/2026
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21	12/31/2025	Redemption 100.0000	XXX	49,689	49,689	48,282	49,104		585		585		49,689				4,595	09/01/2026
30312#-AA-4	FP Loans SPV I Trust FP Loans SPV I Trus	12/27/2024	Redemption 100.0000	XXX	9,313,946	9,313,946	9,313,946	9,313,946						9,313,946				46,020	07/26/2028
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	05/19/2025	JPMORGAN SECURITIES INC	XXX	7,973,030	9,388,023	9,200,262	9,270,413		3,693		3,693		9,274,105		(1,301,075)	(1,301,075)	213,814	10/18/2028
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1	03/31/2025	Redemption 100.0000	XXX	2,911	2,911	2,853	2,875		36		36		2,911				310	10/18/2028
35180Y-AB-9	FRANCHISE FRANCHISE 1L TL	12/17/2025	Tax Free Exchange	XXX		6,559,030			226,409		226,409							286,739	03/10/2026
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1	12/31/2025	Redemption 100.0000	XXX	17,440	17,440	16,748	17,122		318		318		17,440				1,291	11/24/2026
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1	12/31/2025	Redemption 100.0000	XXX	19,484	19,484	19,484	19,484						19,484				1,427	11/24/2026
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1	12/31/2025	Redemption 100.0000	XXX	12,182	12,182	11,941	12,054		128		128		12,182				902	11/24/2026
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21	12/31/2025	Redemption 100.0000	XXX	14,477	14,477	14,187	14,339		138		138		14,477				1,481	12/14/2026
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21	12/31/2025	Redemption 100.0000	XXX	14,232	14,232	14,232	14,232						14,232				1,402	12/14/2026
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL	01/01/2025	Redemption 100.0000	XXX						1		1							03/31/2027
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL	12/31/2024	Redemption 100.0000	XXX	788	788	780	787		1		1		788					03/31/2027
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	12/31/2025	Redemption 100.0000	XXX	17,188	17,188	16,844	16,935		252		252		17,188				1,499	10/28/2028
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	12/31/2025	Redemption 100.0000	XXX	860	860	851	853		7		7		860				75	10/28/2028
63607@-AA-1	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	2,578,370	2,578,370	2,474,140	2,521,422		(103)		(103)		2,521,319		57,050	57,050	125,179	08/03/2026
63607@-AB-9	NATIONAL FIRE & SAFETY National Fire DD	12/31/2024	Corp Action	XXX	2,169,341	2,169,341	2,169,341	2,169,341						2,169,341					08/03/2026
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	XXX	1,112,883	1,112,883	1,094,413	1,104,382		(58)		(58)		1,104,323		8,560	8,560		08/03/2026

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@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Redemption 100.0000	XXX	36,969	36,969	36,355	36,686		282		282		36,969					08/03/2026
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding	11/13/2025	Redemption 100.0000	XXX	377,145	377,145	373,374	374,721		2,424		2,424		377,145				30,231	07/15/2027
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots	12/31/2025	Redemption 100.0000	XXX	32,000	32,000	31,300	31,753		247		247		32,000				2,964	04/14/2026
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots	12/31/2025	Redemption 100.0000	XXX	7,692	7,692	7,692	7,692						7,692				706	04/14/2026
75008*-AA-2	RL DATIX HOLDINGS USA INC RL DATIX 1L TL	12/18/2024	Guggenheim	XXX	691,797	702,793	697,104	698,419		65		65		698,484		(6,687)	(6,687)	18,585	04/30/2031
000000-00-0	SECRETARIAT ADVISORS LLC SECRETARIAT 1L	02/28/2025	Redemption 100.0000	XXX	334,091	334,091	334,091	334,091						334,091				5,599	12/29/2028
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	12/31/2025	Redemption 100.0000	XXX	14,948	14,948	14,650	14,797		151		151		14,948				1,014	12/29/2026
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	12/31/2025	Redemption 100.0000	XXX	3,881	3,881	3,881	3,881						3,881				263	12/29/2026
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2	05/16/2025	Redemption 100.0000	XXX	12,417	12,417	12,168	12,302		114		114		12,417				565	06/30/2026
84833*-AB-3	SPERBER LANDSCAPE Sperber Landscape T/L	11/07/2025	Redemption 100.0000	XXX	6,687,521	6,687,521	6,486,012	6,605,221		82,300		82,300		6,687,521				628,407	09/01/2026
84833*-AC-1	SPERBER LANDSCAPE Sperber Landscape DD T	11/07/2025	Redemption 100.0000	XXX	4,547,514	4,547,514	4,547,514	4,547,514						4,547,514				479,633	09/01/2026
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	06/13/2025	Redemption 100.0000	XXX	745,341	745,341	734,160	740,366		4,975		4,975		745,341				40,223	02/12/2027
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	06/13/2025	Redemption 100.0000	XXX	92,180	92,180	92,137	92,143		37		37		92,180				4,350	02/12/2027
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL	12/31/2024	Redemption 100.0000	XXX	332	332	329	332		1		1		332					03/31/2027
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	05/30/2025	Redemption 100.0000	XXX	330,561	330,561	317,144	317,144						317,144		13,417	13,417	19,508	11/24/2025
BGH70Y-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL	09/30/2025	Redemption 100.0000	XXX	7,500	7,500	7,519	7,508		(8)		(8)		7,500				454	01/15/2028
BGH71C-R1-2	PIP PIP 1L TL CL 7.672% 12/29/27	05/22/2025	Redemption 100.0000	XXX	364,634	364,634	362,811	363,613		1,021		1,021		364,634				13,006	12/29/2027
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/20/2025	Redemption 100.0000	XXX	558,334	574,862	574,862	574,862						574,862		(16,527)	(16,527)	17,081	06/04/2026
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/09/2025	Redemption 100.0000	XXX	384,271	384,271	384,271	384,271						384,271				11,287	06/04/2026
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB	12/31/2025	Redemption 100.0000	XXX	426,114	426,114	421,853	423,475		2,639		2,639		426,114				32,469	08/07/2028
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL	12/31/2025	Redemption 100.0000	XXX	20,000	20,000	19,700	19,812		188		188		20,000				1,188	10/12/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV	02/28/2025	Redemption 100.0009	XXX	2,083,541	2,083,523	2,073,105	2,076,815		6,726		6,726		2,083,541				39,519	12/29/2028
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK	01/01/2025	Redemption 100.0000	XXX	2,245	2,245	107	107						107		2,138	2,138	(11)	06/30/2026
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA	11/07/2025	Various	XXX	411,936	408,451	407,754	407,809		126		126		407,934		4,002	4,002	41,586	11/01/2028
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	10/28/2025	Various	XXX	1,063,630	1,710,871	856,075	849,328		(34,619)		(34,619)		814,709		248,921	248,921	155,343	11/30/2028
BGH944-83-0	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/23/2025	UBS SECURITIES LLC	XXX	5,842,970	5,835,675	5,777,318	5,798,366		1,023		1,023		5,799,389		43,581	43,581	111,528	12/01/2028
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN	12/18/2024	Guggenheim	XXX	8,112,116	8,112,110	8,092,434	8,094,935		214		214		8,095,149		16,967	16,967	51,131	02/28/2028
BGH922-A4-1	DATIX BIDCO DATIX 1L TL FACILITY B GBP	09/18/2025	Guggenheim	XXX	441,094	441,094	401,383	404,532		306		306	(2,923)	438,103	36,188	2,991	39,179	21,857	04/25/2031
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	02/01/2025	Redemption 100.0000	XXX	14,687	14,687	14,882	14,851					31	14,687	(195)		(195)	52	10/25/2030
BGH9DB-Q7-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	03/01/2025	Redemption 100.0000	XXX	2,408	2,408	2,812	2,470					342	2,408	(404)		(404)	211	10/25/2030
0209999999 - Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)					98,917,933	107,599,748	99,091,860	99,556,283	226,409	192,385	226,409	192,385	(2,550)	99,839,705	35,589	(921,773)	(886,184)	3,821,933	XXX
Issuer Credit Obligations - Bank Loans – Acquired (Affiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																			
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)																			
Issuer Credit Obligations - Certificates of Deposit (Affiliated)																			
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)																			
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																			
0489999999 - ICO - Subtotal - Issuer Credit Obligations (Unaffiliated)					4,327,174,487	4,528,849,158	4,434,524,383	4,474,540,300	346,813	2,318,236	7,706,183	(5,041,134)	(2,550)	4,469,590,204	35,589	(143,337,488)	(143,301,899)	158,154,728	XXX
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 4					4,327,174,487	4,528,849,158	4,434,524,383	4,474,540,300	346,813	2,318,236	7,706,183	(5,041,134)	(2,550)	4,469,590,204	35,589	(143,337,488)	(143,301,899)	158,154,728	XXX
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					293,378,684	326,278,264	303,888,622			208,268	2,573,667	(2,365,399)		301,523,219		(8,144,539)	(8,144,539)	9,351,584	XXX
0509999999 - ICO - Subtotals - Issuer Credit Obligations					4,620,553,171	4,855,127,422	4,738,413,005	4,474,540,300	346,813	2,526,504	10,279,850	(7,406,533)	(2,550)	4,771,113,423	35,589	(151,482,027)	(151,446,438)	167,506,312	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Guaranteed (Exempt from RBC)																			
31394X-VL-7	FEDERAL HOME LOAN BANK FSPC T-60 1A4D	12/01/2025	Paydown	XXX	128,518	128,518	110,923	110,923		17,595		17,595		128,518				2,881	03/25/2044

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase /(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38374D-ES-4	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	20,477	20,477	20,668	20,507		(30)		(30)		20,477				655	07/20/2036
38374E-ME-4	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	283,185	283,185	278,627	281,361		1,824		1,824		283,185				8,223	11/16/2033
38374E-SC-2	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	363,429	363,429	357,921	360,966		2,463		2,463		363,429				10,494	11/20/2033
38374F-PZ-1	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	114,959	114,959	99,713	109,183		5,776		5,776		114,959				2,834	02/16/2034
38374F-Q9-8	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	35,324	35,324	32,605	35,146		178		178		35,324				1,012	03/16/2034
38375P-LF-6	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	78,180	78,180	74,041	77,820		360		360		78,180				2,073	02/20/2038
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY	12/01/2025	Paydown	XXX	33,015	33,015	32,953	33,015						33,015				566	05/20/2047
38376U-VR-7	Government National Mortgage A GNR 2017-	12/01/2025	Paydown	XXX	133,764	133,764	129,508	131,242		2,523		2,523		133,764				2,373	05/20/2047
38378U-7S-0	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	1,028,283	1,028,283	746,547	838,749		189,534		189,534		1,028,283				14,362	11/16/2043
38378U-RP-4	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	93,149	93,149	70,433	74,941		18,208		18,208		93,149				1,287	10/16/2043
38378W-MX-8	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	1,625,838	1,625,838	1,478,546	1,522,564		103,274		103,274		1,625,838				30,267	08/20/2043
38378Y-BU-2	Government National Mortgage A GNR 2013-	12/01/2025	Paydown	XXX	459,055	459,055	349,127	362,610		96,445		96,445		459,055				6,412	11/16/2043
38379F-3Y-3	Government National Mortgage A GNR 2015-	12/01/2025	Paydown	XXX	182,698	182,698	182,698	182,677		21		21		182,698				3,215	05/20/2045
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB	12/01/2025	Paydown	XXX	252,154	252,154	251,839	251,838		316		316		252,154				3,647	12/20/2045
38379W-4J-8	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	368,226	368,226	350,566	355,284		12,942		12,942		368,226				5,861	05/20/2046
38379W-BZ-4	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	99,449	99,449	98,422	98,451		998		998		99,449				1,428	04/20/2046
38380A-LP-0	Government National Mortgage A GNR 2016-	12/01/2025	Paydown	XXX	349,212	349,212	316,279	324,038		25,174		25,174		349,212				6,413	09/20/2046
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ	12/01/2025	Paydown	XXX	130,566	130,566	124,555	126,113		4,453		4,453		130,566				2,045	11/20/2046
38380K-ZQ-1	Government National Mortgage A GNR 2018-	12/01/2025	Paydown	XXX	115,068	115,068	101,068	104,948		10,120		10,120		115,068				2,404	02/20/2048
38380U-WY-5	Government National Mortgage A GNR 2018-	12/01/2025	Paydown	XXX	346,050	346,050	318,801	329,012		17,038		17,038		346,050				7,781	01/20/2048
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z	12/01/2025	Paydown	XXX	178,292	178,292	157,627	164,031		14,261		14,261		178,292				2,986	02/20/2048
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z	12/01/2025	Paydown	XXX	69,909	69,909	68,749	69,239		670		670		69,909				1,463	11/20/2048
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J	12/01/2025	Paydown	XXX	215,979	215,979	215,607	215,607		372		372		215,979				6,703	11/15/2032
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)				7,722,680	7,722,680	6,922,700	7,177,696		544,985		544,985		7,722,680				154,868	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Guaranteed (Exempt from RBC)																			
35563C-AY-4	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	42,478	42,478	42,478	42,478						42,478				1,410	11/25/2052
38373M-4H-0	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	26,966	26,966	25,594	25,662		1,303		1,303		26,966				715	12/16/2050
38373M-FX-3	Government National Mortgage A GNR 2002-	12/01/2025	Paydown	XXX	11,262	11,262	11,092	11,235		27		27		11,262				429	06/16/2042
38373M-H7-8	Government National Mortgage A GNR 2007-	12/01/2025	Paydown	XXX	12,643	12,643	9,285	8,929		3,714		3,714		12,643				271	06/16/2049
38373M-HM-5	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	6,558	6,558	6,147	6,387		171		171		6,558				186	09/16/2044
38373M-K9-0	Government National Mortgage A GNR 2007-	12/01/2025	Paydown	XXX	41,357	41,357	34,871	39,564		1,793		1,793		41,357				992	07/16/2047
38373M-KL-3	Government National Mortgage A GNR 2003-	12/01/2025	Paydown	XXX	85,970	85,970	80,968	85,471		499		499		85,970				2,677	11/16/2043
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-V7-2	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	8,496	8,496	7,540	8,331		165		165		8,496				247	02/16/2048
38373M-VY-3	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	92,873	92,873	86,605	84,230		8,643		8,643		92,873				2,220	07/16/2046

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
38373M-W6-3	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	40,934	40,934	32,696	39,538		1,396		1,396		40,934				1,008	02/16/2048
38373M-Y7-9	Government National Mortgage A GNR 2008-	12/01/2025	Paydown	XXX	359,924	359,924	304,250	354,388		5,537		5,537		359,924				10,087	04/16/2048
38373V-T8-3	Government National Mortgage A GNR 2002-	12/01/2025	Paydown	XXX	108,798	108,798	109,097	108,798						108,798				607	10/16/2042
38374F-GS-7	Government National Mortgage A GNR 2004-	12/01/2025	Paydown	XXX	151,775	151,775	149,226	151,390		385		385		151,775				4,438	09/16/2044
38374N-JZ-1	Government National Mortgage A GNR 2006-	12/01/2025	Paydown	XXX	21,528	21,528	16,131	20,888		640		640		21,528				470	02/16/2048
38376G-ZD-5	Government National Mortgage A GNR 2010-	12/01/2025	Paydown	XXX	202,935	202,935	171,160	181,382		21,553		21,553		202,935				3,529	12/16/2050
38378B-SJ-9	Government National Mortgage A GNR 2012-	12/01/2025	Paydown	XXX	67,474	67,474	69,148	68,481		(1,007)		(1,007)		67,474				1,132	01/16/2055
45753C-AG-2	FEDERAL NATIONAL MORTGAGE ASSO NC INLMFH	12/01/2025	Paydown	XXX	79,690	79,690	79,690	79,690						79,690				1,133	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
1029999999 - ABS - Financial Asset-Backed - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)					1,376,529	1,376,529	1,249,682	1,330,816		45,713		45,713		1,376,529				32,019	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)																			
3132DW-FU-2	FEDERAL HOME LOAN BANKS FR SD8279	12/01/2025	Paydown	XXX	2,164,096	2,164,096	2,162,744	2,162,744		1,353		1,353		2,164,096				71,217	11/01/2052
3132DW-G9-8	FEDERAL HOME LOAN BANKS FR SD8324	12/01/2025	Paydown	XXX	1,026,244	1,026,244	1,034,572	1,034,275		(8,031)		(8,031)		1,026,244				35,014	05/01/2053
3132DW-KF-9	FEDERAL HOME LOAN BANKS FR SD8394	12/01/2025	Paydown	XXX	1,025,821	1,025,821	1,012,637	1,012,804		13,017		13,017		1,025,821				33,201	01/01/2054
31339W-NA-0	FEDERAL HOME LOAN BANKS FHR 2439 LH	12/01/2025	Paydown	XXX	136,791	136,791	133,177	135,517		1,274		1,274		136,791				4,143	04/15/2032
3133AX-WR-9	FEDERAL HOME LOAN BANKS FR QD1556	12/01/2025	Paydown	XXX	31,591	31,591	32,542	32,490		(898)		(898)		31,591				384	11/01/2051
3133KQ-FT-8	FEDERAL HOME LOAN BANKS FR RA8278	12/01/2025	Paydown	XXX	426,156	426,156	424,691	424,691		1,465		1,465		426,156				13,262	12/01/2052
3133KR-FG-4	FEDERAL HOME LOAN BANKS FR RA9167	12/01/2025	Paydown	XXX	610,264	610,264	606,068	606,112		4,151		4,151		610,264				23,053	06/01/2053
3133TE-3N-2	FEDERAL HOME LOAN BANKS FHR 2054 PE	12/01/2025	Paydown	XXX	87,440	87,440	84,439	86,748		692		692		87,440				2,941	05/15/2028
3133TH-G8-4	FEDERAL HOME LOAN BANKS FHR 2102 PE	12/01/2025	Paydown	XXX	78,743	78,743	76,378	78,128		615		615		78,743				2,528	12/15/2028
3133TH-K8-9	FEDERAL HOME LOAN BANKS FHR 2103 PS	12/01/2025	Paydown	XXX	50,247	50,247	49,289	49,958		289		289		50,247				1,733	12/15/2028
3136AO-EK-9	FEDERAL HOME LOAN BANKS FNR 2011-81 GZ	12/01/2025	Paydown	XXX	143,227	143,227	139,994	142,731		495		495		143,227				4,498	08/25/2041
3136AO-RX-7	FEDERAL HOME LOAN BANKS FNR 2011-80 ZA	12/01/2025	Paydown	XXX	725,740	725,740	676,695	717,464		8,276		8,276		725,740				15,181	08/25/2041
3136A1-C8-6	FEDERAL HOME LOAN BANKS FNR 2011-101 NB	12/01/2025	Paydown	XXX	53,375	53,375	53,375	53,375						53,375				1,083	10/25/2041
3136A1-ZD-0	FEDERAL HOME LOAN BANKS FNR 2011-101 CB	12/01/2025	Paydown	XXX	321,899	321,899	320,893	320,966		933		933		321,899				7,698	10/25/2041
3136A7-JB-9	FEDERAL HOME LOAN BANKS FNR 2012-67 MZ	12/01/2025	Paydown	XXX	82,255	82,255	82,022	82,093		162		162		82,255				1,512	07/25/2042
3136A7-TU-6	FEDERAL HOME LOAN BANKS FNR 2012-80 NZ	12/01/2025	Paydown	XXX	601,487	601,487	600,245	600,275		1,212		1,212		601,487				11,515	05/25/2042
3136A8-D6-4	FEDERAL HOME LOAN BANKS FNR 2012-103 ZC	12/01/2025	Paydown	XXX	177,010	177,010	170,898	170,970		6,040		6,040		177,010				3,595	09/25/2042
3136AE-4P-9	FEDERAL HOME LOAN BANKS FNR 2013-71 ZA	12/01/2025	Paydown	XXX	567,427	567,427	548,321	551,777		15,650		15,650		567,427				9,916	07/25/2043
3136AE-5X-1	FEDERAL HOME LOAN BANKS FNR 2013-74 ZH	12/01/2025	Paydown	XXX	631,968	631,968	571,548	581,166		50,802		50,802		631,968				11,184	07/25/2043
3136AE-S3-2	FEDERAL HOME LOAN BANKS FNR 2013-52 BC	12/01/2025	Paydown	XXX	213,913	213,913	208,097	210,076		3,837		3,837		213,913				3,755	06/25/2043
3136AF-AE-4	FEDERAL HOME LOAN BANKS FNR 2013-79 EZ	12/01/2025	Paydown	XXX	671,358	671,358	633,500	641,199		30,159		30,159		671,358				13,568	07/25/2043
3136AF-AK-0	FEDERAL HOME LOAN BANKS FNR 2013-79 QZ	12/01/2025	Paydown	XXX	277,177	277,177	262,260	265,602		11,574		11,574		277,177				5,479	07/25/2043
3136AF-VT-8	FEDERAL HOME LOAN BANKS FNR 2013-66 MB	12/01/2025	Paydown	XXX	162,575	162,575	153,227	157,311		5,264		5,264		162,575				2,574	07/25/2043
3136AF-YY-4	FEDERAL HOME LOAN BANKS FNR 2013-80 VZ	12/01/2025	Paydown	XXX	1,340,725	1,340,725	1,307,409	1,310,961		29,764		29,764		1,340,725				28,764	08/25/2043
3136AG-MJ-8	FEDERAL HOME LOAN BANKS FNR 2013-108 VZ	12/01/2025	Paydown	XXX	616,315	616,315	607,672	608,330		7,985		7,985		616,315				8,525	10/25/2043
3136AG-NP-3	FEDERAL HOME LOAN BANKS FNR 2013-103 GZ	12/01/2025	Paydown	XXX	813,913	813,913	721,576	753,441		60,472		60,472		813,913				12,282	10/25/2033
3136AG-P8-9	FEDERAL HOME LOAN BANKS FNR 2013-114 Z	04/01/2025	Paydown	XXX	593,147	593,147	526,765	584,181		8,965		8,965		593,147				3,636	03/25/2040
3136AH-VS-6	FEDERAL HOME LOAN BANKS FNR 2013-136 CZ	12/01/2025	Paydown	XXX	370,798	370,798	313,211	323,209		47,590		47,590		370,798				7,718	01/25/2044
3136AP-3A-8	FEDERAL HOME LOAN BANKS FNR 2015-64 AZ	12/01/2025	Paydown	XXX	652,920	652,920	652,235	652,123		797		797		652,920				11,286	09/25/2045
3136AP-CW-0	FEDERAL HOME LOAN BANKS FNR 2015-47 AY	12/01/2025	Paydown	XXX	269,833	269,833	249,912	251,053		18,780		18,780		269,833				4,987	07/25/2045
3136AQ-AN-0	FEDERAL HOME LOAN BANK FNR 2015-72 ZA	12/01/2025	Paydown	XXX	458,527	458,527	440,254	443,289		15,238		15,238		458,527				6,593	10/25/2045
3136AR-J3-3	FEDERAL HOME LOAN BANKS FNR 2016-22 ZL	12/01/2025	Paydown	XXX	72,551	72,551	72,292	72,314		237		237		72,551				1,086	04/25/2046
3136AS-A9-7	FEDERAL HOME LOAN BANKS FNR 2016-41 MZ	12/01/2025	Paydown	XXX	209,227	209,227	206,420	206,790		2,437		2,437		209,227				3,677	07/25/2046
3136AS-CT-1	FEDERAL HOME LOAN BANKS FNR 2016-24 ZM	12/01/2025	Paydown	XXX	482,123	482,123	481,623	481,524		599		599		482,123				7,340	05/25/2046
3136AU-4D-0	FEDERAL HOME LOAN BANKS FNR 2017-8 BZ	12/01/2025	Paydown	XXX	212,554	212,554	190,789	194,654		17,900		17,900		212,554				3,271	02/25/2047

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
3136AU-YU-9	FEDERAL HOME LOAN BANKS FNR 2016-94 ZA	12/01/2025	Paydown	XXX	406,983	406,983	399,260	401,693		5,289		5,289		406,983				7,604	12/25/2046
3136AV-2Z-1	FEDERAL HOME LOAN BANKS FNR 2017-21 ZD	12/01/2025	Paydown	XXX	260,074	260,074	238,502	245,668		14,406		14,406		260,074				5,348	04/25/2047
3136AV-JB-6	FEDERAL HOME LOAN BANKS FNR 2017-4 ZC	12/01/2025	Paydown	XXX	656,097	656,097	656,097	656,097						656,097				11,926	02/25/2047
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	12/01/2025	Paydown	XXX	48,437	48,437	42,892	44,645		3,791		3,791		48,437				1,422	03/25/2047
3136AW-5S-2	FEDERAL HOME LOAN BANKS FNR 2017-52 KZ	12/01/2025	Paydown	XXX	88,527	88,527	86,968	87,250		1,276		1,276		88,527				1,627	07/25/2047
3136AW-A9-8	FEDERAL HOME LOAN BANKS FNR 2017-45 ZK	12/01/2025	Paydown	XXX	182,499	182,499	166,198	170,704		11,795		11,795		182,499				3,825	06/25/2047
3136AW-HZ-3	FEDERAL HOME LOAN BANKS FNR 2017-39 CY	12/01/2025	Paydown	XXX	153,894	153,894	143,627	144,249		9,645		9,645		153,894				2,795	05/25/2047
3136AW-Z7-5	FEDERAL HOME LOAN BANKS FNR 2017-51 EZ	12/01/2025	Paydown	XXX	398,569	398,569	370,773	379,517		19,052		19,052		398,569				7,199	07/25/2047
3136AX-GA-7	FEDERAL HOME LOAN BANKS FNR 2017-49 ZC	12/01/2025	Paydown	XXX	607,813	607,813	591,318	594,861		12,952		12,952		607,813				11,881	07/25/2047
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC	12/01/2025	Paydown	XXX	367,839	367,839	356,849	367,839						367,839				6,188	08/25/2047
3136AX-YN-9	FEDERAL HOME LOAN BANKS FNR 2017-61 TZ	12/01/2025	Paydown	XXX	343,805	343,805	320,298	327,799		16,006		16,006		343,805				5,961	08/25/2047
3136AY-YZ-0	FEDERAL HOME LOAN BANKS FNR 2017-90 ZD	12/01/2025	Paydown	XXX	250,346	250,346	249,658	249,640		706		706		250,346				4,331	11/25/2047
3136B1-T7-9	FEDERAL HOME LOAN BANKS FNR 2018-38 VZ	12/01/2025	Paydown	XXX	101,853	101,853	101,825	101,845		8		8		101,853				2,251	06/25/2048
3136B2-GE-6	FEDERAL HOME LOAN BANKS FNR 2018-45 ZD	12/01/2025	Paydown	XXX	518,129	518,129	486,526	492,245		25,884		25,884		518,129				10,000	06/25/2048
3136B2-NL-2	FEDERAL HOME LOAN BANKS FNR 2018-53 BZ	12/01/2025	Paydown	XXX	529,667	529,667	483,680	497,793		31,874		31,874		529,667				7,402	07/25/2048
3136B2-SB-9	FEDERAL HOME LOAN BANKS FNR 2018-47 GZ	12/01/2025	Paydown	XXX	102,105	102,105	97,033	97,760		4,345		4,345		102,105				1,292	07/25/2048
3136B2-UE-0	FEDERAL HOME LOAN BANKS FNR 2018-55 LZ	12/01/2025	Paydown	XXX	403,647	403,647	367,387	374,776		28,871		28,871		403,647				10,377	08/01/2048
3136B2-YL-0	FEDERAL HOME LOAN BANKS FNR 2018-54 LZ	12/01/2025	Paydown	XXX	63,012	63,012	59,520	60,147		2,865		2,865		63,012				1,109	08/25/2048
3136B3-BL-3	FEDERAL HOME LOAN BANKS FNR 2018-70 CZ	12/01/2025	Paydown	XXX	569,013	569,013	552,922	555,421		13,592		13,592		569,013				12,918	10/25/2048
3136B3-DT-4	FEDERAL HOME LOAN BANKS FNR 2018-73 BZ	12/01/2025	Paydown	XXX	178,269	178,269	170,146	171,343		6,926		6,926		178,269				2,168	10/25/2048
3136B3-GN-4	FEDERAL HOME LOAN BANKS FNR 2018-76 ZB	12/01/2025	Paydown	XXX	194,373	194,373	175,722	179,383		14,990		14,990		194,373				3,677	10/25/2048
3136B3-MM-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZA	12/01/2025	Paydown	XXX	248,882	248,882	223,334	229,628		19,254		19,254		248,882				4,421	11/25/2048
3136B3-MV-9	FEDERAL HOME LOAN BANKS FNR 2018-84 ZD	12/01/2025	Paydown	XXX	147,516	147,516	133,122	137,010		10,505		10,505		147,516				3,631	11/25/2048
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	12/01/2025	Paydown	XXX	103,380	103,380	101,353	101,902		1,477		1,477		103,380				3,228	12/25/2048
3136B7-JB-8	FEDERAL HOME LOAN BANKS FNR 2019-72 ZL	12/01/2025	Paydown	XXX	113,978	113,978	112,796	113,192		786		786		113,978				1,828	12/25/2049
3136B7-M5-7	FEDERAL HOME LOAN BANKS FNR 2019-77 JZ	12/01/2025	Paydown	XXX	90,062	90,062	88,238	89,188		874		874		90,062				1,456	01/25/2050
3136B7-V2-4	FEDERAL HOME LOAN BANKS FNR 2019-82 HZ	12/01/2025	Paydown	XXX	288,651	288,651	287,964	287,977		674		674		288,651				5,346	01/25/2050
3136B8-HA-0	FEDERAL HOME LOAN BANKS FNR 2020-3 JZ	12/01/2025	Paydown	XXX	319,527	319,527	317,775	318,299		1,228		1,228		319,527				5,167	02/25/2050
3136B8-HM-4	FEDERAL HOME LOAN BANKS FNR 2020-3 AZ	12/01/2025	Paydown	XXX	90,323	90,323	89,728	89,935		388		388		90,323				1,761	02/25/2050
3136B8-LT-4	FEDERAL HOME LOAN BANKS FNR 2020-7 DZ	12/01/2025	Paydown	XXX	239,075	239,075	238,715	239,054		21		21		239,075				4,288	02/25/2050
3137A0-K9-5	FEDERAL HOME LOAN BANKS FHR 3695 JG	12/01/2025	Paydown	XXX	157,347	157,347	157,525	157,434		(88)		(88)		157,347				3,490	07/15/2040
3137A7-UU-2	FEDERAL HOME LOAN BANK FHR 3828 LZ	12/01/2025	Paydown	XXX	305,616	305,616	295,262	304,570		1,045		1,045		305,616				5,100	03/15/2041
3137A9-Y2-6	FEDERAL HOME LOAN BANK FHR 3835 ZV	12/01/2025	Paydown	XXX	528,742	528,742	515,953	526,226		2,516		2,516		528,742				11,790	04/15/2041
3137AN-ST-3	FEDERAL HOME LOAN BANKS FHR 4027 PY	12/01/2025	Paydown	XXX	1,606,809	1,606,809	1,641,958	1,620,676		(13,867)		(13,867)		1,606,809				32,239	04/15/2042
3137B2-NF-3	FEDERAL HOME LOAN BANKS FHR 4219 JZ	12/01/2025	Paydown	XXX	268,885	268,885	259,342	260,943		7,942		7,942		268,885				4,577	06/15/2043
3137B3-6D-5	FEDERAL HOME LOAN BANKS FHR 4215 ZK	12/01/2025	Paydown	XXX	235,098	235,098	222,137	223,603		11,495		11,495		235,098				4,512	06/15/2043
3137B3-A3-2	FEDERAL HOME LOAN BANKS FHR 4230 Z	12/01/2025	Paydown	XXX	200,069	200,069	154,058	148,649		51,420		51,420		200,069				2,898	07/15/2043
3137B3-AJ-7	FEDERAL HOME LOAN BANKS FHR 4227 AZ	12/01/2025	Paydown	XXX	382,376	382,376	361,965	356,924		25,452		25,452		382,376				8,330	07/15/2043
3137B3-RV-2	FEDERAL HOME LOAN BANKS FHR 4235 BC	12/01/2025	Paydown	XXX	352,678	352,678	303,303	336,675		16,002		16,002		352,678				4,489	08/15/2028
3137B4-KX-3	FEDERAL HOME LOAN BANKS FHR 4253 PB	12/01/2025	Paydown	XXX	268,058	268,058	250,634	256,708		11,350		11,350		268,058				6,188	08/15/2041
3137B4-RQ-1	FEDERAL HOME LOAN BANKS FHR 4249 GW	12/01/2025	Paydown	XXX	83,450	83,450	77,270	79,031		4,420		4,420		83,450				1,368	10/15/2041
3137B6-LL-3	FEDERAL HOME LOAN BANKS FHR 4285 PB	12/01/2025	Paydown	XXX	393,785	393,785	394,893	394,139		(353)		(353)		393,785				8,913	11/15/2043
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	12/01/2025	Paydown	XXX	130,884	130,884	121,233	124,905		5,979		5,979		130,884				3,536	11/15/2044
3137BJ-6Z-1	FEDERAL HOME LOAN BANK FHR 4475 BC	12/01/2025	Paydown	XXX	67,218	67,218	66,115	66,592		626		626		67,218				1,283	05/15/2045
3137BL-EX-2	FEDERAL HOME LOAN BANKS FHR 4510 ZH	12/01/2025	Paydown	XXX	794,020	794,020	793,376	793,275		744		744		794,020				12,822	09/15/2045
3137BR-ER-2	FEDERAL HOME LOAN BANKS FHR 4607 HB	12/01/2025	Paydown	XXX	732,344	732,344	714,321	719,400		12,944		12,944		732,344				11,905	08/15/2046
3137BS-YV-9	FEDERAL HOME LOAN BANKS FHR 4630 ZL	12/01/2025	Paydown	XXX	288,230	288,230	258,615	268,785		19,445		19,445		288,230				4,851	11/15/2046
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	12/01/2025	Paydown	XXX	54,762	54,762	48,673	50,908		3,854		3,854		54,762				1,286	12/15/2046
3137BV-BA-3	FEDERAL HOME LOAN BANK FHR 4656 B	12/01/2025	Paydown	XXX	582,511	582,511	554,750	557,973		24,538		24,538		582,511				7,609	02/15/2047
3137BV-QS-8	FEDERAL HOME LOAN BANK FHR 4657 TZ	12/01/2025	Paydown	XXX	842,844	842,844	842,844	842,844						842,844				16,258	02/15/2047
3137BW-RN-6	FEDERAL HOME LOAN BANKS FHR 4664 TZ	12/01/2025	Paydown	XXX	1,460,832	1,460,832	1,358,124	1,392,650		68,182		68,182		1,460,832				21,479	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	313,232	313,232	294,023	299,464		13,767		13,767		313,232				4,790	06/15/2047
3137F2-ZW-9	FEDERAL HOME LOAN BANKS FHR 4711 CZ	12/01/2025	Paydown	XXX	522,081	522,081	514,113	516,234		5,847		5,847		522,081				9,386	08/15/2047
3137F3-K6-0	FEDERAL HOME LOAN BANKS FHR 4768 ZH	12/01/2025	Paydown	XXX	295,984	295,984	266,457	271,985		23,999		23,999		295,984				4,883	03/01/2048
3137F5-3A-5	FEDERAL HOME LOAN BANK FHR 4791 ZB	12/01/2025	Paydown	XXX	477,366	477,366	477,613	477,334		32		32		477,366				10,150	03/15/2048
3137FB-YC-4	FEDERAL HOME LOAN BANK FHR 4734 Z	12/01/2025	Paydown	XXX	255,332	255,332	237,057	241,140		14,192		14,192		255,332				4,405	12/15/2047
3137FC-4R-2	FEDERAL HOME LOAN BANKS FHR 4738 LZ	12/01/2025	Paydown	XXX	608,694	608,694	567,808	581,319		27,375		27,375		608,694				11,485	12/15/2047

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
3137FD-DG-4	FEDERAL HOME LOAN BANKS FHR 4750 KZ	12/01/2025	Paydown	XXX	743,796	743,796	743,219	742,583		1,213		1,213		743,796				14,323	01/15/2048
3137FG-3P-8	FEDERAL HOME LOAN BANKS FHR 4801 ZN	12/01/2025	Paydown	XXX	1,984,315	1,984,315	1,981,426	1,981,115		3,200		3,200		1,984,315				41,757	05/15/2048
3137FG-5H-4	FEDERAL HOME LOAN BANKS FHR 4796 NZ	12/01/2025	Paydown	XXX	772,734	772,734	772,734	772,734						772,734				16,828	05/15/2048
3137FJ-C2-3	FEDERAL HOME LOAN BANK FHR 4833 VZ	12/01/2025	Paydown	XXX	102,983	102,983	100,089	100,013		2,970		2,970		102,983				2,217	09/15/2048
3137FQ-HA-4	FEDERAL HOME LOAN BANKS FHR 4933 LZ	12/01/2025	Paydown	XXX	197,205	197,205	196,745	196,752		453		453		197,205				2,501	12/25/2049
3137G1-BK-2	FEDERAL HOME LOAN BANKS FWLS 2017-SC01 1	12/01/2025	Paydown	XXX	103,115	103,115	99,555	99,799		3,317		3,317		103,115				2,018	12/25/2046
3137G1-BU-0	FEDERAL HOME LOAN BANKS FWLS 2017-SC02 1	12/01/2025	Paydown	XXX	96,027	96,027	89,951	91,801		4,226		4,226		96,027				1,777	05/25/2047
3137H9-RZ-4	FEDERAL HOME LOAN BANKS FHR 5297 DZ	12/01/2025	Paydown	XXX	548,695	548,695	546,432	546,432		2,263		2,263		548,695				16,969	03/25/2053
31393G-3L-6	FEDERAL HOME LOAN BANK FHR 2531 Z	12/01/2025	Paydown	XXX	181,547	181,547	175,784	181,127		420		420		181,547				4,785	12/15/2032
31393U-4J-9	FEDERAL HOME LOAN BANKS FNW 2004-W1 1A7	12/01/2025	Paydown	XXX	190,286	190,286	190,286	190,286						190,286				6,660	11/25/2043
31393U-BC-6	FEDERAL HOME LOAN BANKS FNR 2003-123 ND	12/01/2025	Paydown	XXX	302,401	302,401	309,855	303,445		(1,044)		(1,044)		302,401				12,658	12/25/2033
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-3S-6	FEDERAL HOME LOAN BANKS FHR 2650 PB	12/01/2025	Paydown	XXX	73,846	73,846	69,588	72,614		1,232		1,232		73,846				1,900	07/15/2033
31393X-GN-1	FEDERAL HOME LOAN BANK FNW 2004-W2 1A4	12/01/2025	Paydown	XXX	148,489	148,489	147,715	148,053		436		436		148,489				4,366	02/25/2044
31394B-YX-6	FEDERAL HOME LOAN BANK FNR 2004-91 ZK	12/01/2025	Paydown	XXX	324,309	324,309	279,422	321,709		2,600		2,600		324,309				7,731	12/25/2034
31394V-4H-0	FEDERAL HOME LOAN BANK FNR 2006-18 PE	12/01/2025	Paydown	XXX	96,443	96,443	93,064	95,056		1,388		1,388		96,443				2,807	03/25/2036
31395C-XH-9	FEDERAL HOME LOAN BANK FHR 2827 PG	12/01/2025	Paydown	XXX	94,418	94,418	95,775	94,668		(250)		(250)		94,418				3,022	07/15/2034
31396H-MW-6	FEDERAL HOME LOAN BANK FHR 3110 HE	12/01/2025	Paydown	XXX	142,292	142,292	138,679	140,903		1,389		1,389		142,292				4,269	02/15/2036
31396N-HB-5	FEDERAL HOME LOAN BANK FHR 3136 PE	12/01/2025	Paydown	XXX	115,622	115,622	113,265	114,635		987		987		115,622				3,934	04/15/2036
31396P-SS-1	FEDERAL HOME LOAN BANK FNR 2007-7 QC	12/01/2025	Paydown	XXX	61,194	61,194	59,817	60,566		628		628		61,194				1,360	02/25/2037
31396U-VU-1	FEDERAL HOME LOAN BANK FHR 3184 AE	12/01/2025	Paydown	XXX	908,510	908,510	937,522	917,430		(8,920)		(8,920)		908,510				28,495	07/15/2036
31396X-RS-5	FEDERAL HOME LOAN BANKS FNR 2007-90 B	12/01/2025	Paydown	XXX	2,854	2,854	2,824	2,834		20		20		2,854				93	09/25/2037
31397A-SH-7	FEDERAL HOME LOAN BANK FHR 3217 PE	12/01/2025	Paydown	XXX	133,152	133,152	135,711	133,824		(673)		(673)		133,152				4,022	09/15/2036
31397B-5W-7	FEDERAL HOME LOAN BANKS FHR 3211 HE	12/01/2025	Paydown	XXX	138,531	138,531	142,823	139,939		(1,407)		(1,407)		138,531				4,581	09/15/2036
31397B-6Q-9	FEDERAL HOME LOAN BANKS FHR 3211 MB	12/01/2025	Paydown	XXX	109,325	109,325	105,670	107,887		1,438		1,438		109,325				3,247	09/15/2036
31397C-SZ-3	FEDERAL HOME LOAN BANK FHR 3242 NH	12/01/2025	Paydown	XXX	1,085,910	1,085,910	1,102,877	1,089,594		(3,684)		(3,684)		1,085,910				28,913	11/15/2036
31397C-TD-1	FEDERAL HOME LOAN BANK FHR 3242 PH	12/01/2025	Paydown	XXX	128,701	128,701	128,701	128,701						128,701				3,640	11/15/2036
31397G-PF-1	FEDERAL HOME LOAN BANKS FHR 3303 PD	12/01/2025	Paydown	XXX	48,659	48,659	46,310	47,561		1,098		1,098		48,659				1,344	04/15/2037
31397H-B9-8	FEDERAL HOME LOAN BANKS FHR 3312 HP	12/01/2025	Paydown	XXX	59,638	59,638	55,557	57,969		1,670		1,670		59,638				1,760	05/15/2037
31397J-QS-6	FEDERAL HOME LOAN BANKS FHR 3351 PC	12/01/2025	Paydown	XXX	34,932	34,932	34,200	34,589		343		343		34,932				1,465	07/15/2037
31397J-W4-2	FEDERAL HOME LOAN BANKS FHR 3349 PE	12/01/2025	Paydown	XXX	24,495	24,495	25,159	24,752		(257)		(257)		24,495				694	07/15/2037
31397Q-G5-1	FEDERAL HOME LOAN BANKS FNR 2011-18 ZE	12/01/2025	Paydown	XXX	82,622	82,622	75,930	81,568		1,054		1,054		82,622				2,133	03/25/2041
31397Q-J3-3	FEDERAL HOME LOAN BANKS FNR 2011-18 KY	12/01/2025	Paydown	XXX	155,289	155,289	146,408	150,912		4,377		4,377		155,289				3,352	03/25/2041
31397S-G9-9	FEDERAL HOME LOAN BANKS FNR 2011-46 Z	12/01/2025	Paydown	XXX	367,850	367,850	335,195	362,090		5,760		5,760		367,850				6,886	05/25/2041
31397S-VR-2	FEDERAL HOME LOAN BANKS FNR 2011-39 UZ	12/01/2025	Paydown	XXX	385,989	385,989	363,836	383,096		2,893		2,893		385,989				7,720	05/25/2041
31397U-ZQ-5	FEDERAL HOME LOAN BANKS FNR 2011-58 HL	12/01/2025	Paydown	XXX	55,328	55,328	52,190	53,490		1,838		1,838		55,328				1,277	07/25/2041
31397W-X9-1	FEDERAL HOME LOAN BANKS FHR 3473 AY	12/01/2025	Paydown	XXX	97,314	97,314	93,908	95,787		1,527		1,527		97,314				2,618	07/15/2038
31398S-RK-1	FEDERAL HOME LOAN BANKS FNR 2010-143 Z	12/01/2025	Paydown	XXX	31,658	31,658	31,003	31,585		73		73		31,658				681	12/25/2040
31398S-RV-7	FEDERAL HOME LOAN BANKS FNR 2010-143 BG	12/01/2025	Paydown	XXX	81,259	81,259	75,672	78,537		2,721		2,721		81,259				1,908	12/25/2040
31398S-WG-4	FEDERAL HOME LOAN BANKS FNR 2010-139 HA	12/01/2025	Paydown	XXX	96,330	96,330	90,908	94,009		2,322		2,322		96,330				2,092	11/25/2040
31398T-X6-3	FEDERAL HOME LOAN BANKS FNR 2010-103 ME	12/01/2025	Paydown	XXX	57,249	57,249	57,017	57,021		228		228		57,249				1,289	09/25/2040
3140FX-EK-4	FEDERAL HOME LOAN BANKS FN BF0137	12/01/2025	Paydown	XXX	495,017	495,017	485,637	486,097		8,920		8,920		495,017				8,022	08/01/2056
3140QN-Q3-9	FEDERAL HOME LOAN BANKS FN CB3173	12/01/2025	Paydown	XXX	832,856	832,856	750,332	753,093		79,763		79,763		832,856				15,107	03/01/2052
3140QQ-CK-9	FEDERAL HOME LOAN BANKS FN CB4573	12/01/2025	Paydown	XXX	406,153	406,153	405,519	405,519		635		635		406,153				10,368	09/01/2052
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
31418C-3J-1	FEDERAL HOME LOAN BANKS FN MA3500	12/01/2025	Paydown	XXX	4,540	4,540	4,516	4,516		24		24		4,540				98	10/01/2048
31418C-4J-0	FEDERAL HOME LOAN BANKS FN MA3524	12/01/2025	Paydown	XXX	6,266	6,266	6,243	6,233		33		33		6,266				137	11/01/2048
31418E-CS-7	FEDERAL HOME LOAN BANKS FN MA4580	12/01/2025	Paydown	XXX	302,054	302,054	300,313	300,354		1,700		1,700		302,054				5,968	04/01/2052
31418E-D8-0	FEDERAL HOME LOAN BANKS FN MA4626	12/01/2025	Paydown	XXX	1,758,757	1,758,757	1,754,415	1,754,454		4,303		4,303		1,758,757				37,997	06/01/2052
31418E-KU-3	FEDERAL HOME LOAN BANKS FN MA4806	12/01/2025	Paydown	XXX	802,666	802,666	790,876	791,161		11,504		11,504		802,666				22,437	11/01/2052
31418E-KV-1	FEDERAL HOME LOAN BANKS FN MA4807	12/01/2025	Paydown	XXX	1,714,361	1,714,361	1,699,582	1,699,834		14,526		14,526		1,714,361				54,923	11/01/2052
31418E-R8-5	FEDERAL HOME LOAN BANKS FN MA5010	12/01/2025	Paydown	XXX	1,072,093	1,072,093	1,080,560	1,080,273		(8,180)		(8,180)		1,072,093				36,554	05/01/2053
31418E-S5-0	FEDERAL HOME LOAN BANKS FN MA5039	12/01/2025	Paydown	XXX	1,109,978	1,109,978	1,118,303	1,118,010		(8,032)		(8,032)		1,109,978				37,995	06/01/2053

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
31418E-XT-2	FEDERAL HOME LOAN BANKS FN MA5189	12/01/2025	Paydown	XXX	3,539,335	3,539,335	3,494,402	3,494,986		44,348		44,348		3,539,335				102,678	11/01/2053
31418E-XU-9	FEDERAL HOME LOAN BANKS FN MA5190	12/01/2025	Paydown	XXX	6,057,177	6,057,177	6,079,654	6,079,066		(21,889)		(21,889)		6,057,177				218,355	11/01/2053
31418E-ZK-9	FEDERAL HOME LOAN BANKS FN MA5245	12/01/2025	Paydown	XXX	2,989,234	2,989,234	2,951,566	2,952,035		37,200		37,200		2,989,234				89,670	01/01/2054
31418E-ZL-7	FEDERAL HOME LOAN BANKS FN MA5246	12/01/2025	Paydown	XXX	7,028,160	7,028,160	7,056,987	7,056,231		(28,071)		(28,071)		7,028,160				248,627	01/01/2054
658207-5E-1	NORTH CAROLINA ST HSG FIN AGY N Y N	07/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				552	07/01/2039
3136AB-MR-1	Fannie Mae FNR 2012-148 CU	01/01/2025	Transfer to Schedule BA	XXX	449,192	457,498	447,204	449,192						449,192					01/25/2043
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	01/01/2025	Transfer to Schedule BA	XXX	1,593,216	1,674,237	1,459,750	1,593,216						1,593,216					12/25/2032
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-	01/01/2025	Transfer to Schedule BA	XXX	1,402,553	1,443,225	1,312,711	1,402,553						1,402,553					01/25/2033
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA	01/01/2025	Transfer to Schedule BA	XXX	168,445	171,664	166,187	168,445						168,445					12/25/2033
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	151,593	154,497	149,535	151,593						151,593					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
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	01/01/2025	Transfer to Schedule BA	XXX	437,539	437,452	392,626	437,539						437,539					02/15/2033
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682	01/01/2025	Transfer to Schedule BA	XXX	1,980,224	1,978,365	1,941,949	1,980,224						1,980,224					01/15/2033
31394L-4S-8	Freddie Mac FHR 2684 S	01/01/2025	Transfer to Schedule BA	XXX	840,039	839,920	732,765	840,039						840,039					01/15/2033
31394L-DC-3	Freddie Mac FHR 2691 JS	01/01/2025	Transfer to Schedule BA	XXX	1,626,250	1,625,801	1,496,445	1,626,250						1,626,250					04/15/2033
31394L-GD-8	Freddie Mac FHR 2691 SW	01/01/2025	Transfer to Schedule BA	XXX	595,949	595,325	590,192	595,949						595,949					09/15/2032
1039999999	- ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)				85,892,383	86,027,324	83,707,501	84,759,975		1,132,399		1,132,399		85,892,383				1,943,870	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	28,683	28,683	28,683	28,683						28,683				592	12/01/2033
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/28/2025	Redemption 100.0000	XXX	867	867	867	867						867				9	03/01/2040
13057M-AB-2	FEDERAL NATIONAL MORTGAGE ASSO CA CASMFH	04/30/2025	Tax Free Exchange	XXX	999,133	999,133	999,133	999,133						999,133				10,928	03/01/2040
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG	12/01/2025	Paydown	XXX	25,473	25,473	25,473	25,473						25,473				512	07/01/2036
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG	12/01/2025	Paydown	XXX	32,476	32,476	32,476	32,476						32,476				308	11/01/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042 DNNMFH 3.98 06/01	12/01/2025	Paydown	XXX	11,141	11,141	11,141	11,141						11,141				357	06/01/2042
30292R-AJ-3	FREMF Mortgage Trust FREMF 2015-K46 B	04/01/2025	Paydown	XXX	16,150,000	16,150,000	15,415,699	16,075,381		74,619		74,619		16,150,000				153,789	04/25/2048
30309H-AC-1	FEDERAL HOME LOAN BANKS OT FEDMFH 3.4 01	12/01/2025	Paydown	XXX	256,302	256,302	260,625	258,927		(2,625)		(2,625)		256,302				4,753	01/25/2036
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021	12/25/2025	Paydown	XXX	368,403	368,403	368,253	368,268		135		135		368,403				3,383	01/25/2051
3132WR-RN-5	FEDERAL HOME LOAN BANKS FR WA0503	12/01/2025	Paydown	XXX	622,747	622,747	624,041	623,405		(658)		(658)		622,747				13,018	03/01/2044
3132WR-RT-2	FEDERAL HOME LOAN BANKS FR WA0508	12/01/2025	Paydown	XXX	60,344	60,344	43,919	44,653		15,690		15,690		60,344				849	09/01/2051
3132WR-RU-9	FEDERAL HOME LOAN BANKS FR WA0509	12/01/2025	Paydown	XXX	17,828	17,828	17,326	17,357		471		471		17,828				389	04/01/2052
3132WW-A7-7	FEDERAL HOME LOAN BANKS FR WA2529	12/01/2025	Paydown	XXX	44,677	44,677	44,888	44,874		(198)		(198)		44,677				862	01/01/2052
3132WW-AA-0	FEDERAL HOME LOAN BANKS FR WA2500	12/01/2025	Paydown	XXX	73,037	73,037	69,905	70,962		2,075		2,075		73,037				1,313	09/01/2045
3132WX-AW-0	FEDERAL HOME LOAN BANKS FR WA3420	12/01/2025	Paydown	XXX	32,106	32,106	31,753	31,801		305		305		32,106				583	01/01/2040
3132WX-AY-6	FEDERAL HOME LOAN BANKS FR WA3422	12/01/2025	Paydown	XXX	42,416	42,416	41,934	41,999		417		417		42,416				770	01/01/2040
3132XE-DB-4	FEDERAL HOME LOAN BANKS FR WN0097	12/01/2025	Paydown	XXX	40,668	40,668	39,629	39,767		901		901		40,668				1,140	05/01/2037
3132Y7-GN-9	FEDERAL HOME LOAN BANKS FR WE2005	12/01/2025	Paydown	XXX	281,284	281,284	265,836	270,871		10,413		10,413		281,284				4,872	09/01/2033
3132Y7-H7-3	FEDERAL HOME LOAN BANKS 3132Y7H73	12/01/2025	Paydown	XXX	35,842	35,842	31,969	32,136		3,706		3,706		35,842				740	05/01/2052
3132YB-XA-9	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	27,609	27,609	25,392	25,587		2,022		2,022		27,609				585	05/01/2039
3132YB-XQ-4	FEDERAL HOME LOAN BANKS FR WE6087	12/01/2025	Paydown	XXX	280,345	280,345	240,517	243,561		36,784		36,784		280,345				5,850	09/01/2035
3132YB-XR-2	FEDERAL HOME LOAN BANKS FR WE6088	12/01/2025	Paydown	XXX	62,705	62,705	48,773	49,495		13,210		13,210		62,705				1,125	02/01/2040
313637-2J-8	FEDERAL HOME LOAN BANKS FN 109777	12/01/2025	Paydown	XXX	38,294	38,294	38,647	38,530		(236)		(236)		38,294				851	09/01/2033
313637-Q5-2	FEDERAL HOME LOAN BANKS FN 109476	12/01/2025	Paydown	XXX	256,053	256,053	257,413	256,332		(279)		(279)		256,053				8,546	08/01/2028
313637-R6-9	FEDERAL HOME LOAN BANKS FN 109509	12/01/2025	Paydown	XXX	97,637	97,637	98,796	97,845		(208)		(208)		97,637				2,082	09/01/2028
313637-VK-3	FEDERAL HOME LOAN BANKS FN 109618	12/01/2025	Paydown	XXX	124,620	124,620	125,282	124,737		(117)		(117)		124,620				2,533	10/01/2028
313637-W4-8	FEDERAL HOME LOAN BANKS FN 109667	12/01/2025	Paydown	XXX	20,781	20,781	20,907	20,867		(87)		(87)		20,781				458	09/01/2033
313637-XD-7	FEDERAL HOME LOAN BANKS FN 109676	12/01/2025	Paydown	XXX	33,889	33,889	33,767	33,820		69		69		33,889				730	09/01/2033
313637-Y2-0	FEDERAL HOME LOAN BANKS FN 109729	09/01/2025	Paydown	XXX	5,982,000	5,982,000	6,026,865	5,991,711		(9,711)		(9,711)		5,982,000				169,370	09/01/2028
313637-YS-3	FEDERAL HOME LOAN BANKS FN 109721	12/01/2025	Paydown	XXX	25,563	25,563	25,943	25,813		(249)		(249)		25,563				577	09/01/2033

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
313637-ZD-5	FEDERAL HOME LOAN BANKS FN 109740	12/01/2025	Paydown	XXX	54,401	54,401	55,285	54,975		(573)		(573)		54,401				1,137	09/01/2033
3136B1-LF-9	FEDERAL HOME LOAN BANKS FNA 2018-M3 A2	12/01/2025	Paydown	XXX	198,863	198,863	192,528	195,490		3,373		3,373		198,863				3,857	02/25/2030
31377U-5M-1	FEDERAL HOME LOAN BANKS FN 387952	12/01/2025	Paydown	XXX	369,957	369,957	371,706	371,346		(1,389)		(1,389)		369,957				7,906	09/01/2038
31377U-6D-0	FEDERAL HOME LOAN BANKS FN 387968	12/01/2025	Paydown	XXX	1,764,166	1,764,166	1,800,552	1,791,731		(27,565)		(27,565)		1,764,166				99,242	08/01/2048
31377U-X6-5	FEDERAL HOME LOAN BANKS FN 387801	12/01/2025	Paydown	XXX	65,017	65,017	65,160	65,068		(51)		(51)		65,017				1,998	07/01/2030
3137BE-WR-1	FEDERAL HOME LOAN BANK FHMS Q001 A3	12/01/2025	Paydown	XXX	26,329	26,329	27,761	26,865		(536)		(536)		26,329				1,005	02/25/2032
3137H9-MG-1	FEDERAL HOME LOAN BANKS 3137H9MG1	12/01/2025	Paydown	XXX	34,184	34,184	31,353	31,575		2,608		2,608		34,184				754	08/25/2038
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust	12/01/2025	Paydown	XXX	176,037	176,037	165,049	165,929		10,108		10,108		176,037				3,877	01/25/2040
3137HA-AA-4	Freddie Mac 3137HAAA4 4.633% 07/25/38	12/01/2025	Paydown	XXX	51,728	51,728	51,183	51,230		498		498		51,728				1,308	07/25/2038
3137HA-MK-9	Freddie Mac FHLMC FRETE 2023-ML17-AUS	12/01/2025	Paydown	XXX	75,729	75,729	59,870	60,662		15,067		15,067		75,729				1,264	04/25/2043
3138L6-LM-8	FEDERAL HOME LOAN BANKS FN AM5731	12/01/2025	Paydown	XXX	152,080	152,080	155,246	153,824		(1,744)		(1,744)		152,080				3,311	06/01/2044
3138LA-XT-1	FEDERAL HOME LOAN BANKS FN AM9689	12/01/2025	Paydown	XXX	86,261	86,261	87,923	87,535		(1,273)		(1,273)		86,261				1,832	09/01/2045
3138LC-QA-6	FEDERAL HOME LOAN BANKS FN AN0448	12/01/2025	Paydown	XXX	782,110	782,110	798,295	793,072		(10,962)		(10,962)		782,110				16,741	01/01/2046
3138LC-VN-2	FEDERAL HOME LOAN BANKS FN AN0620	12/01/2025	Paydown	XXX	242,953	242,953	248,951	247,130		(4,177)		(4,177)		242,953				5,375	01/01/2046
3138LD-JE-4	FEDERAL HOME LOAN BANKS FN AN1160	12/01/2025	Paydown	XXX	56,138	56,138	57,296	56,824		(686)		(686)		56,138				1,084	03/01/2036
3138LD-K4-4	FEDERAL HOME LOAN BANKS FN AN1214	12/01/2025	Paydown	XXX	173,890	173,890	177,476	176,166		(2,276)		(2,276)		173,890				3,378	04/01/2046
3138LE-QX-2	FEDERAL HOME LOAN BANKS FN AN2269	12/01/2025	Paydown	XXX	139,004	139,004	141,871	140,983		(1,980)		(1,980)		139,004				2,482	08/01/2046
3138LG-SU-1	FEDERAL HOME LOAN BANKS FN AN4130	12/01/2025	Paydown	XXX	170,826	170,826	172,641	172,084		(1,259)		(1,259)		170,826				3,240	01/01/2037
3138LG-SV-9	FEDERAL HOME LOAN BANKS FN AN4131	12/01/2025	Paydown	XXX	187,933	187,933	189,930	189,317		(1,384)		(1,384)		187,933				3,564	01/01/2037
3138LH-AV-6	FEDERAL HOME LOAN BANKS FN AN4519	12/01/2025	Paydown	XXX	85,879	85,879	87,892	87,231		(1,352)		(1,352)		85,879				1,899	02/01/2047
3138LH-D3-5	FEDERAL HOME LOAN BANKS FN AN4621	12/01/2025	Paydown	XXX	141,100	141,100	144,010	142,475		(1,375)		(1,375)		141,100				2,771	08/01/2032
3138LH-L9-3	FEDERAL HOME LOAN BANKS FN AN4851	12/01/2025	Paydown	XXX	85,476	85,476	87,773	87,179		(1,704)		(1,704)		85,476				1,815	03/01/2047
3138LH-MA-9	FEDERAL HOME LOAN BANKS FN AN4852	12/01/2025	Paydown	XXX	21,273	21,273	21,938	21,764		(491)		(491)		21,273				456	03/01/2047
3138LJ-XQ-8	FEDERAL HOME LOAN BANKS FN AN6086	12/01/2025	Paydown	XXX	97,076	97,076	98,654	98,148		(1,072)		(1,072)		97,076				1,809	08/01/2037
3138LK-JK-4	FEDERAL HOME LOAN BANKS FN AN6565	12/01/2025	Paydown	XXX	40,061	40,061	40,887	40,683		(623)		(623)		40,061				755	09/01/2047
3138LK-YX-9	FEDERAL HOME LOAN BANKS FN AN7025	12/01/2025	Paydown	XXX	23,525	23,525	24,127	23,948		(424)		(424)		23,525				461	10/01/2047
3138LL-KR-5	FEDERAL HOME LOAN BANKS FN AN7503	12/01/2025	Paydown	XXX	33,204	33,204	33,889	33,658		(454)		(454)		33,204				642	11/01/2037
3138LM-4B-6	FEDERAL HOME LOAN BANKS FN AN8917	12/01/2025	Paydown	XXX	83,274	83,274	83,586	83,438		(164)		(164)		83,274				1,646	04/01/2033
3138LM-5H-2	FEDERAL HOME LOAN BANKS FN AN8947	12/01/2025	Paydown	XXX	51,738	51,738	52,384	52,121		(383)		(383)		51,738				1,026	04/01/2033
3138LM-6D-0	FEDERAL HOME LOAN BANKS FN AN8967	12/01/2025	Paydown	XXX	136,721	136,721	137,960	137,288		(567)		(567)		136,721				2,630	04/01/2030
3138LM-6P-3	FEDERAL HOME LOAN BANKS FN AN8977	12/01/2025	Paydown	XXX	275,879	275,879	275,017	275,399		480		480		275,879				5,439	05/01/2033
3138LM-6W-8	FEDERAL HOME LOAN BANKS FN AN8984	12/01/2025	Paydown	XXX	35,080	35,080	35,118	35,059		21		21		35,080				679	04/01/2028
3138LM-7C-1	FEDERAL HOME LOAN BANKS FN AN8990	12/01/2025	Paydown	XXX	201,838	201,838	202,721	202,210		(372)		(372)		201,838				3,880	04/01/2030
3138LM-7F-4	FEDERAL HOME LOAN BANKS FN AN8993	12/01/2025	Paydown	XXX	101,331	101,331	101,394	101,443		(112)		(112)		101,331				2,066	04/01/2048
3138LM-HB-2	FEDERAL HOME LOAN BANKS FN AN8325	12/01/2025	Paydown	XXX	162,729	162,729	163,679	163,326		(597)		(597)		162,729				3,193	02/01/2038
3138LM-K6-9	FEDERAL HOME LOAN BANKS FN AN8416	12/01/2025	Paydown	XXX	33,506	33,506	33,507	33,531		(25)		(25)		33,506				691	02/01/2048
3138LM-KK-8	FEDERAL HOME LOAN BANKS FN AN8397	12/01/2025	Paydown	XXX	53,438	53,438	52,995	53,130		307		307		53,438				1,043	03/01/2048
3138LM-KL-6	FEDERAL HOME LOAN BANKS FN AN8398	12/01/2025	Paydown	XXX	31,575	31,575	31,355	31,352		223		223		31,575				609	02/01/2048
3138LM-PN-7	FEDERAL HOME LOAN BANKS FN AN8528	12/01/2025	Paydown	XXX	91,272	91,272	91,799	91,564		(292)		(292)		91,272				1,724	03/01/2033
3138LM-SU-8	FEDERAL HOME LOAN BANKS FN AN8630	12/01/2025	Paydown	XXX	270,636	270,636	270,806	270,618		18		18		270,636				5,202	04/01/2030
3138LM-SV-6	FEDERAL HOME LOAN BANKS FN AN8631	12/01/2025	Paydown	XXX	440,507	440,507	440,783	440,493		14		14		440,507				8,250	04/01/2030
3138LM-V5-9	FEDERAL HOME LOAN BANKS FN AN8735	12/01/2025	Paydown	XXX	93,090	93,090	93,875	93,505		(415)		(415)		93,090				1,873	03/01/2033
3138LM-XC-2	FEDERAL HOME LOAN BANKS FN AN8774	12/01/2025	Paydown	XXX	86,820	86,820	86,874	86,823		(3)		(3)		86,820				1,641	05/01/2030
3138LM-XE-8	FEDERAL HOME LOAN BANKS FN AN8776	12/01/2025	Paydown	XXX	336,375	336,375	336,585	336,538		(163)		(163)		336,375				6,522	05/01/2033
3138LM-Y2-3	FEDERAL HOME LOAN BANKS FN AN8828	12/01/2025	Paydown	XXX	164,631	164,631	166,895	165,675		(1,043)		(1,043)		164,631				3,295	04/01/2030
3138LM-YK-3	FEDERAL HOME LOAN BANKS FN AN8813	12/01/2025	Paydown	XXX	67,801	67,801	68,860	68,353		(552)		(552)		67,801				1,389	04/01/2033
3138LN-6V-8	FEDERAL HOME LOAN BANKS FN AN9883	10/01/2025	Paydown	XXX	4,000,000	4,000,000	4,055,000	4,034,078		(34,078)		(34,078)		4,000,000				130,045	07/01/2033
3138LN-7M-7	FEDERAL HOME LOAN BANKS FN AN9899	12/01/2025	Paydown	XXX	203,664	203,664	206,783	205,672		(2,008)		(2,008)		203,664				4,130	07/01/2033
3138LN-AP-6	FEDERAL HOME LOAN BANKS FN AN9013	02/01/2025	Paydown	XXX	11,000,000	11,000,000	11,006,875	10,992,267		7,733		7,733		11,000,000				66,495	06/01/2028
3138LN-D2-4	FEDERAL HOME LOAN BANKS FN AN9120	12/01/2025	Paydown	XXX	36,329	36,329	36,806	36,554		(224)		(224)		36,329				737	05/01/2030
3138LN-EJ-6	FEDERAL HOME LOAN BANKS FN AN9136	12/01/2025	Paydown	XXX	88,250	88,250	88,305	88,257		(6)		(6)		88,250				1,693	05/01/2030
3138LN-FF-3	FEDERAL HOME LOAN BANKS FN AN9165	12/01/2025	Paydown	XXX	20,552	20,552	20,700	20,667		(115)		(115)		20,552				440	05/01/2038
3138LN-G9-6	FEDERAL HOME LOAN BANKS FN AN9223	12/01/2025	Paydown	XXX	31,145	31,145	31,310	31,246		(102)		(102)		31,145				614	05/01/2033
3138LN-MR-9	FEDERAL HOME LOAN BANKS FN AN9367	12/01/2025	Paydown	XXX	320,799	320,799	321,450	321,056		(257)		(257)		320,799				6,097	06/01/2030
3138LN-MY-4	FEDERAL HOME LOAN BANKS FN AN9374	12/01/2025	Paydown	XXX	423,753	423,753	425,209	424,304		(551)		(551)		423,753				12,263	06/01/2030
3138LN-ND-9	FEDERAL HOME LOAN BANKS FN AN9387	12/01/2025	Paydown	XXX	696,661	696,661	700,362	698,377		(1,715)		(1,715)		696,661				13,622	06/01/2033
3138LN-NE-7	FEDERAL HOME LOAN BANKS FN AN9388	12/01/2025	Paydown	XXX	311,839	311,839	313,495	312,898		(1,059)		(1,059)		311,839				6,307	06/01/2033

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
3138LN-NF-4	FEDERAL HOME LOAN BANKS FN AN9389	12/01/2025	Paydown	XXX	110,581	110,581	111,169	110,966		(384)		(384)		110,581				2,237	06/01/2033
3138LN-NG-2	FEDERAL HOME LOAN BANKS FN AN9390	12/01/2025	Paydown	XXX	760,798	760,798	764,840	762,815		(2,017)		(2,017)		760,798				14,900	06/01/2033
3138LN-NH-0	FEDERAL HOME LOAN BANKS FN AN9391	12/01/2025	Paydown	XXX	789,549	789,549	793,744	791,642		(2,093)		(2,093)		789,549				15,927	06/01/2033
3138LN-NV-9	FEDERAL HOME LOAN BANKS FN AN9403	09/01/2025	Paydown	XXX	7,064,756	7,064,756	7,119,949	7,093,541		(28,785)		(28,785)		7,064,756				201,640	07/01/2033
3138LN-SV-4	FEDERAL HOME LOAN BANKS FN AN9531	12/01/2025	Paydown	XXX	66,530	66,530	66,551	66,550		(21)		(21)		66,530				1,389	06/01/2033
3138LN-T7-6	FEDERAL HOME LOAN BANKS FN AN9573	12/01/2025	Paydown	XXX	24,483	24,483	26,463	26,015		(1,532)		(1,532)		24,483				840	07/01/2048
3138LN-UZ-2	FEDERAL HOME LOAN BANKS FN AN9599	12/01/2025	Paydown	XXX	313,700	313,700	321,444	318,462		(4,762)		(4,762)		313,700				7,277	06/01/2043
3138LN-XM-8	FEDERAL HOME LOAN BANKS FN AN9683	12/01/2025	Paydown	XXX	415,522	415,522	413,331	414,331		1,191		1,191		415,522				11,790	06/01/2030
3138LN-YB-1	FEDERAL HOME LOAN BANKS FN AN9705	07/01/2025	Paydown	XXX	1,896,473	1,896,473	1,898,918	1,898,032		(1,558)		(1,558)		1,896,473				43,140	07/01/2033
3138LP-AC-0	FEDERAL HOME LOAN BANKS FN AN9902	12/01/2025	Paydown	XXX	152,431	152,431	152,738	152,542		(111)		(111)		152,431				3,202	09/01/2038
3138LP-AL-0	FEDERAL HOME LOAN BANKS FN AN9910	12/01/2025	Paydown	XXX	569,222	569,222	570,378	570,408		(1,186)		(1,186)		569,222				11,955	09/01/2038
3138LP-AR-7	FEDERAL HOME LOAN BANKS FN AN9915	12/01/2025	Paydown	XXX	152,451	152,451	153,261	152,969		(518)		(518)		152,451				3,183	08/01/2033
3138LP-CV-6	FEDERAL HOME LOAN BANKS FN AN9983	12/01/2025	Paydown	XXX	81,787	81,787	82,272	82,095		(308)		(308)		81,787				1,736	07/01/2033
3140HR-3B-7	FEDERAL HOME LOAN BANKS FN BL0793	12/01/2025	Paydown	XXX	183,981	183,981	184,844	184,770		(789)		(789)		183,981				4,210	12/01/2038
3140HR-5F-6	FEDERAL HOME LOAN BANKS FN BL0845	12/01/2025	Paydown	XXX	42,898	42,898	43,461	43,266		(368)		(368)		42,898				981	12/01/2033
3140HR-6G-3	FEDERAL HOME LOAN BANKS FN BL0870	12/01/2025	Paydown	XXX	283,173	283,173	288,925	287,966		(4,793)		(4,793)		283,173				6,657	12/01/2048
3140HR-B3-6	FEDERAL HOME LOAN BANKS FN BL0057	12/01/2025	Paydown	XXX	41,509	41,509	42,145	41,986		(477)		(477)		41,509				909	09/01/2038
3140HR-B4-4	FEDERAL HOME LOAN BANKS FN BL0058	12/01/2025	Paydown	XXX	60,745	60,745	61,675	61,442		(697)		(697)		60,745				1,330	09/01/2038
3140HR-B8-5	FEDERAL HOME LOAN BANKS FN BL0062	12/01/2025	Paydown	XXX	41,745	41,745	41,824	41,787		(42)		(42)		41,745				870	07/01/2031
3140HR-C6-8	FEDERAL HOME LOAN BANKS FN BL0092	12/01/2025	Paydown	XXX	14,293	14,293	13,896	14,048		245		245		14,293				514	10/01/2033
3140HR-CR-2	FEDERAL HOME LOAN BANKS FN BL0079	12/01/2025	Paydown	XXX	24,241	24,241	24,408	24,321		(80)		(80)		24,241				533	09/01/2033
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				4,735	12/01/2030
3140HR-HF-3	FEDERAL HOME LOAN BANKS FN BL0229	12/01/2025	Paydown	XXX	96,785	96,785	96,845	96,846		(62)		(62)		96,785				2,132	12/01/2033
3140HR-HT-3	FEDERAL HOME LOAN BANKS FN BL0241	12/01/2025	Paydown	XXX	175,835	175,835	176,852	176,022		(186)		(186)		175,835				3,767	11/01/2028
3140HR-HV-8	FEDERAL HOME LOAN BANKS FN BL0243	12/01/2025	Paydown	XXX	6,268	6,268	6,152	6,196		72		72		6,268				241	11/01/2033
3140HR-JJ-3	FEDERAL HOME LOAN BANKS FN BL0264	12/01/2025	Paydown	XXX	195,512	195,512	196,428	195,662		(150)		(150)		195,512				4,123	11/01/2028
3140HR-K5-1	FEDERAL HOME LOAN BANKS FN BL0315	09/01/2025	Paydown	XXX	5,812,850	5,812,850	5,863,713	5,837,703		(24,852)		(24,852)		5,812,850				169,951	11/01/2030
3140HR-LE-1	FEDERAL HOME LOAN BANKS FN BL0324	12/01/2025	Paydown	XXX	114,567	114,567	116,285	115,466		(900)		(900)		114,567				2,483	10/01/2030
3140HR-M7-5	FEDERAL HOME LOAN BANKS FN BL0381	04/01/2025	Paydown	XXX	5,804,078	5,804,078	5,811,333	5,802,031		2,047		2,047		5,804,078				74,467	10/01/2028
3140HR-M8-3	FEDERAL HOME LOAN BANKS FN BL0382	04/01/2025	Paydown	XXX	6,771,424	6,771,424	6,779,889	6,769,036		2,388		2,388		6,771,424				86,878	10/01/2028
3140HR-MS-9	FEDERAL HOME LOAN BANKS FN BL0368	01/01/2025	Paydown	XXX	12,397,544	12,397,544	12,645,473	11,735,618		661,926		661,926		12,397,544				43,023	10/01/2033
3140HR-NZ-2	FEDERAL HOME LOAN BANKS FN BL0407	12/01/2025	Paydown	XXX	152,804	152,804	155,860	154,828		(2,024)		(2,024)		152,804				3,385	11/01/2033
3140HR-Q7-1	FEDERAL HOME LOAN BANKS FN BL0477	09/01/2025	Paydown	XXX	7,876,429	7,876,429	7,923,196	7,884,979		(8,550)		(8,550)		7,876,429				238,569	11/01/2028
3140HR-QU-0	FEDERAL HOME LOAN BANKS FN BL0466	12/01/2025	Paydown	XXX	1,039	1,039	1,010	1,021		18		18		1,039				37	10/01/2033
3140HR-RR-6	FEDERAL HOME LOAN BANKS FN BL0495	12/01/2025	Paydown	XXX	20,339	20,339	20,453	20,358		(20)		(20)		20,339				815	11/01/2028
3140HR-WP-4	FEDERAL HOME LOAN BANKS FN BL0653	12/01/2025	Paydown	XXX	45,030	45,030	45,062	45,055		(24)		(24)		45,030				1,012	12/01/2032
3140HR-WX-7	FEDERAL HOME LOAN BANKS FN BL0661	12/01/2025	Paydown	XXX	290,697	290,697	291,378	291,220		(523)		(523)		290,697				6,393	11/01/2033
3140HR-YR-8	FEDERAL HOME LOAN BANKS FN BL0719	12/01/2025	Paydown	XXX	38,140	38,140	39,141	38,953		(813)		(813)		38,140				944	12/01/2048
3140HR-ZK-2	FEDERAL HOME LOAN BANKS FN BL0745	12/01/2025	Paydown	XXX	280,749	280,749	281,714	281,128		(379)		(379)		280,749				6,330	01/01/2034
3140HR-ZN-6	FEDERAL HOME LOAN BANKS FN BL0748	12/01/2025	Paydown	XXX	58,346	58,346	58,546	58,500		(154)		(154)		58,346				1,316	01/01/2034
3140HR-ZX-4	FEDERAL HOME LOAN BANKS FN BL0757	12/01/2025	Paydown	XXX	85,437	85,437	85,998	85,716		(280)		(280)		85,437				1,934	02/01/2031
3140HS-2E-0	FEDERAL HOME LOAN BANKS FN BL1672	12/01/2025	Paydown	XXX	51,492	51,492	52,039	51,782		(290)		(290)		51,492				1,123	02/01/2031
3140HS-4F-5	FEDERAL HOME LOAN BANKS FN BL1721	12/01/2025	Paydown	XXX	23,244	23,244	23,724	23,509		(265)		(265)		23,244				483	03/01/2031
3140HS-5E-7	FEDERAL HOME LOAN BANKS FN BL1744	12/01/2025	Paydown	XXX	10,953	10,953	10,960	10,961		(7)		(7)		10,953				347	06/01/2035
3140HS-BH-3	FEDERAL HOME LOAN BANKS FN BL0939	12/01/2025	Paydown	XXX	26,403	26,403	26,419	25,975		428		428		26,403				626	12/01/2036
3140HS-BN-0	FEDERAL HOME LOAN BANKS FN BL0944	12/01/2025	Paydown	XXX	124,490	124,490	124,606	124,536		(46)		(46)		124,490				2,695	01/01/2031
3140HS-CA-7	FEDERAL HOME LOAN BANKS FN BL0964	12/01/2025	Paydown	XXX	39,098	39,098	39,379	39,288		(190)		(190)		39,098				914	12/01/2033
3140HS-CK-5	FEDERAL HOME LOAN BANKS FN BL0973	12/01/2025	Paydown	XXX	34,849	34,849	35,154	34,998		(148)		(148)		34,849				821	12/01/2033
3140HS-HC-8	FEDERAL HOME LOAN BANKS FN BL1126	12/01/2025	Paydown	XXX	67,437	67,437	67,480	67,374		63		63		67,437				1,488	01/01/2029
3140HS-P7-0	FEDERAL HOME LOAN BANKS FN BL1345	12/01/2025	Paydown	XXX	16,791	16,791	17,253	16,867		(76)		(76)		16,791				442	01/01/2049
3140HS-PQ-8	FEDERAL HOME LOAN BANKS FN BL1330	12/01/2025	Paydown	XXX	91,540	91,540	92,434	92,162		(622)		(622)		91,540				1,959	01/01/2034
3140HS-QQ-7	FEDERAL HOME LOAN BANKS FN BL1362	12/01/2025	Paydown	XXX	74,971	74,971	74,971	74,971						74,971				1,569	01/01/2034
3140HS-RA-1	FEDERAL HOME LOAN BANKS FN BL1380	12/01/2025	Paydown	XXX	66,295	66,295	66,502	66,441		(146)		(146)		66,295				1,444	02/01/2034
3140HS-RS-2	FEDERAL HOME LOAN BANKS FN BL1396	12/01/2025	Paydown	XXX	17,501	17,501	17,949	17,840		(339)		(339)		17,501				413	01/01/2039
3140HS-RV-5	FEDERAL HOME LOAN BANKS FN BL1399	12/01/2025	Paydown	XXX	345,172	345,172	347,167	346,249		(1,078)		(1,078)		345,172				7,203	01/01/2031
3140HS-U4-1	FEDERAL HOME LOAN BANKS FN BL1502	12/01/2025	Paydown	XXX	100,753	100,753	102,579	102,106		(1,353)		(1,353)		100,753				2,243	02/01/2049
3140HS-UZ-2	FEDERAL HOME LOAN BANKS FN BL1499	12/01/2025	Paydown	XXX	67,975	67,975	68,453	68,232		(256)		(256)		67,975				1,379	02/01/2031
3140HS-VB-4	FEDERAL HOME LOAN BANKS FN BL1509	12/01/2025	Paydown	XXX	95,345	95,345	95,881	95,694		(349)		(349)		95,345				1,956	02/01/2034

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
3140HS-WW-7	FEDERAL HOME LOAN BANKS FN BL1560	12/01/2025	Paydown	XXX	130,873	130,873	131,609	131,227		(354)		(354)		130,873				3,260	02/01/2031
3140HS-X6-3	FEDERAL HOME LOAN BANKS FN BL1600	12/01/2025	Paydown	XXX	25,961	25,961	26,180	26,081		(121)		(121)		25,961				524	03/01/2031
3140HS-XN-6	FEDERAL HOME LOAN BANKS FN BL1584	12/01/2025	Paydown	XXX	39,720	39,720	40,142	39,978		(258)		(258)		39,720				852	02/01/2034
3140HS-ZC-8	FEDERAL HOME LOAN BANKS FN BL1638	12/01/2025	Paydown	XXX	13,152	13,152	13,276	13,179		(27)		(27)		13,152				271	02/01/2030
3140HT-2V-0	FEDERAL HOME LOAN BANKS FN BL2587	12/01/2025	Paydown	XXX	7,760	7,760	7,881	7,850		(90)		(90)		7,760				168	06/01/2049
3140HT-C4-9	FEDERAL HOME LOAN BANKS FN BL1890	12/01/2025	Paydown	XXX	120,940	120,940	122,810	122,194		(1,254)		(1,254)		120,940				2,331	05/01/2034
3140HT-EC-9	FEDERAL HOME LOAN BANKS FN BL1930	12/01/2025	Paydown	XXX	27,638	27,638	30,060	29,350		(1,712)		(1,712)		27,638				572	03/01/2037
3140HT-M6-3	FEDERAL HOME LOAN BANKS FN BL2180	12/01/2025	Paydown	XXX	155,730	155,730	155,900	155,874		(144)		(144)		155,730				2,890	06/01/2034
3140HT-N7-0	FEDERAL HOME LOAN BANKS FN BL2213	12/01/2025	Paydown	XXX	16,639	16,639	16,650	16,650		(10)		(10)		16,639				306	05/01/2034
3140HT-NB-1	FEDERAL HOME LOAN BANKS FN BL2185	12/01/2025	Paydown	XXX	17,837	17,837	18,205	18,143		(306)		(306)		17,837				400	05/01/2049
3140HT-S5-9	FEDERAL HOME LOAN BANKS FN BL2339	12/01/2025	Paydown	XXX	199,672	199,672	198,861	199,196		476		476		199,672				3,672	05/01/2034
3140HT-S6-7	FEDERAL HOME LOAN BANKS FN BL2340	08/01/2025	Paydown	XXX	2,838,611	2,838,611	2,853,691	2,838,460		151		151		2,838,611				64,236	05/01/2029
3140HT-UT-4	FEDERAL HOME LOAN BANKS FN BL2393	12/01/2025	Paydown	XXX	20,077	20,077	20,604	20,443		(366)		(366)		20,077				397	05/01/2034
3140HT-YC-7	FEDERAL HOME LOAN BANKS FN BL2506	12/01/2025	Paydown	XXX	53,478	53,478	54,180	54,057		(579)		(579)		53,478				1,128	05/01/2049
3140HT-YD-5	FEDERAL HOME LOAN BANKS FN BL2507	12/01/2025	Paydown	XXX	118,277	118,277	119,829	119,558		(1,281)		(1,281)		118,277				2,495	05/01/2049
3140HT-ZW-2	FEDERAL HOME LOAN BANKS FN BL2556	12/01/2025	Paydown	XXX	88,389	88,389	88,472	88,462		(73)		(73)		88,389				1,640	06/01/2034
3140HU-B7-0	FEDERAL HOME LOAN BANKS FN BL2761	12/01/2025	Paydown	XXX	120,094	120,094	122,571	121,977		(1,883)		(1,883)		120,094				2,616	06/01/2049
3140HU-B9-6	FEDERAL HOME LOAN BANKS FN BL2763	12/01/2025	Paydown	XXX	95,048	95,048	97,483	96,838		(1,790)		(1,790)		95,048				2,091	06/01/2049
3140HU-K5-4	FEDERAL HOME LOAN BANKS FN BL3015	10/01/2025	Paydown	XXX	2,919,759	2,919,759	2,512,361	2,533,213		386,546		386,546		2,919,759				89,823	07/01/2049
3140HV-C9-3	FEDERAL HOME LOAN BANKS FN BL3695	12/01/2025	Paydown	XXX	54,302	54,302	54,879	54,805		(503)		(503)		54,302				1,012	08/01/2049
3140HW-ED-0	FEDERAL HOME LOAN BANKS FN BL4631	12/01/2025	Paydown	XXX	24,869	24,869	24,884	24,844		25		25		24,869				437	09/01/2042
3140HW-ZH-8	FEDERAL HOME LOAN BANKS FN BL5243	12/01/2025	Paydown	XXX	7,593	7,593	7,593	7,593						7,593				126	01/01/2038
3140HW-ZJ-4	FEDERAL HOME LOAN BANKS FN BL5244	12/01/2025	Paydown	XXX	2,398	2,398	2,398	2,398						2,398				40	01/01/2038
3140HX-ZN-3	FEDERAL HOME LOAN BANKS FN BL6148	12/01/2025	Paydown	XXX	26,507	26,507	27,054	26,968		(461)		(461)		26,507				391	04/01/2050
3140HY-CH-9	FEDERAL HOME LOAN BANKS FN BL6371	12/01/2025	Paydown	XXX	11,223	11,223	11,286	11,278		(55)		(55)		11,223				155	02/01/2048
3140HY-D9-6	FEDERAL HOME LOAN BANKS FN BL6427	12/01/2025	Paydown	XXX	24,602	24,602	25,109	25,011		(409)		(409)		24,602				352	04/01/2050
3140LB-NF-6	FEDERAL HOME LOAN BANKS FN BS1289	12/01/2025	Paydown	XXX	61,598	61,598	61,791	61,760		(162)		(162)		61,598				736	03/01/2051
3140LD-RL-5	FEDERAL HOME LOAN BANKS FN BS3190	12/01/2025	Paydown	XXX	18,280	18,280	18,657	18,618		(339)		(339)		18,280				251	09/01/2051
3140LD-ZZ-5	FEDERAL HOME LOAN BANKS FN BS3459	12/01/2025	Paydown	XXX	85,597	85,597	87,362	87,187		(1,590)		(1,590)		85,597				1,141	10/01/2051
3140LE-6F-9	FEDERAL HOME LOAN BANKS FN BS4469	12/01/2025	Paydown	XXX	62,023	62,023	61,524	61,615		408		408		62,023				772	01/01/2037
3140LF-6A-7	FEDERAL HOME LOAN BANKS FN BS5364	12/01/2025	Paydown	XXX	19,874	19,874	20,284	20,233		(359)		(359)		19,874				414	04/01/2052
3140LF-K3-7	FEDERAL HOME LOAN BANKS FN BS4813	12/01/2025	Paydown	XXX	41,682	41,682	42,541	42,467		(785)		(785)		41,682				668	03/01/2052
3140LF-TP-9	FEDERAL HOME LOAN BANKS FN BS5057	12/01/2025	Paydown	XXX	33,406	33,406	33,427	33,386		19		19		33,406				723	06/01/2042
3140LG-AC-6	FEDERAL HOME LOAN BANKS FN BS5402	12/01/2025	Paydown	XXX	33,500	33,500	33,856	33,811		(311)		(311)		33,500				673	04/01/2052
3140LG-R7-9	FEDERAL HOME LOAN BANKS FN BS5909	12/01/2025	Paydown	XXX	14,903	14,903	15,285	15,259		(356)		(356)		14,903				357	07/01/2052
3140LG-SY-9	FEDERAL HOME LOAN BANKS FN BS5934	12/01/2025	Paydown	XXX	5,933	5,933	5,936	5,912		20		20		5,933				204	06/01/2052
3140LG-VC-3	FEDERAL HOME LOAN BANKS N N	12/01/2025	Paydown	XXX	13,009	13,009	11,855	11,944		1,065		1,065		13,009				303	07/01/2039
3140LG-WG-3	FEDERAL HOME LOAN BANKS FN BS6046	12/01/2025	Paydown	XXX	6,810	6,810	6,967	6,956		(146)		(146)		6,810				171	07/01/2052
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				1,146	09/01/2052
3140NU-LK-3	FEDERAL HOME LOAN BANK FNMA MF 30/15	12/01/2025	Paydown	XXX	13,162	13,162	13,269	13,269		(107)		(107)		13,162				384	01/01/2054
3142AC-D2-2	FEDERAL HOME LOAN BANKS FR WA4820	12/01/2025	Paydown	XXX	72,128	72,128	62,895	63,392		8,736		8,736		72,128				1,528	01/01/2053
35563C-AA-6	Freddie Mac Military Housing FMMHR 2015-	12/26/2025	Paydown	XXX	1,250,671	1,250,671	1,419,880	1,400,216		(149,545)		(149,545)		1,250,671				33,139	11/25/2055
35563C-AJ-7	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	615,116	615,116	666,302	659,540		(44,424)		(44,424)		615,116				14,739	10/25/2052
35563C-AM-0	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	125,534	125,534	135,419	133,808		(8,274)		(8,274)		125,534				3,008	10/25/2052
35563C-AS-7	Freddie Mac Military Housing FMMHR 2015-	12/25/2025	Paydown	XXX	402,876	402,876	471,963	463,745		(60,869)		(60,869)		402,876				10,012	11/25/2052
35563C-AV-0	Freddie Mac Military Housing FMMHR 2015-	12/26/2025	Paydown	XXX	273,722	273,722	297,374	293,587		(19,865)		(19,865)		273,722				6,803	11/25/2052
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/	12/01/2025	Paydown	XXX	24,894	24,894	24,894	24,890		4		4		24,894				420	06/01/2036
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH	12/01/2025	Paydown	XXX	37,197	37,197	37,197	37,197						37,197				747	01/01/2037
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01	12/01/2025	Paydown	XXX	83,238	83,238	83,238	83,238						83,238				1,878	06/01/2039
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2	12/01/2025	Paydown	XXX	36,913	36,913	36,913	36,913						36,913				979	11/01/2040
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036	12/01/2025	Paydown	XXX	12,331	12,331	12,331	12,331						12,331				230	04/01/2036

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
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH	12/01/2025	Paydown	XXX	48,733	48,733	50,011	49,613		(880)		(880)		48,733				939	08/01/2036
1049999999	- ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Not/Partially Guaranteed (Not Exempt from RBC)				116,656,880	116,656,880	116,423,548	115,907,921		748,954		748,954		116,656,880				2,140,488	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)																			
02660T-EK-5	American Home Mortgage Investm AHM 2005-	12/25/2025	Paydown	XXX	266,100	266,100	220,474	221,253		44,847		44,847		266,100				5,722	09/25/2045
02660T-GS-6	American Home Mortgage Investm AHM 2005-	12/25/2025	Paydown	XXX	9,240	9,240	7,350	7,671		1,569		1,569		9,240				102	11/25/2045
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1	12/01/2025	Paydown	XXX	339,763	339,763	321,452	326,442		13,321		13,321		339,763				8,586	10/25/2067
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2	12/01/2025	Paydown	XXX	459,930	459,930	430,921	438,207		21,723		21,723		459,930				11,622	10/25/2067
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3	12/01/2025	Paydown	XXX	144,905	144,905	124,799	128,586		16,319		16,319		144,905				939	07/25/2066
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2	12/01/2025	Paydown	XXX	140,791	140,791	111,225	114,699		26,092		26,092		140,791				1,161	09/25/2066
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2	12/01/2025	Paydown	XXX	718,214	718,214	689,078	695,441		22,773		22,773		718,214				20,225	09/26/2067
034932-AB-9	ANGEL OAK MORTGAGE TRUST AOMT	12/01/2025	Paydown	XXX	171,956	171,956	171,955	171,955		1		1		171,956				5,426	10/25/2069
034932-AC-7	Angel Oak Mortgage Trust	12/01/2025	Paydown	XXX	612,593	612,593	612,588	612,593						612,593				19,833	10/25/2069
06694O-AB-3	Barclays Mortgage Loan Trust BARC 2023-N	12/25/2025	Paydown	XXX	429,639	429,639	429,633	429,639						429,639				13,549	01/25/2063
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	1,252,559	1,252,559	1,252,537	1,252,537		21		21		1,252,559				43,745	06/25/2063
10569Y-AB-3	BRAVO Residential Funding Trus NQM4 A2 Y	12/25/2025	Paydown	XXX	288,896	288,896	288,892	288,896						288,896				10,790	05/25/2063
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A	12/01/2025	Paydown	XXX	2,332,337	2,332,337	2,332,336	2,332,337						2,332,337				78,809	04/25/2054
105925-AC-5	BRAVO Residential Funding Trus SERIES 20	12/01/2025	Paydown	XXX	1,390,643	1,390,643	1,390,630	1,390,618		26		26		1,390,643				43,201	06/25/2064
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202	12/01/2025	Paydown	XXX	434,064	434,064	415,027	418,991		15,073		15,073		434,064				10,536	05/25/2062
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I	12/01/2025	Paydown	XXX	42,515	42,515	40,070	41,670		845		845		42,515				537	03/25/2043
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I	12/01/2025	Paydown	XXX	12,387	12,387	11,475	12,027		359		359		12,387				157	04/25/2043
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I	12/01/2025	Paydown	XXX	46,716	46,716	44,132	45,769		947		947		46,716				711	04/25/2043
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200	12/15/2025	Paydown	XXX	15,852	15,852	12,761	15,237		615		615		15,852				400	11/15/2035
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004	12/01/2025	Paydown	XXX	42,875	42,875	39,873	41,840		1,035		1,035		42,875				1,063	11/25/2033
19648G-CR-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.4	03/01/2025	Various	XXX	495,000	495,000	495,000	495,000						495,000				10,656	05/01/2042
19648G-EQ-1	COLORADO ST HSG & FIN AUTH SF COSSFH 6.1	05/01/2025	Call 100.0000	XXX	220,000	220,000	220,000	220,000						220,000				6,785	11/01/2041
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF N Y N	05/01/2025	Call 100.0000	XXX	190,000	190,000	190,000	190,000						190,000				5,282	11/01/2039
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF N Y N	11/01/2025	Redemption 100.0000	XXX	165,000	165,000	165,000	165,000						165,000				9,174	11/01/2039
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF N Y N	05/01/2025	Call 100.0000	XXX	240,000	240,000	240,000	240,000						240,000				6,900	11/01/2044
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF N Y N	11/01/2025	Redemption 100.0000	XXX	205,000	205,000	205,000	205,000						205,000				11,788	11/01/2044
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF N Y N	05/01/2025	Call 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				1,470	05/01/2048
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF N Y N	11/01/2025	Redemption 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				2,940	05/01/2048
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3	11/01/2025	Paydown	XXX	7,505,365	7,505,365	7,363,144	7,375,676		129,689		129,689		7,505,365				309,820	03/25/2067
22757C-AA-0	Cross Mortgage Trust H7 A1 Y Y	12/01/2025	Paydown	XXX	1,746,628	1,746,628	1,745,587	1,745,736		892		892		1,746,628				57,007	11/25/2069
22757C-AD-4	Cross Mortgage Trust H7 A2 Y Y	12/01/2025	Paydown	XXX	1,823,092	1,823,092	1,823,067	1,823,092						1,823,092				61,985	11/25/2069
22757C-AE-2	Cross Mortgage Trust H7 A3 Y Y	12/01/2025	Paydown	XXX	951,330	951,330	951,317	951,381		(51)		(51)		951,330				33,190	11/25/2069
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS	12/01/2025	Paydown	XXX	840,679	840,679	840,671	840,915		(236)		(236)		840,679				31,165	08/26/2069
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006	12/01/2025	Paydown	XXX	42,981	42,981	40,570	40,570						40,570		2,412	2,412	1,030	10/25/2036
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036	12/15/2025	Call 100.0000	XXX	165,000	165,000	168,292	167,766		(99)		(99)		167,668		(2,668)	(2,668)	2,822	10/15/2036
31684D-AB-5	FIGRE Trust HE6 B Y Y 5.874% 12/25/54	12/01/2025	Paydown	XXX	615,204	615,204	615,195	615,195		10		10		615,204				19,467	12/25/2054

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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
31684D-AC-3	FIGRE Trust HE6 C Y Y 5.974% 12/25/54	12/01/2025	Paydown	XXX	348,616	348,616	348,611	348,611		5		5		348,616				11,219	12/25/2054
31684F-AA-2	FIGRE Trust HE5 A N Y 5.440% 10/25/54	12/25/2025	Paydown	XXX	8,499,856	8,499,856	8,496,208	8,497,567		2,289		2,289		8,499,856				257,804	10/25/2054
31684F-AB-0	FIGRE Trust HE5 B N Y 5.590% 10/25/54	12/25/2025	Paydown	XXX	541,657	541,657	540,938	540,992		665		665		541,657				16,882	10/25/2054
31684F-AC-8	FIGRE Trust HE5 C N Y 5.700% 10/25/54	12/25/2025	Paydown	XXX	416,660	416,660	416,090	416,096		563		563		416,660				13,242	10/25/2054
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54	12/25/2025	Paydown	XXX	53,395	53,395	53,595	53,547		(152)		(152)		53,395				1,804	07/25/2054
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A	12/25/2025	Paydown	XXX	175,417	175,417	177,281	177,227		(1,810)		(1,810)		175,417				6,162	05/25/2054
34074W-5Z-0	FLORIDA ST HSG FIN CORP REVENU N Y N	07/01/2025	Call 100.0000	XXX	10,000	10,000	9,943	9,944						9,945	55	55	55	474	07/01/2044
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG	07/01/2025	Call 100.0000	XXX	85,000	85,000	85,000	85,000						85,000				4,891	07/01/2054
36168W-AB-7	GCAT GCAT 2022-NQM5 A2	12/01/2025	Paydown	XXX	1,241,753	1,241,753	1,188,949	1,201,090		40,663		40,663		1,241,753				37,053	08/25/2067
36169D-AA-0	GCAT GCAT 2023-NQM2 A1	12/01/2025	Paydown	XXX	772,688	772,688	763,995	764,966		7,722		7,722		772,688				25,352	11/25/2067
36169D-AB-8	GCAT GCAT 2023-NQM2 A2	12/01/2025	Paydown	XXX	106,420	106,420	106,419	106,829		(409)		(409)		106,420				3,735	11/25/2067
36171F-AA-1	GCAT GCAT 2023-NQM4 A1	12/01/2025	Paydown	XXX	1,659,915	1,659,915	1,517,705	1,521,850		138,065		138,065		1,659,915				39,712	05/25/2067
36171F-AB-9	GCAT GCAT 2023-NQM4 A2	12/01/2025	Paydown	XXX	82,958	82,958	74,808	75,044		7,914		7,914		82,958				1,985	05/25/2067
36171F-AC-7	GCAT GCAT 2023-NQM4 A3	12/01/2025	Paydown	XXX	82,958	82,958	73,126	73,408		9,550		9,550		82,958				1,985	05/25/2067
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4	12/25/2025	Paydown	XXX	243,233	243,233	211,114	247,463		(4,230)		(4,230)		243,233				3,673	07/25/2037
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A	12/01/2025	Paydown	XXX	773,730	773,730	773,724	773,730						773,730				25,449	06/25/2059
37353P-LV-9	GEORGIA ST HSG & FIN AUTH GASHSG 5.2 12/	04/01/2025	Call 100.0000	XXX	410,000	410,000	410,000	410,000						410,000				7,107	12/01/2048
437920-AC-5	HOMES TRUST AFC2 A1 Y Y	12/01/2025	Paydown	XXX	1,139,808	1,139,808	1,139,787	1,139,787		21		21		1,139,808				40,616	10/25/2059
437920-AD-3	HOMES TRUST AFC2 A2 Y Y	12/01/2025	Paydown	XXX	249,958	249,958	249,956	249,958						249,958				9,313	10/25/2059
437920-AE-1	HOMES TRUST AFC2 A3 Y Y	12/01/2025	Paydown	XXX	472,520	472,520	472,516	472,520						472,520				18,064	10/25/2059
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6	10/01/2025	Call 100.0000	XXX	980,000	980,000	979,008	979,051		16		16		979,067		933	933	46,371	07/01/2038
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4	10/01/2025	Call 100.0000	XXX	595,000	595,000	592,691	592,764		22		22		592,786		2,214	2,214	28,920	07/01/2043
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6	11/01/2025	Call 100.0000	XXX	670,000	670,000	670,000	670,000						670,000				30,004	01/01/2054
45129Y-5P-7	IDAHO HOUSING AND FINANCE ASSO IDGEN	10/01/2025	Call 100.0000	XXX	770,000	770,000	770,000	770,000						770,000				37,327	07/01/2049
45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	410,000	410,000	410,000	410,000						410,000				16,385	07/01/2039
45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	855,000	855,000	855,000	855,000						855,000				36,695	07/01/2044
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	1,085,000	1,085,000	1,085,000	1,085,000						1,085,000				47,086	07/01/2049
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSO IDSSFH	11/01/2025	Call 100.0000	XXX	1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				66,965	07/01/2055
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN ILSHSG 6	04/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				628	10/01/2049
45203M-XE-6	IL HOUSING DEV AUTH 2024B ILHDV	10/01/2025	Call 100.0000	XXX	75,000	75,000	75,000	75,000						75,000				4,045	10/01/2049
45203M-XF-3	IL HOUSING DEV AUTH 2024B ILHDV	10/01/2025	Call 100.0000	XXX	425,000	425,000	425,000	425,000						425,000				14,194	04/01/2054
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2025	Call 100.0000	XXX	160,000	160,000	159,787	159,787						159,787		213	213	7,261	10/01/2044
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	10/01/2025	Call 100.0000	XXX	1,160,000	1,160,000	1,160,000	1,160,000						1,160,000				64,289	10/01/2049
45203M-YG-0	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	10/01/2025	Call 100.0000	XXX	555,000	555,000	555,000	555,000						555,000				20,375	10/01/2054
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1	12/01/2025	Paydown	XXX	112,878	112,878	112,877	113,554		(676)		(676)		112,878				2,780	05/25/2067
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007	12/25/2025	Paydown	XXX	436,485	436,485	373,692	365,925		70,560		70,560		436,485				8,319	08/25/2037
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1	12/01/2025	Paydown	XXX	69,627	69,627	68,172	68,403		1,224		1,224		69,627				1,420	07/25/2052
465983-AC-8	JP Morgan Mortgage Trust NQM1 A3 Y Y	12/01/2025	Paydown	XXX	801,292	801,292	801,287	801,287		5		5		801,292				28,811	02/25/2064
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1	12/01/2025	Paydown	XXX	238,631	238,631	229,310	229,904		8,728		8,728		238,631				3,069	07/25/2052
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2	12/01/2025	Paydown	XXX	881,705	881,705	798,494	803,780		77,925		77,925		881,705				13,252	10/25/2052
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3	12/01/2025	Paydown	XXX	838,201	838,201	759,096	753,446		84,756		84,756		838,201				13,136	11/25/2052
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A	12/01/2025	Paydown	XXX	779,894	779,894	691,790	695,801		84,092		84,092		779,894				13,762	12/25/2052
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1	12/25/2025	Paydown	XXX	323,237	323,237	311,217	312,342		10,895		10,895		323,237				9,168	01/25/2053
46659A-AA-2	JP MORGAN MORTGAGE TRUST	12/01/2025	Paydown	XXX	762,368	762,368	761,415	761,415		953		953		762,368				30,070	04/25/2055
46659A-AT-1	JP Morgan Mortgage Trust	12/01/2025	Paydown	XXX	740,377	740,377	739,613	739,613		764		764		740,377				30,298	04/25/2055

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
46659A-AU-8	JP Morgan Mortgage Trust	12/01/2025	Paydown	XXX	1,608,597	1,608,597	1,599,548	1,599,587		9,010		9,010		1,608,597				63,449	04/25/2055
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N	07/01/2025	Call 100.0000	XXX	50,000	50,000	48,912	48,922		8		8		48,930		1,070	1,070	3,099	01/01/2055
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A	12/25/2025	Paydown	XXX	79,404	79,404	71,001	73,211		6,193		6,193		79,404				1,873	12/25/2035
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009	12/01/2025	Paydown	XXX	979,800	979,800	595,185	873,148						873,148		106,652	106,652	25,720	11/25/2037
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6	08/29/2025	Call 100.0000	XXX	225,000	225,000	225,000	225,000						225,000				10,237	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	24,455	24,455	24,455	24,455						24,455				816	01/01/2039
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4	05/01/2025	Call 100.0000	XXX	80,000	80,000	80,000	80,000						80,000				1,343	12/01/2027
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202	12/01/2025	Paydown	XXX	693,250	693,250	586,359	593,749		99,501		99,501		693,250				8,496	06/25/2051
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST	12/01/2025	Paydown	XXX	2,655,061	2,655,061	2,409,725	2,659,835		(4,774)		(4,774)		2,655,061				58,466	08/01/2069
599920-AA-3	Mill City Mortgage Trust SERIES 2024-RS1	12/01/2025	Paydown	XXX	3,184,666	3,184,666	2,945,636	2,950,672		233,994		233,994		3,184,666				67,376	11/01/2069
60637B-WJ-5	MISSOURI HOUSING DEV COMMISSIO MO MOSHSG	11/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				300	11/01/2044
60637G-EX-3	MISSOURI HOUSING DEV COMMISSIO MOSSFH	05/01/2025	Call 100.0000	XXX	20,000	20,000	20,000	20,000						20,000				450	11/01/2049
60637G-EY-1	MISSOURI HOUSING DEV COMMISSIO MOSSFH	05/01/2025	Call 100.0000	XXX	15,000	15,000	15,000	15,000						15,000				341	11/01/2054
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C	12/22/2025	Redemption 100.0000	XXX	1,256,363	1,256,363	1,256,363	1,256,363						1,256,363				35,314	12/31/2055
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC	12/22/2025	Redemption 100.0000	XXX	1,219,071	1,219,071	1,219,071	1,219,071						1,219,071				36,746	12/31/2055
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH	04/28/2025	Call 100.0000	XXX	110,000	110,000	110,000	110,000						110,000				3,830	07/01/2029
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH	07/01/2025	Redemption 100.0000	XXX	220,000	220,000	220,000	220,000						220,000				7,174	07/01/2029
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-	11/01/2025	Paydown	XXX	571,877	571,877	564,416	572,363		(486)		(486)		571,877				32,636	11/25/2052
658207-3C-7	NC St Hsg Fin Agy Hmownrsp Rev NCSHSG 6	07/01/2025	Call 100.0000	XXX	50,000	50,000	50,000	50,000						50,000				3,119	01/01/2049
658207-5F-8	NORTH CAROLINA ST HSG FIN AGY N Y N	07/01/2025	Call 100.0000	XXX	10,000	10,000	10,000	10,000						10,000				565	07/01/2044
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY N Y N	07/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				2,302	01/01/2050
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A	12/01/2025	Paydown	XXX	1,267,143	1,267,143	1,264,574	1,269,277		(2,135)		(2,135)		1,267,143				45,468	01/25/2062
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A	12/01/2025	Paydown	XXX	151,993	151,993	151,829	152,379		(386)		(386)		151,993				5,804	01/25/2062
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A	12/01/2025	Paydown	XXX	2,834,077	2,834,077	2,834,077	2,834,077						2,834,077				87,699	02/25/2063
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A	12/01/2025	Paydown	XXX	784,625	784,625	784,344	784,625						784,625				26,475	02/25/2063
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A	12/01/2025	Paydown	XXX	1,043,367	1,043,367	1,043,356	1,043,356		11		11		1,043,367				38,774	07/25/2063
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A	12/01/2025	Paydown	XXX	2,675,642	2,675,642	2,675,611	2,675,611		31		31		2,675,642				104,808	07/25/2063
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/01/2025	Paydown	XXX	2,952,617	2,952,617	2,941,662	2,954,789		(2,172)		(2,172)		2,952,617				95,057	09/25/2062
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/18/2025	Redemption 100.0000	XXX	13,569,294	13,569,294	13,518,948	13,579,277		(9,983)		(9,983)		13,569,294				901,963	09/25/2062
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/01/2025	Paydown	XXX	308,760	308,760	303,409	305,017		3,743		3,743		308,760				9,940	09/25/2062
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A	11/18/2025	Redemption 100.0000	XXX	1,418,962	1,418,962	1,394,373	1,401,761		17,202		17,202		1,418,962				94,320	09/25/2062
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y	12/01/2025	Paydown	XXX	3,533,381	3,533,381	3,533,346	3,533,346		35		35		3,533,381				113,406	02/25/2064
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y	12/01/2025	Paydown	XXX	706,670	706,670	706,661	706,661		9		9		706,670				23,571	02/25/2064
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y	12/01/2025	Paydown	XXX	932,585	932,585	932,582	932,962		(377)		(377)		932,585				32,427	06/25/2064
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y	12/01/2025	Paydown	XXX	4,320,002	4,320,002	4,319,985	4,320,002						4,320,002				149,562	03/25/2064
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y	12/01/2025	Paydown	XXX	533,330	533,330	533,330	533,330						533,330				19,065	03/25/2064
67120G-AD-0	Onslow Bay Financial LLC NQM16 A2 Y Y	12/01/2025	Paydown	XXX	568,158	568,158	568,147	568,147		11		11		568,158				18,916	10/25/2064
67120G-AE-8	Onslow Bay Financial LLC NQM16 A3 Y Y	12/01/2025	Paydown	XXX	809,625	809,625	809,624	809,636		(11)		(11)		809,625				27,675	10/25/2064
673911-AD-5	ONSLOW BAY FINANCIAL LLC OBX 2	12/01/2025	Paydown	XXX	480,474	480,474	480,469	480,474						480,474				18,610	11/25/2064
673911-AE-3	ONSLOW BAY FINANCIAL LLC OBX 2	12/01/2025	Paydown	XXX	936,924	936,924	936,915	936,998		(74)		(74)		936,924				37,230	11/25/2064
673913-AB-5	Onslow Bay Financial LLC	12/01/2025	Paydown	XXX	567,268	567,268	567,267	567,268						567,268				19,887	10/25/2064

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
673913-AC-3	Onslow Bay Financial LLC	12/01/2025	Paydown	XXX	850,903	850,903	850,902	850,903						850,903				30,899	10/25/2064
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y	12/01/2025	Paydown	XXX	890,401	890,401	890,390	890,401						890,401				33,533	06/25/2063
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y	12/01/2025	Paydown	XXX	1,354,110	1,354,110	1,354,089	1,354,110						1,354,110				49,830	06/25/2063
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM	12/25/2025	Paydown	XXX	232,668	232,668	232,668	232,668						232,668				8,540	07/25/2064
67449D-AB-5	Onslow Bay Financial LLC NQM15 A2 Y Y	12/01/2025	Paydown	XXX	542,034	542,034	542,034	542,034						542,034				18,379	10/25/2064
67449D-AC-3	Onslow Bay Financial LLC NQM15 A3 Y Y	12/01/2025	Paydown	XXX	756,327	756,327	756,324	756,344		(17)		(17)		756,327				26,346	10/25/2064
677560-50-6	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	12/01/2025	Call 100.0000	XXX	175,000	175,000	175,000	175,000						175,000				9,511	09/01/2053
67756U-BC-1	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	12/01/2025	Call 100.0000	XXX	40,000	40,000	40,000	40,000						40,000				1,693	09/01/2049
67756U-BD-9	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	12/01/2025	Call 100.0000	XXX	35,000	35,000	35,000	35,000						35,000				1,461	09/01/2054
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2	12/01/2025	Paydown	XXX	428,343	428,343	428,339	431,479		(3,136)		(3,136)		428,343				13,562	08/25/2057
73015C-AA-1	PMT Loan Trust 6.000% 12/25/59	12/01/2025	Paydown	XXX	993,596	993,596	998,719	998,717		(5,121)		(5,121)		993,596				35,742	12/25/2059
73015C-BD-4	PMT Loan Trust INV2 A28 Y Y	12/01/2025	Paydown	XXX	1,114,883	1,114,883	1,116,451	1,116,444		(1,561)		(1,561)		1,114,883				40,105	12/25/2059
74938F-AW-8	Woodward Capital Management RCKT 2022-1	12/01/2025	Paydown	XXX	337,103	337,103	327,780	328,699		8,404		8,404		337,103				4,294	01/25/2052
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y	12/01/2025	Paydown	XXX	3,737,590	3,737,590	3,737,546	3,737,546		44		44		3,737,590				130,994	06/25/2044
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y	12/01/2025	Paydown	XXX	573,010	573,010	573,004	573,004		6		6		573,010				20,576	06/25/2044
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17	12/01/2025	Paydown	XXX	211,486	211,486	202,663	203,297		8,188		8,188		211,486				3,084	01/25/2052
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19	12/01/2025	Paydown	XXX	248,211	248,211	244,992	245,242		2,969		2,969		248,211				4,344	01/25/2052
81743C-AE-5	SEQUOIA MORTGAGE TRUST 5 A5 Y Y	12/01/2025	Paydown	XXX	6,009,067	6,009,067	5,975,263	5,975,263		33,804		33,804		6,009,067				196,589	06/25/2054
81743C-AV-7	SEQUOIA MORTGAGE TRUST 5 A20 Y Y	12/01/2025	Paydown	XXX	669,657	669,657	661,077	661,077		8,580		8,580		669,657				21,909	06/25/2054
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1	12/01/2025	Paydown	XXX	26,250	26,250	23,481	25,435		815		815		26,250				248	04/25/2043
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004	12/01/2025	Paydown	XXX	368,511	368,511	372,196	368,168		343		343		368,511				9,085	05/25/2034
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y	03/13/2025	BANK OF AMERICA	XXX	4,994,052	5,057,268	4,960,246	4,961,272		(1,026)		(1,026)		4,960,246		33,806	33,806	63,899	10/27/2064
89183G-AA-4	Towd Point Mortgage Trust 4 A1A Y Y	03/01/2025	Paydown	XXX	210,196	210,196	206,164	206,207		3,990		3,990		210,196				1,318	10/27/2064
89183G-AB-2	Towd Point Mortgage Trust 4 A1B Y Y	12/01/2025	Paydown	XXX	891,718	891,718	868,493	868,708		23,010		23,010		891,718				22,476	10/27/2064
924922-AB-3	Verus Securitization Trust VERUS 2022-8	10/01/2025	Paydown	XXX	1,747,524	1,747,524	1,708,618	1,725,267		22,257		22,257		1,747,524				86,931	09/25/2067
92538N-AA-5	Verus Securitization Trust VERUS 2022-4	09/01/2025	Paydown	XXX	2,261,134	2,261,134	2,261,120	2,288,550		(27,416)		(27,416)		2,261,134				72,928	04/25/2067
92539D-AB-4	Verus Securitization Trust VERUS 2023-2	12/01/2025	Paydown	XXX	2,939,964	2,939,964	2,939,944	2,939,964						2,939,964				105,646	03/25/2068
92539G-AA-9	Verus Securitization Trust VERUS 2023-3	12/01/2025	Paydown	XXX	310,449	310,449	310,447	310,449						310,449				10,006	03/25/2068
92539G-AC-5	Verus Securitization Trust 3 A3 Y Y	12/01/2025	Paydown	XXX	38,802	38,802	39,166	39,160		(358)		(358)		38,802				1,422	03/25/2068
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y	12/01/2025	Paydown	XXX	1,124,696	1,124,696	1,124,678	1,124,678		18		18		1,124,696				33,637	05/25/2068
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y	12/01/2025	Paydown	XXX	1,821,217	1,821,217	1,821,201	1,821,201		15		15		1,821,217				56,996	05/25/2068
92540R-AE-4	Verus Securitization Trust	12/01/2025	Paydown	XXX	1,035,108	1,035,108	1,035,094	1,035,097		11		11		1,035,108				36,818	11/25/2069
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y	12/01/2025	Paydown	XXX	1,985,172	1,985,172	1,990,041	1,989,927		(4,756)		(4,756)		1,985,172				75,178	05/25/2054
92841Y-AA-3	Vista Point Securitization Tru CES2 A1 Y	12/01/2025	Paydown	XXX	392,452	392,452	387,915	388,032		4,420		4,420		392,452				11,760	10/25/2054
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004	12/01/2025	Paydown	XXX	535,280	535,280	467,957	528,800		6,480		6,480		535,280				13,929	09/25/2034
1059999999	- ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				150,482,846	150,546,062	148,218,447	149,072,952		1,265,204		1,265,204		150,338,160		144,687	144,687	5,437,859	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Affiliated)																			
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)																			
05606D-AC-2	BX Trust BX 2022-PSB B	07/15/2025	Redemption 100.0000	XXX	2,800,000	2,800,000	2,781,369	2,786,482		13,518		13,518		2,800,000				119,997	08/15/2039
05606D-AS-7	BX Trust BX 2022-PSB A	05/15/2025	Paydown	XXX	2,041,424	2,041,424	2,027,856	2,031,619		9,806		9,806		2,041,424				40,212	08/15/2039
05606D-AS-7	BX Trust BX 2022-PSB A	07/15/2025	Redemption 100.0000	XXX	6,644,709	6,644,709	6,600,543	6,612,792		31,917		31,917		6,644,709				265,276	08/15/2039
05609V-AN-5	BX Trust BX 2021-VOLT E	12/15/2025	Paydown	XXX	4,000,000	4,000,000	3,813,125	3,869,600		130,400		130,400		4,000,000				254,622	09/15/2036
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A	07/15/2025	Paydown	XXX	1,174,008	1,174,008	1,171,073	1,171,277		2,731		2,731		1,174,008				35,924	08/15/2039
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A	07/15/2025	Paydown	XXX	1,796,105	1,796,105	1,791,614	1,791,933		4,172		4,172		1,796,105				58,778	08/15/2039
12515A-BH-2	CD Commercial Mortgage Trust CD 2016-CD2	08/05/2025	PERFORMANCE TRUST CAPITAL PART	XXX	10,400,000	13,000,000	13,387,117	13,085,605		(30,859)		(30,859)		13,054,746		(2,654,746)	(2,654,746)	343,184	11/10/2049
12515G-AG-2	CD Commercial Mortgage Trust CD 2017-CD3	08/08/2025	PERFORMANCE TRUST CAPITAL PART	XXX	6,150,000	10,000,000	10,299,412	10,071,101		(24,135)		(24,135)		10,046,967		(3,896,967)	(3,896,967)	276,667	02/10/2050
12531W-BG-6	CFCRE Commercial Mortgage Trus CFCRE 201	12/01/2025	Paydown	XXX	5,488,105	5,488,105	5,652,691	5,506,015		(17,911)		(17,911)		5,488,105				257,941	01/10/2048

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
12595V-AG-2	COMM Mortgage Trust COMM 2018-COR3 B	12/03/2025	BNP PARIBAS	XXX	1,710,000	2,000,000	2,059,998	2,025,183		(5,589)		(5,589)		2,019,594		(309,594)	(309,594)	92,367	05/10/2051
30329X-AA-6	FS Rialto Issuer Ltd FSRIA 2022-FL7 A	02/19/2025	Paydown	XXX	14,080,437	14,080,437	14,089,968	14,079,933		504		504		14,080,437				178,683	10/19/2039
30329X-AC-2	FS Rialto Issuer Ltd FSRIA 2022-FL7 AS	02/19/2025	Paydown	XXX	10,000,000	10,000,000	9,925,000	9,945,621		54,379		54,379		10,000,000				135,871	10/19/2039
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A	11/01/2025	Paydown	XXX	8,232,362	8,232,362	7,456,720	7,881,629		350,733		350,733		8,232,362				91,836	10/19/2037
33767J-AC-6	Firstkey Homes Trust FKH 2020-SFR2 B	11/01/2025	Paydown	XXX	13,090,000	13,090,000	11,877,608	12,503,769		586,231		586,231		13,090,000				188,027	10/19/2037
33767J-AE-2	Firstkey Homes Trust FKH 2020-SFR2 C	11/01/2025	Paydown	XXX	7,265,000	7,265,000	6,560,486	6,946,504		318,496		318,496		7,265,000				111,015	10/19/2037
33767J-AG-7	Firstkey Homes Trust SFR2 D N Y	11/01/2025	Paydown	XXX	1,200,000	1,200,000	1,083,797	1,156,139		43,861		43,861		1,200,000				21,648	10/19/2037
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A	12/01/2025	Paydown	XXX	111,991	111,991	107,835	110,068		1,923		1,923		111,991				2,961	07/17/2038
40442A-AA-7	Hospitality Investors Trust HIT 2022-HI3	11/15/2025	Paydown	XXX	18,413,642	18,413,642	18,321,402	18,348,552		65,090		65,090		18,413,642				943,301	07/15/2039
43730N-AA-4	Home Partners of America Trust HPA 2022-	12/01/2025	Paydown	XXX	115,774	115,774	108,506	111,522		4,251		4,251		115,774				1,861	04/17/2039
43730N-AE-6	Home Partners of America Trust	11/01/2025	Paydown	XXX	6,530	6,530	6,465	6,481		49		49		6,530				115	04/17/2039
43730X-AB-0	Home Partners of America Trust	11/01/2025	Paydown	XXX	50,985	50,985	50,982	50,982		2		2		50,985				542	01/17/2041
43730X-AC-8	Home Partners of America Trust	11/01/2025	Paydown	XXX	37,543	37,543	37,473	37,491		52		52		37,543				422	01/17/2041
46644A-BL-5	JPMBB Commercial Mortgage Secu JPMBB 201	12/03/2025	BAY CREST PARTNERS LLC	XXX	6,580,000	8,000,000	8,238,776	7,989,293		10,707		10,707		8,000,000		(1,420,000)	(1,420,000)	40,190	02/15/2048
50184B-AL-2	Ladder Capital Commercial Mort LCCM 2013	12/03/2025	BAY CREST PARTNERS LLC	XXX	561,887	700,000	689,061	695,598		905		905		696,503		(134,617)	(134,617)	31,106	02/15/2036
61765D-AX-6	Morgan Stanley Capital I Trust MSC 2015-	12/01/2025	Paydown	XXX	563,731	563,731	510,397	513,496		50,236		50,236		563,731				22,988	05/15/2048
69144A-AA-7	Oxford Finance Funding Trust	02/15/2025	Paydown	XXX	256,038	256,038	256,038	256,038						256,038				1,206	02/15/2028
69144A-AB-5	Oxford Finance Funding Trust	02/15/2025	Paydown	XXX	179,045	179,045	179,045	179,045						179,045				1,114	02/15/2028
74332Y-AA-7	PROGRESS RESIDENTIAL TRUST PROG 2022-SFR	12/01/2025	Paydown	XXX	253,550	253,550	238,119	242,643		10,907		10,907		253,550				6,043	06/17/2039
876392-AA-9	TARRANT CNTY HOUSING FIN CORP TX TARMFH	12/01/2025	Paydown	XXX	7,140	7,140	7,140	7,140						7,140				126	03/01/2041
929342-AB-9	WMRK Commercial Mortgage Trust WMRK 2022	11/15/2025	Paydown	XXX	2,755,623	2,755,623	2,734,904	2,742,031		13,591		13,591		2,755,623				198,103	11/15/2035
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 2024-1	12/01/2025	Paydown	XXX	58,396	58,396	57,228	57,238		1,159		1,159		58,396				1,378	03/01/2050
95000A-AZ-0	Wells Fargo Commercial Mortgag WFCM 2015	11/01/2025	Paydown	XXX	5,500,000	5,500,000	5,664,945	5,515,344		(15,344)		(15,344)		5,500,000				214,523	12/15/2048
BGH8U8-KN-6	AMISTAD WHSE 1 SR SC TL AMISTAD WHSE 1 S	12/22/2025	Redemption 100.0000	XXX	9,900,000	9,900,000	9,702,000	9,723,195		176,805		176,805		9,900,000				810,926	12/27/2031
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)					141,424,025	149,722,138	147,488,693	148,051,359		1,788,587		1,788,587		149,839,948		(8,415,924)	(8,415,924)	4,748,953	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial MBS (Affiliated)																			
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																			
00086G-AQ-4	ABPCI DIRECT LENDING FUND IV L	03/05/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				61,227	04/27/2034
055984-AE-8	BSPRT ISSUER LTD BSPRT 2022-FL9 AS	10/15/2025	Paydown	XXX	24,000,000	24,000,000	23,760,000	23,725,602		274,398		274,398		24,000,000				1,451,055	07/15/2039
055984-AG-3	BSPRT ISSUER LTD BSPRT 2022-FL9 B	10/15/2025	Paydown	XXX	5,000,000	5,000,000	4,950,000	4,942,763		57,237		57,237		5,000,000				323,261	07/15/2039
055984-AJ-7	BSPRT ISSUER LTD BSPRT 2022-FL9 C	10/15/2025	Paydown	XXX	6,000,000	6,000,000	5,940,000	5,930,538		69,462		69,462		6,000,000				415,701	07/15/2039
05642#-AB-5	BTC Offshore Holdings Fund III BTC DD 06	04/21/2025	Corp Action	XXX	929,150	929,150	929,150	929,150						929,150				21,346	06/28/2033
09262E-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	10/27/2025	Paydown	XXX	2,898,883	2,898,883	2,898,883	2,898,883						2,898,883				164,673	05/01/2035
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	10/27/2025	Paydown	XXX	2,256,841	2,256,841	2,256,841	2,256,841						2,256,841				24,217	05/20/2035
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35	04/29/2025	Redemption 100.0000	XXX	2,660,892	2,660,892	2,660,892	2,660,892						2,660,892				535,214	05/20/2035
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
15675C-AA-3	Cerberus CERB 2023-3A A1	09/17/2025	Redemption 100.0000	XXX	25,250,000	25,250,000	25,123,750	25,154,906		95,094		95,094		25,250,000				1,623,652	09/13/2035
15675C-AC-9	Cerberus CERB 2023-3A B	09/17/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				289,789	09/13/2035
15675C-AJ-4	Cerberus CERB 2023-3A A2	09/17/2025	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				619,733	09/13/2035
30326M-AG-0	FS Rialto Issuer Ltd FSRIA 2022-FL4 C	10/21/2025	Call 100.0000	XXX	6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				405,052	01/19/2039
30327M-AA-2	FS Rialto Issuer Ltd FSRIA 2022-FL5 A	02/19/2025	Paydown	XXX	16,266,509	16,266,509	16,059,337	15,553,437		713,072		713,072		16,266,509				180,734	06/19/2037
30327M-AC-8	FS Rialto Issuer Ltd FSRIA 2022-FL5 AS	02/19/2025	Paydown	XXX	10,000,000	10,000,000	9,899,983	9,904,474		95,526		95,526		10,000,000				126,134	06/19/2037
30327M-AE-4	FS Rialto Issuer Ltd FSRIA 2022-FL5 B	02/19/2025	Paydown	XXX	3,500,000	3,500,000	3,464,990	3,447,985		52,015		52,015		3,500,000				47,204	06/19/2037
30327M-AG-9	FS Rialto Issuer Ltd FSRIA 2022-FL5 C	02/19/2025	Paydown	XXX	3,000,000	3,000,000	2,969,994	2,973,674		26,326		26,326		3,000,000				43,350	06/19/2037
34706C-AC-3	Fortress CBO Investments Ltd FORT 2022-F	12/23/2025	Paydown	XXX	8,660,519	8,660,519	8,660,519	8,660,519						8,660,519				339,885	02/23/2039

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
40168X-AA-9	GUGGENHEIM CLO LTD GUGG 2023-5A A1	12/04/2025	Redemption 100.0000	XXX	33,850,000	33,850,000	33,850,000	33,850,000						33,850,000				2,659,733	07/25/2035
40168X-AE-1	GUGGENHEIM CLO LTD GUGG 2023-5A C	12/04/2025	Redemption 100.0000	XXX	11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				1,165,629	07/25/2035
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1	04/15/2025	Paydown	XXX	3,593,141	3,593,141	3,593,141	3,593,141						3,593,141				75,241	01/15/2031
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1	07/15/2025	Redemption 100.0000	XXX	1,515,106	1,515,106	1,515,106	1,515,106						1,515,106				71,207	01/15/2031
40172P-AC-6	Guggenheim CLO Ltd GUGG 2022-2A A2	03/04/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,935	01/15/2035
40172P-AE-2	Guggenheim CLO Ltd GUGG 2022-2A B	03/04/2025	Redemption 100.0000	XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				218,782	01/15/2035
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A	07/18/2025	Paydown	XXX	1,465,652	1,465,652	1,413,622	1,443,323		22,329		22,329		1,465,652				25,909	02/18/2038
42704R-AC-5	HERA..21-FL1 HERA 2021-FL1 AS	07/18/2025	Paydown	XXX	650,000	650,000	609,375	630,933		19,067		19,067		650,000				21,970	02/18/2038
42704R-AG-6	HERA..21-FL1 HERA 2021-FL1 C	07/18/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,625	02/18/2038
48251B-AY-6	KKR Financial CLO Ltd KKR 16 A2R2	12/01/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	1,890,000	1,907,910		92,090		92,090		2,000,000				142,955	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				504,862	01/17/2033
50190F-AC-5	Ladder Capital Commercial Mort LCCM 2021	06/16/2025	Call 100.0000	XXX	3,538,260	3,538,260	3,431,583	3,536,364		1,896		1,896		3,538,260				111,724	11/15/2038
50202K-AJ-5	Ladder Capital Commercial Mort LCCM 2021	02/15/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,686	12/15/2038
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-	04/25/2025	Paydown	XXX	9,776,398	9,776,398	9,776,398	9,776,398						9,776,398				176,641	04/25/2031
65251P-BA-0	NewStar Arlington Senior Loan NSLP 2014-	10/27/2025	Paydown	XXX	4,263,617	4,263,617	4,263,617	4,263,617						4,263,617				237,293	04/25/2031
69120E-AA-7	Owl Rock CLO Ltd OR 2023-10A A	04/04/2025	Redemption 100.0000	XXX	23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				729,900	04/20/2035
69120E-AC-3	Owl Rock CLO Ltd OR 2023-10A B	04/04/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				148,022	04/20/2035
69120G-AA-2	Owl Rock CLO Ltd OR 2023-13A A	10/16/2025	Call 100.0000	XXX	17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				970,394	09/20/2035
69121B-AG-9	Owl Rock CLO Ltd 7A B2 Y	02/28/2025	Call 100.0000	XXX	4,000,000	4,000,000	3,982,000	3,983,864		1,911		1,911		3,985,774		14,226	14,226	81,209	07/20/2033
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A	12/17/2025	Paydown	XXX	1,555,165	1,555,165	1,551,277	1,551,277		3,888		3,888		1,555,165				67,414	09/17/2039
69701N-AC-0	Palmer Square Loan Funding Ltd PSTAT 202	12/10/2025	Redemption 100.0000	XXX	16,000,000	16,000,000	15,560,000	15,622,512		377,489		377,489		16,000,000				1,163,820	10/15/2030
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	08/21/2025	Redemption 100.0000	XXX	9,656,702	9,656,702	9,656,702	9,656,702						9,656,702				305,808	04/30/2035
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	08/21/2025	Redemption 100.0000	XXX	2,320,703	2,320,703	2,320,703	2,320,703						2,320,703				75,712	04/30/2035
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	08/21/2025	Redemption 100.0000	XXX	451,248	451,248	451,248	451,248						451,248				15,801	04/30/2035
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	08/21/2025	Redemption 100.0000	XXX	335,213	335,213	335,213	335,213						335,213				14,945	04/30/2035
979888-AU-8	WOODMONT TRUST WDMNT..18-4A WDMNT 2018-4A	04/20/2025	Paydown	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				233,817	04/20/2034
98955R-AF-6	Owl Rock CLO Ltd OR 2019-2A ALR	07/07/2025	Call 100.0000	XXX	3,000,000	3,000,000	2,896,500	2,936,393		17,773		17,773		2,954,166		45,834	45,834	134,095	04/20/2033
00500J-AE-3	Acres PLC ACRES 2021-FL2 B	03/15/2025	Paydown	XXX	2,000,000	2,000,000	1,925,040	1,986,941		13,059		13,059		2,000,000				33,483	01/15/2037
00500J-AG-8	Acres PLC ACRES 2021-FL2 C	03/17/2025	Redemption 100.0000	XXX	500,000	500,000	476,125	493,629		6,372		6,372		500,000				8,871	01/15/2037
00500J-AJ-2	Acres PLC ACRES 2021-FL2 D	03/17/2025	Redemption 100.0000	XXX	2,350,000	2,350,000	2,262,250	2,330,545		19,455		19,455		2,350,000				44,335	01/15/2037
03290A-AA-8	Anchorage Credit Funding Ltd	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	22,896,000	24,000,000	24,000,000	24,000,000						24,000,000		(1,104,000)	(1,104,000)	628,667	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	12,389,000	13,000,000	13,000,000	13,000,000						13,000,000		(611,000)	(611,000)	331,644	07/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	959,000	1,000,000	1,000,000	1,000,000						1,000,000		(41,000)	(41,000)	26,078	01/28/2039
03330P-AQ-2	Anchorage Credit Funding Ltd	08/18/2025	Call 100.0000	XXX	14,950,000	14,950,000	14,950,000	14,950,000						14,950,000				317,819	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd	08/19/2025	Redemption 100.0000	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				82,317	04/25/2036
04019F-AE-7	ARES CLO Ltd 65A B Y	09/10/2025	Call 100.0000	XXX	7,000,000	7,000,000	7,005,600	7,000,000						7,000,000				397,803	07/25/2034
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	2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				147,993	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd BSPDF 2021-FL1	12/15/2025	Paydown	XXX	5,100,000	5,100,000	5,093,000	5,096,893		3,107		3,107		5,100,000				341,734	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd BSPDF 2021-FL1	12/15/2025	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				432,374	10/15/2036
05601H-AJ-3	BSPRT Issuer Ltd. BSPRT 2021-FL6 D	10/16/2025	Redemption 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				125,075	03/15/2036
05608X-AG-7	BXMT Ltd BXMT 2020-FL3 C	10/15/2025	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				187,531	11/15/2037
05875H-AC-7	Ballyrock Ltd BALLY 2018-1A A2	03/28/2025	Corp Action	XXX	250,000	250,000	249,925	250,000		(75)		(75)		249,925		75	75	6,961	04/20/2031
06762Q-AM-9	Barings Loan Partners CLO Ltd. BABSN LP-	02/07/2025	Call 100.0000	XXX	4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				90,836	01/20/2033
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A	12/15/2025	Paydown	XXX	100,168	100,168	97,758	99,359		810		810		100,168				4,155	02/18/2038
12552M-AE-8	CIFC Funding Ltd CIFC 2013-3RA A2	03/27/2025	Call 100.0000	XXX	7,060,000	7,060,000	7,060,000	7,060,000						7,060,000				186,046	04/24/2031
14310M-BA-4	Carlyle Global Market Strategi CGMS 2014	09/22/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	4,950,000	4,956,736		43,264		43,264		5,000,000				283,456	04/17/2031
15674E-AC-6	Cerberus CERB 2021-1A B	04/15/2025	Paydown	XXX	1,993,358	1,993,358	1,993,358	1,993,358						1,993,358				46,165	04/15/2032

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
15674E-AE-2	Cerberus CERB 2021-1A C	04/15/2025	Paydown	XXX	734,213	734,213	734,213	734,213						734,213				27,254	04/15/2032
15674E-AE-2	Cerberus CERB 2021-1A C	04/23/2025	Redemption 100.0000	XXX	1,265,787	1,265,787	1,265,787	1,265,787						1,265,787				48,989	04/15/2032
15674P-AA-5	Cerberus CERB 2021-3A A	07/15/2025	Paydown	XXX	1,000,000	1,000,000	967,000	970,577		29,423		29,423		1,000,000				47,226	07/23/2033
15674R-AG-8	Cerberus CERB 2021-5A C	08/13/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,470,000	2,477,239		2,783		2,783		2,480,023		19,977	19,977	152,239	09/22/2033
381743-AE-3	Golub Capital Partners CLO Ltd GOCAP 202	07/08/2025	Redemption 100.0000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				198,660	08/05/2033
38174T-AE-6	Golub Capital Partners CLO Ltd GOCAP 201	09/24/2025	Redemption 100.0000	XXX	130,000,000	130,000,000	130,000,000	130,000,000						130,000,000				7,105,159	08/25/2033
38175B-AC-8	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				101,322	02/05/2031
38175B-AE-4	Golub Capital Partners CLO Ltd GOCAP 201	05/16/2025	Redemption 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				180,869	02/05/2031
38178E-AG-0	Golub Capital Partners CLO Ltd GOCAP 201	06/25/2025	Redemption 100.0000	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				307,116	07/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	15,000,000	15,000,000	14,381,250	14,604,855		105,269		105,269		14,710,124		289,876	289,876	713,871	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				143,749	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd GOCAP 202	07/25/2025	Call 100.0000	XXX	3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				175,847	08/26/2033
40171D-BG-4	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A B	08/04/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				446,762	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd GUGG 2019-1A C	08/04/2025	Call 100.0000	XXX	4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				267,340	10/15/2032
55821U-AE-4	Madison Park Funding Ltd MDPK 2021-48A C	12/19/2025	Redemption 100.0000	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				116,057	04/19/2033
55821U-AG-9	Madison Park Funding Ltd MDPK 2021-48A D	12/19/2025	Redemption 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				267,447	04/19/2033
59801W-AT-3	MidOcean Credit CLO MIDO 2017-7A CR	07/15/2025	Paydown	XXX	450,000	450,000	415,350	433,152		16,848		16,848		450,000				17,540	07/15/2029
64134J-AE-3	Neuberger Berman CLO Ltd NEUB 2021-40A C	08/15/2025	Call 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				53,944	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd NEUB 2021-40A D	08/14/2025	Redemption 100.0000	XXX	1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				106,013	04/15/2033
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR	04/21/2025	Paydown	XXX	6,467,819	6,467,819	6,467,819	6,467,819						6,467,819				208,246	07/20/2029
67107K-BB-1	OCP CLO Ltd OCP 2014-7A A2RR	05/20/2025	Redemption 100.0000	XXX	2,532,181	2,532,181	2,532,181	2,532,181						2,532,181				94,137	07/20/2029
682337-AA-8	One Eleven Funding Ltd	05/28/2025	Call 100.0000	XXX	15,160,631	15,160,631	15,160,631	15,160,631						15,160,631				391,966	07/19/2037
682337-AA-8	One Eleven Funding Ltd	04/19/2025	Paydown	XXX	1,526,902	1,526,902	1,526,902	1,526,902						1,526,902				23,560	07/19/2037
69380C-AC-2	PFP III PFP 2023-10 AS	08/18/2025	Paydown	XXX	14,000,000	14,000,000	14,006,950	14,007,214		(7,214)		(7,214)		14,000,000				697,734	09/16/2038
69380C-AE-8	PFP III PFP 2023-10 B 7.161% 06/16/28	08/18/2025	Paydown	XXX	4,000,000	4,000,000	3,980,000	3,993,208		6,792		6,792		4,000,000				210,216	06/16/2028
69700T-AA-2	Palmer Square Credit Funding	04/20/2025	Paydown	XXX	1,737,434	1,737,434	1,737,434	1,737,434						1,737,434				40,308	04/20/2037
69700T-AA-2	Palmer Square Credit Funding	09/19/2025	Redemption 100.0000	XXX	12,617,494	12,617,494	12,617,494	12,617,494						12,617,494				535,038	04/20/2037
69702D-AE-7	Palmer Square Loan Funding Ltd PSTAT 202	02/20/2025	Paydown	XXX	1,800,000	1,800,000	1,710,900	1,752,918		47,082		47,082		1,800,000				28,440	05/20/2029
69703F-AC-5	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				251,742	01/25/2032
69703F-AE-1	Palmer Square Loan Funding Ltd PSTAT 202	04/10/2025	Call 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				66,646	01/25/2032
701631-AC-7	Parliament CLO Ltd PARLI 2021-2A C	11/20/2025	Paydown	XXX	2,369,190	2,369,190	2,369,190	2,369,190						2,369,190				171,843	08/20/2032
76243N-AA-4	Rialto Real Estate Fund LP RIAL 2022-FL8	07/19/2025	Paydown	XXX	3,800,000	3,800,000	3,762,000	3,776,625		23,375		23,375		3,800,000				142,612	01/19/2037
76243N-AE-6	Rialto Real Estate Fund LP RIAL 2022-FL8	07/19/2025	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				66,940	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP RIAL 2022-FL8	07/21/2025	Paydown	XXX	22,100,000	22,100,000	22,100,000	22,100,000						22,100,000				1,051,322	01/19/2037
77588J-AA-4	Romark Credit Funding Ltd	09/24/2025	MIZUHO SECURITIES USA LLC	XXX	9,490,000	10,000,000	10,000,000	10,000,000						10,000,000		(510,000)	(510,000)	240,625	10/25/2039
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y	12/15/2025	Paydown	XXX	245,952	245,952	242,147	243,710		2,242		2,242		245,952				10,759	11/15/2038
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	42,055	42,055	40,123	41,335		719		719		42,055				1,005	07/15/2038
78485W-AE-9	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	1,000,000	1,000,000	981,250	991,466		8,534		8,534		1,000,000				25,361	07/15/2038
78485W-AG-4	Starwood Commercial Mortgage T STWD 2019	05/15/2025	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				160,971	07/15/2038
85816W-AE-4	Steele Creek CLO Ltd STCR 2014-1RA B	10/21/2025	Paydown	XXX	24,324,951	24,324,951	24,324,951	24,324,951						24,324,951				1,290,537	04/21/2031
92915U-AQ-7	Voya CLO Ltd VOYA 2017-2A CR	10/27/2025	Call 100.0000	XXX	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				452,480	06/07/2030

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
1099999999 - ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					766,467,693	768,733,693	765,889,011	766,122,289		2,241,418		2,241,418		768,363,705		(1,896,012)	(1,896,012)	36,567,793	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	111,190	111,190	111,190	111,190						111,190				581	05/25/2063
04941*-AB-0	Atlas Securitized Products Atlas Securit	11/25/2025	Redemption 100.0000	XXX	434,239	434,239	434,239	434,239						434,239				24,404	05/25/2063
04941*-AC-8	Atlas Securitized Products Atlas Securit	06/17/2025	Redemption 100.0000	XXX	111,190	111,190	111,190	111,190						111,190				581	05/25/2063
04941*-AD-6	Atlas Securitized Products Atlas Securit	11/25/2025	Redemption 100.0000	XXX	434,239	434,239	434,239	434,239						434,239				24,333	05/25/2063
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2	10/07/2025	Paydown	XXX	8,159,571	8,159,571	8,159,571	8,159,571						8,159,571				179,268	01/07/2030
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	1,917,579	1,917,579	1,917,579	1,917,579						1,917,579				51,790	05/20/2044
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	233,681	233,681	233,681	233,681						233,681				6,189	05/20/2044
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	158,563	158,563	158,563	158,563						158,563				4,363	05/20/2044
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	158,545	158,545	158,545	158,545						158,545				4,695	05/20/2044
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC	11/20/2025	Redemption 100.0000	XXX	125,120	125,120	125,120	125,120						125,120				4,752	05/20/2044
30310@-AA-8	DRB Capital LLC DRB Capital LLC	12/15/2025	Redemption 100.0000	XXX	97,987	97,987	99,168	99,407		(1,420)		(1,420)		97,987				2,926	12/31/2073
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/22/2025	Paydown	XXX	732,996	732,996	732,996	732,996						732,996				17,592	09/15/2026
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/30/2025	Redemption 100.0000	XXX	1,976,403	1,976,403	1,976,403	1,976,403						1,976,403				104,587	09/15/2026
000000-00-0	HARBOURVEST STRUCTURED SOLUTIO PROJECT P	09/19/2025	Call 100.0000	XXX	1,799,902	1,799,902	1,775,343	1,585,133					190,210	1,799,902	24,559		24,559	84,529	09/15/2026
46590U-AA-0	J.G. Wentworth XLII LLC	12/15/2025	Paydown	XXX	1,519,263	1,519,263	1,518,464	1,519,116		147		147		1,519,263				31,073	10/15/2075
46590U-AB-8	J.G. Wentworth XLII LLC	12/15/2025	Paydown	XXX	201,896	201,896	201,469	223,404		(21,508)		(21,508)		201,896				4,901	10/15/2077
46616P-AA-1	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	896,295	896,295	896,061	895,553		741		741		896,295				22,012	10/15/2056
46616P-AB-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	193,665	193,665	193,607	193,829		(164)		(164)		193,665				7,579	10/15/2058
46616Q-AA-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	1,207,535	1,207,535	1,206,847	1,207,641		(106)		(106)		1,207,535				27,189	09/15/2056
46616Q-AB-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	208,732	208,732	208,725	208,105		627		627		208,732				7,944	09/15/2058
46616V-AA-8	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	413,199	413,199	427,566	427,779		(14,580)		(14,580)		413,199				8,287	02/15/2065
46616V-AB-6	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	63,077	63,077	63,063	63,128		(51)		(51)		63,077				2,146	02/15/2067
46617A-AA-3	321 Henderson Receivables LLC	09/26/2025	Guggenheim	XXX	1,531,341	1,679,332	1,621,617	1,617,941		2,692		2,692		1,620,633	(89,292)		(89,292)	43,109	09/15/2065
46617A-AA-3	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	173,070	173,070	167,143	166,747		6,323		6,323		173,070				2,512	09/15/2065
46617J-AA-4	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	296,820	296,820	296,750	293,780		3,040		3,040		296,820				6,248	03/15/2062
46617T-AA-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	700,923	700,923	700,528	701,770		(846)		(846)		700,923				14,835	03/15/2063
46617T-AB-0	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	77,142	77,142	77,080	77,135		7		7		77,142				2,037	03/15/2065
46618H-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	86,200	86,200	83,452	83,859		2,341		2,341		86,200				1,774	06/15/2077
46618H-AB-5	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	55,556	55,556	55,543	55,568		(12)		(12)		55,556				1,437	06/15/2079
46618L-AB-6	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	92,011	92,011	91,931	91,980		31		31		92,011				2,298	09/15/2074
46619R-AA-4	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	693,105	693,105	686,141	686,864		6,241		6,241		693,105				13,071	03/15/2058
46619R-AB-2	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	116,827	116,827	116,825	116,870		(44)		(44)		116,827				2,750	03/15/2060
46619X-AA-1	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	128,126	128,126	127,832	127,895		230		230		128,126				2,681	03/15/2070
46619X-AB-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	223,157	223,157	223,109	223,193		(36)		(36)		223,157				6,500	03/15/2072
46620J-AA-9	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	364,222	364,222	363,944	364,020		202		202		364,222				7,018	08/16/2060
46620J-AB-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	185,322	185,322	194,297	220,636		(35,314)		(35,314)		185,322				4,860	08/15/2062
46620V-AA-2	J.G. Wentworth XXXIX LLC	12/15/2025	Paydown	XXX	520,993	520,993	520,758	520,672		320		320		520,993				10,107	09/15/2072
46620V-AB-0	J.G. Wentworth XXXIX LLC	12/15/2025	Paydown	XXX	70,364	70,364	70,327	70,390		(26)		(26)		70,364				1,968	09/17/2074
46650X-AB-9	J.G. Wentworth XLIII LLC	12/15/2025	Paydown	XXX	143,629	143,629	143,513	143,633		(3)		(3)		143,629				3,307	08/15/2073
46651T-AA-9	J.G. Wentworth XLI LLC	12/15/2025	Paydown	XXX	170,040	170,040	194,851	192,215		(22,174)		(22,174)		170,040				3,299	10/15/2072
46665R-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	885,981	885,981	885,981	885,981						885,981				16,031	01/01/2064
78442P-GD-2	SLM CORP SLM 4.2 10/29/25	02/18/2025	Call 100.0000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				89,017	10/29/2025
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As	12/29/2025	Redemption 100.0000	XXX	1,011,287	1,011,287	1,011,287	1,011,287						1,011,287				35,276	03/28/2054
81758F-AA-8	Service Experts Issuer 1A A Y Y	12/20/2025	Paydown	XXX	782,461	782,461	782,400	782,536		(75)		(75)		782,461				26,268	11/20/2035

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
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
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK	12/15/2025	Paydown	XXX	140,427	140,427	135,622	136,772		3,655		3,655		140,427				4,838	11/15/2052
88576N-AP-3	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	196,326	196,326	202,715	201,435		(5,108)		(5,108)		196,326				5,562	10/15/2048
88576P-AC-7	321 Henderson Receivables LLC HENDR 2004	01/15/2025	Paydown	XXX	2,580	2,580	2,116	2,565		15		15		2,580				11	09/15/2045
88576R-AA-7	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	1,032,856	1,032,856	1,032,578	1,036,492		(3,637)		(3,637)		1,032,856				34,419	01/15/2044
88576U-AA-0	321 HENDERSON RECEIVABLES IV L	12/15/2025	Paydown	XXX	661,850	661,850	661,569	662,350		(500)		(500)		661,850				24,769	11/15/2037
88576V-AA-8	321 Henderson Receivables LLC	12/15/2025	Paydown	XXX	493,252	493,252	476,663	482,782		10,470		10,470		493,252				22,655	06/15/2045
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	05/27/2025	Call 100.0000	XXX	524,634	524,634	524,634	524,634						524,634				26,865	07/29/2028
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D	12/31/2025	Redemption 100.0000	XXX	2,311,803	2,311,803	2,311,803	2,311,803						2,311,803				188,260	07/29/2028
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	05/27/2025	Call 100.0000	XXX	315,527	315,527	315,527	315,527						315,527				20,837	07/29/2028
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D	03/10/2025	Redemption 100.0000	XXX	735,287	735,287	735,287	735,287						735,287				29,940	07/29/2028
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL	10/07/2025	Paydown	XXX	4,204,380	4,204,380	4,230,614	4,222,779		(18,399)		(18,399)		4,204,380				107,756	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL	10/07/2025	Paydown	XXX	1,859,914	1,859,914	1,859,914	1,859,914						1,859,914				48,843	04/07/2028
12550Y-AU-8	CIFC Funding Ltd CIFC 2017-2A DR	06/09/2025	Redemption 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,915	04/20/2030
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD	10/15/2025	Paydown	XXX	3,236,343	3,236,343	3,255,666	3,247,455		(11,112)		(11,112)		3,236,343				106,577	04/15/2026
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI	10/05/2025	Paydown	XXX	2,096,753	2,096,753	2,096,753	2,096,753						2,096,753				74,229	01/05/2027
440269-AA-6	HOPSON CAPITAL CORPORATION HOPSON CAPITA	01/01/2025	Transfer to Schedule BA	XXX	35,000,000	35,000,000	35,000,000	35,000,000						35,000,000					07/24/2058
97188L-AA-1	WILSHIRE PA	01/01/2025	Transfer to Schedule BA	XXX	40,000,000	40,000,000	40,000,000	40,000,000						40,000,000					07/24/2058
97188M-AA-9	WILSHIRE PA	01/01/2025	Transfer to Schedule BA	XXX	42,384,222	42,384,222	42,384,222	42,384,222						42,384,222					07/24/2058
97188N-AA-7	WILSHIRE PA MERLIN SER 2015-C	01/01/2025	Transfer to Schedule BA	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000					07/24/2058
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd	01/01/2025	Transfer to Schedule BA	XXX	4,126,850	4,569,736	4,126,850	4,126,850						4,126,850					12/15/2060
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd	01/01/2025	Transfer to Schedule BA	XXX	4,628,410	5,501,129	4,628,410	4,628,410						4,628,410					12/15/2060
1119999999	- ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Unaffiliated)				226,682,582	228,146,178	226,807,605	226,655,137		(98,033)		(98,033)	190,210	226,771,874	24,559	(89,292)	(64,733)	1,671,133	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	3,896,792	3,896,792	3,887,050	3,888,360		8,433		8,433		3,896,792				215,686	09/22/2029
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP	11/28/2025	Redemption 100.0000	XXX	825,600	825,600	825,600	825,600						825,600				45,913	12/28/2026
00259#-AA-2	ASF Parsnip L.P ASF Parsnip FLT 03/22/20	12/31/2025	Redemption 100.0000	XXX	78,366	78,366	78,366	78,366						78,366				5,760	03/22/2030
37941@-AA-0	BlackRock GIP Partnership BLK GIP 5.0 04	12/24/2025	Redemption 100.0000	XXX	81,791,824	81,791,824	81,791,824	81,791,824						81,791,824				5,651,859	04/29/2029
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.0 05	12/29/2025	Redemption 100.0000	XXX	6,642,143	6,642,143	6,642,143	6,642,143						6,642,143				72,175	05/24/2035
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34	11/15/2025	Paydown	XXX	1,087,253	1,087,253	1,087,253	1,087,253						1,087,253				25,370	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	2,198,715	2,198,715	2,198,715	2,198,715						2,198,715				107,802	08/31/2032
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	12/05/2025	Redemption 100.0000	XXX	999,706	999,706	999,706	999,706						999,706				68,430	08/31/2032
1319999999	- ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)				99,749,252	99,749,252	99,739,510	99,740,820		8,433		8,433		99,749,252				6,305,188	XXX
ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Affiliated)																			
ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial ABS – Not Self-Liquidating (Unaffiliated)																			
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	4,868,226	4,868,226	4,868,226	4,868,226						4,868,226				109,666	06/08/2026
693342-AD-9	PCG 2022-A A2 PCG 2022-A A4	09/24/2025	CIBC OPPENHEIMER CORP	XXX	1,772,840	2,000,000	1,999,937	1,999,820		(45)		(45)		1,999,775		(226,935)	(226,935)	72,700	12/01/2047
1539999999	- ABS - Non-Financial ABS – Practical Expedient - Other Non-Financial ABS – Practical Expedient (Unaffiliated)				6,641,066	6,868,226	6,868,163	6,868,046		(45)		(45)		6,868,001		(226,935)	(226,935)	182,366	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	8,423,814	8,423,814	8,566,968	8,552,363		(128,549)		(128,549)		8,423,814				164,214	12/15/2038

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
	AASET 2018-3 Note Issuer DAC AASET																		
00037U-AE-0	2018-	12/15/2025	Paydown	XXX	2,628,641	2,628,641	977,575	1,170,959		1,457,682		1,457,682		2,628,641				100,694	12/15/2038
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41	12/16/2025	Paydown	XXX	2,982,066	2,982,066	2,951,432	2,963,955		18,111		18,111		2,982,066				42,624	11/16/2041
00038R-AB-2	AASET 2019-2 Trust 4.458% 10/16/39	12/16/2025	Paydown	XXX	2,129,545	2,129,545	831,625	831,625						831,625		1,297,920	1,297,920	41,614	10/16/2039
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51	05/20/2025	Paydown	XXX	297,794	297,794	297,751	297,771		23		23		297,794				3,404	05/20/2051
00255U-AA-3	Apollo Aviation Securitization	12/15/2025	Paydown	XXX	1,324,233	1,324,233	1,322,434	1,323,801		431		431		1,324,233				21,028	01/16/2040
	Apollo Aviation Securitization AASET																		
03770F-AE-8	201	05/15/2025	Paydown	XXX	4,397,095	4,397,095	43,971	43,971						43,971		4,353,124	4,353,124	283,626	01/15/2043
07359B-AA-5	Beacon Container Finance II LL	12/22/2025	Paydown	XXX	441,000	441,000	390,165	399,474		41,526		41,526		441,000				5,376	10/22/2046
12510H-AE-0	Capital Automotive REIT	12/15/2025	Paydown	XXX	7,000	7,000	7,070	7,023		(23)		(23)		7,000				132	02/15/2050
12510H-AF-7	Capital Automotive REIT	12/15/2025	Paydown	XXX	43,750	43,750	43,723	43,733		17		17		43,750				901	02/15/2050
12510H-AN-0	Capital Automotive REIT	12/15/2025	Paydown	XXX	15,000	15,000	14,996	14,997		3		3		15,000				224	08/15/2051
	Capital Automotive REIT CAUTO 2022-1A																		
12510H-AP-5	A1	12/15/2025	Paydown	XXX	20,000	20,000	17,910	18,453		1,547		1,547		20,000				362	03/15/2052
	Capital Automotive REIT CAUTO 2023-1A																		
12510H-AT-7	A2	12/15/2025	Paydown	XXX	55,344	55,344	53,513	53,952		1,392		1,392		55,344				1,580	09/15/2053
12510H-AX-8	Capital Automotive REIT 2A A2 Y Y	12/15/2025	Paydown	XXX	204,844	204,844	197,716	198,166		6,677		6,677		204,844				5,557	05/15/2054
	Capital Automotive REIT CAUTO 2024-3A																		
12510H-BA-7	A2	12/15/2025	Paydown	XXX	115,625	115,625	111,597	111,653		3,972		3,972		115,625				2,844	10/15/2054
	CF Hippolyta Issuer LLC SORT 2022-1A																		
12530M-AL-9	A1	12/15/2025	Paydown	XXX	69,178	69,178	69,172	69,170		8		8		69,178				3,448	08/15/2062
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45	12/18/2025	Paydown	XXX	366,078	366,078	331,527	340,050		26,028		26,028		366,078				4,122	09/18/2045
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A	12/18/2025	Paydown	XXX	559,567	559,567	475,460	491,564		68,003		68,003		559,567				4,889	02/18/2046
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47	12/18/2025	Paydown	XXX	171,600	171,600	145,833	148,966		22,634		22,634		171,600				2,528	01/18/2047
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A	12/25/2025	Paydown	XXX	1,657,863	1,657,863	1,475,324	1,530,792		127,070		127,070		1,657,863				19,936	09/25/2045
14855M-AA-6	Castlelake Aircraft Securitiza	12/15/2025	Paydown	XXX	7,355,214	7,355,214	7,351,908	7,355,473		(260)		(260)		7,355,214				132,062	04/15/2039
14856C-AA-7	Castlelake Aircraft Structured	11/15/2025	Paydown	XXX	1,499,061	1,499,061	1,479,058	1,484,319		14,743		14,743		1,499,061				21,405	06/15/2043
	Falcon Aerospace Ltd 6.300%																		
30605Y-AD-3	02/15/42	12/15/2025	Paydown	XXX	776,890	776,890	773,358	789,157		(12,267)		(12,267)		776,890				39,645	02/15/2042
46651N-AA-2	JOL AIR JOLAR 19-1 3.967% 04/15/44	12/15/2025	Paydown	XXX	1,686,757	1,686,757	1,674,480	1,682,916		3,841		3,841		1,686,757				38,946	04/15/2044
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AB-0	2	10/23/2025	Redemption 100.0000	XXX	53,580	53,580	53,580	53,580						53,580				2,455	04/23/2028
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AC-8	2	12/22/2025	Redemption 100.0000	XXX	61,933	61,933	61,933	61,933						61,933				3,258	12/20/2027
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AD-6	2	10/23/2025	Redemption 100.0000	XXX	28,021	28,021	28,021	28,021						28,021				1,279	07/23/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AE-4	2	12/22/2025	Redemption 100.0000	XXX	29,485	29,485	29,485	29,485						29,485				1,575	06/20/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AF-1	2	11/28/2025	Redemption 100.0000	XXX	29,436	29,436	29,436	29,436						29,436				1,382	05/31/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AG-9	2	11/28/2025	Redemption 100.0000	XXX	30,566	30,566	30,566	30,566						30,566				1,435	05/31/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AH-7	2	11/28/2025	Redemption 100.0000	XXX	29,781	29,781	29,781	29,781						29,781				1,393	05/31/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AJ-3	2	11/28/2025	Redemption 100.0000	XXX	51,195	51,195	51,195	51,195						51,195				2,363	11/30/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AK-0	2	11/14/2025	Redemption 100.0000	XXX	46,445	46,445	46,445	46,445						46,445				2,059	05/14/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AL-8	2	11/14/2025	Redemption 100.0000	XXX	49,230	49,230	49,230	49,230						49,230				2,184	11/14/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AM-6	2	11/14/2025	Redemption 100.0000	XXX	52,375	52,375	52,375	52,375						52,375				2,326	08/16/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AN-4	2	11/14/2025	Redemption 100.0000	XXX	45,183	45,183	45,183	45,183						45,183				2,008	08/16/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AP-9	2	11/14/2025	Redemption 100.0000	XXX	16,939	16,939	16,939	16,939						16,939				770	08/14/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AQ-7	2	11/14/2025	Redemption 100.0000	XXX	15,319	15,319	15,319	15,319						15,319				706	11/14/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AR-5	2	11/14/2025	Redemption 100.0000	XXX	47,615	47,615	47,615	47,615						47,615				2,113	08/16/2029
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AS-3	2	11/14/2025	Redemption 100.0000	XXX	16,348	16,348	16,348	16,348						16,348				750	11/14/2036
	JBLU UT 2024 Pass Through Trus JBLU UT																		
46658F-AT-1	2	11/14/2025	Redemption 100.0000	XXX	16,369	16,369	16,369	16,369						16,369				803	11/14/2036

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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
46658F-AU-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	11/14/2025	Redemption 100.0000	XXX	24,916	24,916	24,916	24,916						24,916				1,134	07/23/2036
55292R-AA-9	Maps LTD MAPSL 2.521 06/15/2046	12/15/2025	Paydown	XXX	15,244	15,244	13,719	14,344		900		900		15,244				208	06/15/2046
63943B-AA-1	Navigator Aircraft ABS LLC	12/15/2025	Paydown	XXX	119,449	119,449	108,937	112,967		6,482		6,482		119,449				1,832	11/15/2046
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A	12/15/2025	Paydown	XXX	1,096,049	1,096,049	940,349	992,179		103,869		103,869		1,096,049				14,662	06/15/2046
78487J-AA-4	SVC ABS LLC SVC 2023-1A A	12/20/2025	Paydown	XXX	29,000	29,000	28,028	28,380		620		620		29,000				809	02/20/2053
78487J-AB-2	SVC ABS LLC SVC 2023-1A B	12/20/2025	Paydown	XXX	45,125	45,125	42,337	43,313		1,812		1,812		45,125				1,357	02/20/2053
85208U-AA-2	Sprite Limited 3.750% 11/15/46	12/15/2025	Paydown	XXX	8,644,121	8,644,121	8,572,295	8,606,540		37,581		37,581		8,644,121				177,602	11/15/2046
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43	12/15/2025	Paydown	XXX	465,090	465,090	428,464	437,468		27,622		27,622		465,090				12,215	05/15/2043
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44	12/15/2025	Paydown	XXX	81,785	81,785	79,400	80,490		1,295		1,295		81,785				2,226	03/15/2044
86190B-AB-0	STORE Master Funding LLC	12/20/2025	Paydown	XXX	41,000	41,000	40,982	40,985		15		15		41,000				658	06/20/2051
86190B-AD-6	STORE Master Funding LLC	12/20/2025	Paydown	XXX	7,500	7,500	7,497	7,498		3		3		7,500				151	06/20/2051
86212V-AA-2	STORE Master Funding LLC	12/20/2025	Paydown	XXX	902,825	902,825	902,347	902,816		9		9		902,825				19,484	10/20/2046
86212V-AB-0	STORE Master Funding LLC	12/20/2025	Paydown	XXX	263,699	263,699	268,179	265,134		(1,435)		(1,435)		263,699				6,208	10/20/2046
86212V-AE-4	STORE Master Funding LLC	09/26/2025	BARC	XXX	15,803,279	15,916,435	15,910,449	15,914,499		489		489		15,914,987		(111,708)	(111,708)	529,181	10/20/2048
86212V-AE-4	STORE Master Funding LLC	12/20/2025	Paydown	XXX	161,250	161,250	161,189	161,229		21		21		161,250				3,044	10/20/2048
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y	12/20/2025	Paydown	XXX	88,750	88,750	88,949	88,916		(165)		(165)		88,750				3,327	06/20/2053
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y	12/20/2025	Paydown	XXX	27,500	27,500	27,442	27,446		54		54		27,500				885	05/20/2054
86213C-AB-1	STORE Master Funding LLC	03/20/2025	Paydown	XXX	11,875	11,875	12,049	11,884		(9)		(9)		11,875				83	04/20/2045
86213C-AB-1	STORE Master Funding LLC	04/22/2025	Maturity	XXX	9,028,958	9,028,958	9,161,220	9,035,429		(6,471)		(6,471)		9,028,958				125,503	04/20/2045
87358A-AA-0	TACSEE 2 LIMITED CLASS A TACSEE 9.0 01/1	12/15/2025	Paydown	XXX	2,563,742	2,563,742	2,563,742	2,563,742						2,563,742				210,029	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	525,300	525,300	444,718	458,154		67,146		67,146		525,300				5,292	03/20/2046
94354K-AA-8	Wave USA 3.597% 09/15/44	12/15/2025	Paydown	XXX	3,429,251	3,429,251	3,393,477	3,405,086		24,165		24,165		3,429,251				69,853	09/15/2044
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	12/15/2025	Paydown	XXX	14,413,248	14,413,248	14,390,488	14,409,486		3,762		3,762		14,413,248				242,611	09/15/2039
55446M-AA-5	Mach I 3.474% 10/15/39	12/15/2025	Paydown	XXX	10,192,534	10,192,534	10,185,429	10,269,882		(77,348)		(77,348)		10,192,534				152,473	10/15/2039
83438L-AA-9	SOLRR Aircraft 2021-1 Limited	12/15/2025	Paydown	XXX	25,993	25,993	23,654	24,437		1,556		1,556		25,993				362	10/15/2046
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	12/15/2025	Paydown	XXX	6,001,867	6,001,867	5,280,260	5,281,602						5,281,602		720,265	720,265	180,053	12/15/2044
88315L-AE-8	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	415,546	415,546	381,328	389,919		25,627		25,627		415,546				6,723	08/21/2045
88315L-AG-3	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	1,444,649	1,444,649	1,257,856	1,444,649						1,444,649				16,928	09/20/2045
88315L-AL-2	Textainer Marine Containers Li	12/20/2025	Paydown	XXX	894,560	894,560	765,090	804,227		90,333		90,333		894,560				8,140	02/20/2046
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	12/20/2025	Paydown	XXX	1,382,400	1,382,400	1,155,268	1,215,467		166,933		166,933		1,382,400				16,698	04/20/2046
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	11/20/2025	Paydown	XXX	1,829,667	1,829,667	1,554,377	1,584,285		245,382		245,382		1,829,667				17,748	08/20/2046
1719999999 - ABS - Non-Financial ABS – Full Analysis - LBS – Full Analysis (Unaffiliated)					117,836,084	117,949,240	108,450,950	109,203,621		2,372,861		2,372,861		111,576,483		6,259,601	6,259,601	2,797,861	XXX
ABS - Non-Financial ABS – Full Analysis - LBS – Full Analysis (Affiliated)																			
ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Unaffiliated)																			
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39	05/15/2025	Paydown	XXX	168,247	168,247	98,491	98,491						98,491		69,756	69,756	1,838	05/15/2039
008676-AA-6	AHG FUNDING 2024A AHG..24-A1	10/15/2025	Paydown	XXX	64,856	64,856	64,856	64,856						64,856				2,852	12/31/2044
03789X-AE-8	Applebees/IHOP Funding LLC	06/17/2025	Redemption 100.0000	XXX	45,490,500	45,490,500	44,673,628	45,039,841		450,659		450,659		45,490,500				1,145,875	06/05/2049
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	10/23/2025	Various	XXX	29,628,555	30,641,300	30,060,919	30,292,164		102,556		102,556		30,394,720		(766,165)	(766,165)	950,556	07/30/2050
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50	10/30/2025	Paydown	XXX	354,905	354,905	342,282	347,428		7,477		7,477		354,905				6,201	07/30/2050
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38	05/16/2025	Paydown	XXX	10,575,389	10,575,389	10,562,112	10,649,568		(74,178)		(74,178)		10,575,389				120,209	11/18/2038
12479M-AH-1	CBC INSURANCE REVENUE SECURITI	10/15/2025	Paydown	XXX	4,483,037	4,483,037	4,483,037	4,483,029		8		8		4,483,037				122,002	07/15/2046
1250M#-AD-4	CB UNI Consumer Trust CB UNI Tranche RA	08/15/2024	Redemption 100.0000	XXX	29,343,154	29,451,154	29,451,154	29,451,154						29,451,154		(108,000)	(108,000)		06/26/2030
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 SLC 5.77	09/30/2025	Paydown	XXX	681,173	681,173	681,173	681,173						681,173				29,616	09/30/2027
14856G-AA-8	Castlelake Aircraft Securitiza	12/15/2025	Paydown	XXX	8,137,223	8,137,223	8,137,000	8,147,760		(10,537)		(10,537)		8,137,223				102,578	01/15/2046
14856G-AB-6	Castlelake Aircraft Securitiza	08/15/2025	Paydown	XXX	835,028	835,028	835,002	835,297		(269)		(269)		835,028				17,470	01/15/2046
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG	07/01/2025	Paydown	XXX	794,528	794,528	795,301	795,301		(773)		(773)		794,528				47,920	01/01/2044
22822R-BD-1	CROWN CASTLE TOWERS LLC CROCAS 3.663 05/	05/15/2025	Maturity	XXX	19,900,000	19,900,000	19,684,488	19,855,318		44,682		44,682		19,900,000				303,724	05/15/2025

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
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	09/24/2025	BARC	XXX	10,740,533	10,868,750	10,868,750	10,868,750						10,868,750		(128,217)	(128,217)	371,092	11/20/2047
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47	11/20/2025	Paydown	XXX	99,125	99,125	98,401	98,575		550		550		99,125				2,053	11/20/2047
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49	11/20/2025	Paydown	XXX	118,130	118,130	110,140	111,453		6,677		6,677		118,130				3,213	05/20/2049
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I	11/20/2025	Paydown	XXX	46,500	46,500	39,133	42,507		3,993		3,993		46,500				594	11/20/2051
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II	11/20/2025	Paydown	XXX	50,460	50,460	43,257	44,608		5,852		5,852		50,460				786	11/20/2051
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51	11/20/2025	Paydown	XXX	397,650	397,650	320,222	329,760		67,890		67,890		397,650				6,937	11/20/2051
25755T-AE-0	Dominos Pizza Master Issuer LL	09/04/2025	Various	XXX	36,172,500	36,172,500	36,126,197	36,150,931		21,569		21,569		36,172,500				1,393,586	10/25/2045
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	10/15/2025	Redemption 100.0000	XXX	685,040	685,040	680,938	681,062		3,978		3,978		685,040				44,016	10/15/2059
28000X-AA-6	EdgeConneX Data Centers Issuer	12/25/2025	Paydown	XXX	235,000	235,000	228,566	231,243		3,757		3,757		235,000				5,410	03/25/2052
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42	11/15/2025	Paydown	XXX	1,862,715	1,862,715	1,856,219	1,898,461		(35,746)		(35,746)		1,862,715				49,569	02/15/2042
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	09/25/2025	Various	XXX	6,300,980	6,895,000	6,895,000	6,895,000						6,895,000		(594,020)	(594,020)	160,481	07/25/2051
33830J-AC-9	Five Guys Funding LLC 2.493% 07/25/51	10/25/2025	Paydown	XXX	518,500	518,500	515,518	516,300		2,200		2,200		518,500				7,915	07/25/2051
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2	10/25/2025	Paydown	XXX	294,000	294,000	295,564	295,414		(1,414)		(1,414)		294,000				13,871	01/26/2054
38348U-AA-2	Focus Brands Funding LLC	10/30/2025	Redemption 100.0000	XXX	27,760	27,760	27,338	27,340		420		420		27,760				1,174	10/30/2054
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FD	12/31/2024	Redemption 100.0000	XXX	363,000	363,000	363,000	363,000						363,000					05/10/2045
BGH9JH-CM-8	GUGGENHEIM PARTNERS OPPORTUNIS GP-OPP FL	12/31/2024	Redemption 100.0000	XXX	11,958,000	11,958,000	11,958,000	11,958,000						11,958,000					01/21/2040
000000-00-0	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L	12/15/2025	Paydown	XXX	208,129	208,129	208,129	208,129						208,129				19,690	07/15/2055
000000-00-0	HUNT MH BORROWER LLC HUNT FEE III 2021-1	12/01/2025	Paydown	XXX	610,792	610,792	610,792	610,792						610,792				28,805	12/01/2055
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2	12/01/2025	Paydown	XXX	127,277	127,277	127,277	127,277						127,277				6,002	12/01/2055
44563@-AJ-4	HUNT MH BORROWER LLC HMC 6.6 12/01/2055	12/01/2025	Paydown	XXX	68,698	68,698	68,698	68,698						68,698				3,448	12/01/2055
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2	12/01/2025	Paydown	XXX	713,251	713,251	713,264	713,205		46		46		713,251				13,220	07/15/2040
476681-AA-9	Jersey Mike's Funding LLC	11/15/2025	Paydown	XXX	56,300	56,300	53,828	54,841		1,459		1,459		56,300				1,560	02/15/2050
476681-AB-7	Jersey Mike's Funding LLC	09/24/2025	BARC	XXX	2,897,811	2,962,500	2,962,500	2,962,500						2,962,500		(64,689)	(64,689)	73,751	02/15/2052
476681-AB-7	Jersey Mike's Funding LLC	11/15/2025	Paydown	XXX	70,000	70,000	67,319	68,524		1,476		1,476		70,000				1,184	02/15/2052
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A	12/21/2025	Paydown	XXX	1,824,368	1,824,368	1,838,197	1,835,711		(11,343)		(11,343)		1,824,368				81,120	06/21/2048
50208@-AA-1	LMH SPE AM LLC LMH FEE II	12/22/2025	Redemption 100.0000	XXX	475,057	475,057	465,844	466,181		8,876		8,876		475,057				14,112	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
63943B-AB-9	Navigator Aircraft ABS LLC	12/15/2025	Paydown	XXX	112,456	112,456	112,455	112,353		102		102		112,456				2,224	11/15/2046
78403D-AN-0	SBA TOWER TRUST SBATOW 2.836 01/15/25 14	01/15/2025	Paydown	XXX	16,139,000	16,139,000	15,371,845	16,118,689		20,311		20,311		16,139,000				36,870	01/15/2025
78520E-AA-4	Sabey Data Center Issuer LLC	02/20/2025	Paydown	XXX	13,454,545	13,454,545	13,348,672	13,443,020		11,526		11,526		13,454,545				72,011	04/20/2045
78520E-AA-4	Sabey Data Center Issuer LLC	04/10/2025	Redemption 100.0000	XXX	5,045,455	5,045,455	5,005,752	5,041,132		4,322		4,322		5,045,455				53,717	04/20/2045
80307A-AA-7	Sapphire Aviation Finance I Li	09/25/2025	Various	XXX	6,142,435	6,398,370	6,398,272	6,405,004		(162)		(162)		6,404,842		(262,407)	(262,407)	164,658	03/15/2040
80307A-AA-7	Sapphire Aviation Finance I Li	12/15/2025	Paydown	XXX	2,892,936	2,892,936	2,892,891	2,895,935		(3,000)		(3,000)		2,892,936				63,794	03/15/2040
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	09/25/2025	MIZUHO SECURITIES USA LLC	XXX	3,928,215	4,173,922	4,173,922	4,173,922						4,173,922		(245,707)	(245,707)	107,382	01/30/2051
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51	07/30/2025	Paydown	XXX	22,250	22,250	22,250	22,250						22,250				316	01/30/2051
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	09/25/2025	MIZUHO SECURITIES USA LLC	XXX	829,751	937,903	937,903	937,903						937,903		(108,152)	(108,152)	28,342	01/30/2051
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51	07/30/2025	Paydown	XXX	122,750	122,750	122,750	122,750						122,750				2,048	01/30/2051
817743-AA-5	Servpro Master Issuer LLC	10/25/2025	Paydown	XXX	71,250	71,250	66,868	68,726		2,524		2,524		71,250				1,729	10/25/2049
817743-AA-5	Servpro Master Issuer LLC	11/14/2025	Redemption 100.0000	XXX	6,697,500	6,697,500	6,285,624	6,460,203		237,297		237,297		6,697,500				273,719	10/25/2049
817743-AG-2	Servpro Master Issuer LLC	09/24/2025	BARC	XXX	915,544	965,000	965,000	965,000						965,000		(49,456)	(49,456)	27,661	01/25/2052
817743-AG-2	Servpro Master Issuer LLC	10/25/2025	Paydown	XXX	169,000	169,000	168,824	168,848		152		152		169,000				3,274	01/25/2052
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A	10/25/2025	Paydown	XXX	67,500	67,500	67,533	67,529		(29)		(29)		67,500				2,605	01/25/2054
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50	12/20/2025	Paydown	XXX	188,930	188,930	171,865	179,490		9,440		9,440		188,930				3,934	01/20/2050

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
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50	12/20/2025	Paydown	XXX	38,940	38,940	36,918	37,300		1,640		1,640		38,940				915	01/20/2050
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51	12/20/2025	Paydown	XXX	56,600	56,600	48,266	49,702		6,898		6,898		56,600				672	08/20/2051
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	11/24/2025	MUFG Securities Americas	XXX	2,737,497	3,139,500	2,949,058	3,139,501			190,443	(190,443)		2,949,058		(211,562)	(211,562)	77,010	08/20/2051
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51	12/20/2025	Paydown	XXX	270,890	270,890	232,892	239,958		8,409	3,714	4,695		244,652		26,238	26,238	3,835	08/20/2051
85236K-AD-4	Stack Infrastructure Issuer LL SIDC 2020	05/22/2025	Call 100.0000	XXX	6,300,000	6,300,000	5,692,887	6,100,024		119,424		119,424		6,219,448		80,552	80,552	48,697	08/25/2045
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y	10/30/2025	Paydown	XXX	40,000	40,000	40,000	40,000						40,000				1,507	07/30/2054
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y	10/30/2025	Paydown	XXX	93,750	93,750	93,750	93,750						93,750				3,673	07/30/2054
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y	10/30/2025	Paydown	XXX	457,500	457,500	464,353	464,604		(7,104)		(7,104)		457,500				18,600	07/30/2054
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y	10/30/2025	Paydown	XXX	240,000	240,000	240,000	240,000						240,000				8,871	07/30/2054
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46	12/20/2025	Paydown	XXX	572,344	572,344	492,388	509,736		62,608		62,608		572,344				5,126	02/20/2046
87342R-AC-8	Taco Bell Funding LLC 4.970% 05/25/46	09/24/2025	Redemption 100.0000	XXX	78,515,625	78,515,625	77,617,637	78,131,739		383,886		383,886		78,515,625				3,241,016	05/25/2046
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN	12/01/2025	Paydown	XXX	310,419	310,419	310,419	310,419						310,419				8,912	07/01/2048
92212K-AB-2	Vantage Data Centers LLC VDC 2020-1A A2	09/08/2025	Call 100.0000	XXX	650,000	650,000	588,204	625,885		23,434		23,434		649,319		681	681	7,811	09/15/2045
92212K-AE-6	Vantage Data Centers LLC VDC 2023-1A A2	11/18/2025	Redemption 100.0000	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,307,117	03/16/2048
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II	12/15/2025	Paydown	XXX	10,046	10,046	9,323	9,441		605		605		10,046				256	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I	12/15/2025	Paydown	XXX	31,094	31,094	26,156	26,889		4,205		4,205		31,094				461	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	09/24/2025	BARC	XXX	1,716,531	1,914,986	1,881,689	1,890,499		2,447		2,447		1,892,946		(176,415)	(176,415)	41,332	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51	12/15/2025	Paydown	XXX	572,188	572,188	522,477	528,274		43,914		43,914		572,188				9,872	06/15/2051
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	09/24/2025	BARC	XXX	941,419	967,302	967,302	967,302						967,302		(25,883)	(25,883)	34,119	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52	12/15/2025	Paydown	XXX	180,264	180,264	178,903	179,032		1,232		1,232		180,264				5,066	03/15/2052
974153-AB-4	Wingstop Funding LLC 2.841% 12/05/50	09/24/2025	BARC	XXX	8,796,983	9,111,250	8,627,406	8,800,138		71,434		71,434		8,871,572		(74,589)	(74,589)	208,519	12/05/2050
974153-AD-0	Wingstop Funding LLC 3.734% 03/05/52	09/25/2025	BARC	XXX	32,645,651	33,745,000	33,745,000	33,745,000						33,745,000		(1,099,349)	(1,099,349)	1,018,531	03/05/2052
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	05/20/2025	Paydown	XXX	5,907,884	5,907,884	6,112,172	6,103,473		(195,588)		(195,588)		5,907,884				57,719	05/20/2045
97770*-AB-0	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20	08/20/2025	Paydown	XXX	11,305,691	11,305,691	11,305,691	11,305,691						11,305,691				362,225	05/20/2045
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30J NEW CARDI	06/30/2025	Redemption 100.0000	XXX	295,500	295,500	295,500	295,500						295,500				18,262	06/30/2032
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR	12/01/2025	Paydown	XXX	453,435	453,435	453,435	453,435						453,435				21,384	12/01/2055
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELL GUGGENHEI	10/01/2025	Paydown	XXX	2,069,557	2,069,557	2,069,557	2,069,557						2,069,557				104,915	10/01/2045
T6827#-AB-9	GUGGENHEIM NSA NAPOLI-MIRABELL GUGG NSA	10/01/2025	Redemption 100.0000	XXX	131,594	131,594	131,594	131,594						131,594				7,538	10/01/2045
48244X-AA-0	KDAC Aviation Finance Limited	12/15/2025	Paydown	XXX	5,212,489	5,212,489	5,222,393	5,220,122		(7,633)		(7,633)		5,212,489				76,240	12/15/2042
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/15/2025	Paydown	XXX	1,249,560	1,249,560	1,247,979	1,251,599		(2,039)		(2,039)		1,249,560				19,250	03/15/2044
55283L-AA-3	MAPS LTD 4.458% 03/15/44	07/28/2025	Redemption 100.0000	XXX	7,199,776	7,199,776	7,190,668	7,211,524		(11,748)		(11,748)		7,199,776				198,821	03/15/2044
55283Y-AA-5	MC Ltd 2.627% 11/05/35	12/05/2025	Paydown	XXX	72,172	72,172	63,878	64,738		7,435		7,435		72,172				1,028	11/05/2035
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/15/2025	Paydown	XXX	393,929	393,929	391,944	393,148		782		782		393,929				6,664	05/15/2043
56564R-AA-8	MAPS LTD 4.212% 05/15/43	07/28/2025	Redemption 100.0000	XXX	1,576,333	1,576,333	1,568,389	1,573,205		3,127		3,127		1,576,333				48,061	05/15/2043
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI	07/15/2025	Paydown	XXX	2,106,155	2,106,155	1,998,346	1,993,833						1,993,833		112,322	112,322	32,082	03/15/2040
1739999999	- ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Unaffiliated)				477,365,675	481,972,553	476,376,705	479,785,179		1,399,716	194,157	1,205,559		480,990,736		(3,625,062)	(3,625,062)	13,005,617	XXX
ABS - Non-Financial ABS – Full Analysis - Other Non-Financial ABS – Full Analysis (Affiliated)																			
1889999999	- ABS - Subtotal – ABS (Unaffiliated)				2,198,297,695	2,215,470,755	2,188,142,515	2,194,675,811		11,450,192	194,157	11,256,035	190,210	2,206,146,631	24,559	(7,848,937)	(7,824,378)	74,988,015	XXX
1909999997	- ABS - Subtotals – ABS – Part 4				2,198,297,695	2,215,470,755	2,188,142,515	2,194,675,811		11,450,192	194,157	11,256,035	190,210	2,206,146,631	24,559	(7,848,937)	(7,824,378)	74,988,015	XXX
1909999998	- ABS - Summary item from Part 5 for ABS				168,148,445	168,148,440	167,884,912			261,174		261,174		168,146,089		2,356	2,356	4,414,000	XXX
1909999999	- ABS - Subtotals – ABS				2,366,446,140	2,383,619,195	2,356,027,427	2,194,675,811		11,711,366	194,157	11,517,209	190,210	2,374,292,720	24,559	(7,846,581)	(7,822,022)	79,402,015	XXX
2009999999	- Subtotals – ICO and ABS				6,986,999,311	7,238,746,617	7,094,440,432	6,669,216,111	346,813	14,237,870	10,474,007	4,110,676	187,660	7,145,406,143	60,148	(159,328,608)	(159,268,460)	246,908,327	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
064058-AF-7	BANK OF NEW YORK MELLON CORP BK 4 5/8 PE	09/23/2025	Hongkong and Shanghai Banking	4,100,000.000	4,069,250		4,044,250	4,002,994	41,256			41,256		4,044,250		25,000	25,000	191,732	XXX
064058-AH-3	BANK OF NEW YORK MELLON CORP BK 4.7 PERP	05/14/2025	Hongkong and Shanghai Banking	3,000,000.000	3,003,750		3,000,000	2,971,530	28,470			28,470		3,000,000		3,750	3,750	92,042	XXX
064058-AJ-9	BANK OF NEW YORK MELLON CORP BK 3.7 PERP	09/23/2025	IMPERIAL CAPTIAL	2,000,000.000	1,982,500		2,000,000	1,939,160	60,840			60,840		2,000,000		(17,500)	(17,500)	56,322	XXX
190750-86-2	COBANK ACB COBKAC 6.2 PERP	01/01/2025	Call 100.0000	24,500.000	2,450,000		2,450,000	2,450,000						2,450,000				37,975	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
	DEPOSITORY TRUST & CLEARING CO DEPTCC																		
249670-AB-6	3	09/23/2025	IFCS	2,000,000.000	1,966,000		2,000,000	1,889,490	110,510			110,510		2,000,000		(34,000)	(34,000)	51,375	XXX
48128B-AG-6	JPMORGAN CHASE JPM 4.6 PERP	02/01/2025	Call 100.0000	10,000,000.000	10,000,000		10,000,000	9,955,400	44,600			44,600		10,000,000				230,000	XXX
			BNP PARIBAS SECURITIES																
808513-BJ-3	CHARLES SCHWAB CORP SCHW 4 PERP	09/23/2025	SERVICE	5,000,000.000	4,700,000		5,000,000	4,316,505	683,495			683,495		5,000,000		(300,000)	(300,000)	162,778	XXX
			BNP PARIBAS SECURITIES																
808513-CB-9	CHARLES SCHWAB CORP SCHW 5 PERP	06/03/2025	SERVICE	1,000,000.000	1,000,000		1,000,000	970,760	29,240			29,240		1,000,000				25,417	XXX
949746-RN-3	WELLS FARGO WFC 5 7/8 PERP	06/16/2025	Call 100.0000	10,889,000.000	10,889,000		10,889,000	10,869,291	19,709			19,709		10,889,000				319,864	XXX
4019999999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				40,060,500	XXX	40,383,250	39,365,130	1,018,120			1,018,120		40,383,250		(322,750)	(322,750)	1,167,505	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
	AMERICAN FINANCIAL GROUP INC AFG 4.5		BOK Financial Securities																
025932-86-4	09/	10/02/2025	Inc	2,300.000	43,700		57,500	57,500						57,500		(13,800)	(13,800)	1,941	XXX
			BOK Financial Securities																
04621X-30-6	ASSURANT INC AIZ 5.25 01/15/2061	09/24/2025	Inc	20,500.000	424,240		512,500	512,500						512,500		(88,260)	(88,260)	20,180	XXX
			BOK Financial Securities																
37959E-30-0	GLOBE LIFE INC GL 4.25 06/15/2061	11/12/2025	Inc	125,400.000	2,118,703		3,135,000	3,135,000						3,135,000		(1,016,297)	(1,016,297)	99,928	XXX
	KUVARE US HOLDINGS INC KUVARE US																		
50149X-AA-2	HOLDING	02/10/2025	SEAPORT SECURITIES CORP	9,441,000.000	9,441,000		9,478,500	9,478,500						9,478,500		(37,500)	(37,500)	175,322	XXX
	REINSURANCE GRP OF AMER RZB 5.75																		
759351-80-2	06/15/2	10/21/2025	Various	774,124.000	19,382,001		19,353,100	19,353,100						19,353,100		28,901	28,901	398,686	XXX
4029999999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred				31,409,644	XXX	32,536,600	32,536,600						32,536,600		(1,126,956)	(1,126,956)	696,057	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				71,470,144	XXX	72,919,850	71,901,730	1,018,120			1,018,120		72,919,850		(1,449,706)	(1,449,706)	1,863,562	XXX
4509999999	- Preferred Stocks - Subtotals - Preferred Stocks				71,470,144	XXX	72,919,850	71,901,730	1,018,120			1,018,120		72,919,850		(1,449,706)	(1,449,706)	1,863,562	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																			
Common Stocks - Mutual Funds - Designations Assigned by the SVO																			
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																			
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																			
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																			
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																			
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																			
Common Stocks - Exchange Traded Funds																			
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																			
Common Stocks - Parent, Subsidiaries and Affiliates - Other																			
5989999998	- Common Stocks - Summary item from Part 5 for Common Stocks				11,620,540	XXX	11,691,276							11,691,276		(70,736)	(70,736)	108,502	XXX
5989999999	- Common Stocks - Subtotals - Common Stocks				11,620,540	XXX	11,691,276							11,691,276		(70,736)	(70,736)	108,502	XXX
5999999999	- Subtotals - Preferred and Common Stocks				83,090,684	XXX	84,611,126	71,901,730	1,018,120			1,018,120		84,611,126		(1,520,442)	(1,520,442)	1,972,064	XXX
6009999999	Totals				7,070,089,995	XXX	7,179,051,558	6,741,117,841	1,364,933	14,237,870	10,474,007	5,128,796	187,660	7,230,017,269	60,148	(160,849,050)	(160,788,902)	248,880,391	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)																			
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																			
591746-DA-7	METROPOLITAN ATLANTA RAPID TRA METROPOLI	04/28/2025	Tax Free Exchange	10/29/2025	WELLS FARGO	3,310,000	2,858,592	2,880,627	2,876,845		18,253		18,253			3,782	3,782	72,605	28,411
677561-MM-1	OHIO ST HOSP FAC REV CLEVELAND	08/14/2025	Tax Free Exchange	10/03/2025	Tax Free Exchange	4,955,000	5,170,017	5,161,735	5,161,735		(8,282)		(8,282)					50,651	23,674
0059999999 - ICO - Municipal Bonds – Special Revenue						8,265,000	8,028,609	8,042,362	8,038,580		9,971		9,971			3,782	3,782	123,256	52,085
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	1,520,000	1,519,532	1,527,600	1,519,545		13		13			8,055	8,055	23,222	5,313
071813-BP-3	BAXTER INTERNATIONAL INC N Y N	09/26/2025	JPMORGAN SECURITIES INC	12/09/2025	JPMORGAN SECURITIES INC	6,015,000	4,248,936	4,275,161	4,257,652		8,716		8,716			17,509	17,509	67,251	25,731
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	09/26/2025	JPMORGAN SECURITIES INC	12/10/2025	GOLDMAN SACHS & CO	1,211,000	1,173,725	1,176,789	1,179,187		5,462		5,462			(2,398)	(2,398)	8,374	3,736
071813-CL-1	BAXTER INTERNATIONAL INC BAX 1.915 02/01	09/26/2025	JPMORGAN SECURITIES INC	12/08/2025	Redemption 97.6610	1,572,000	1,523,614	1,535,231	1,535,231		11,617		11,617					10,620	4,850
071813-CV-9	BAXTER INTERNATIONAL INC BAXTER INTERNAT	09/26/2025	JPMORGAN SECURITIES INC	12/10/2025	BARC	22,927,000	14,536,177	14,440,800	14,564,852		28,675		28,675			(124,052)	(124,052)	378,983	235,369
21987B-BL-1	CODELCO INC 6.300% 01/13/35	01/08/2025	CITIBANK N.A. LONDON	01/23/2025	GOLDMAN SACHS INT'L	440,000	439,837	444,004	439,838							4,166	4,166	851	
25470D-BY-4	DISCOVERY COMMUNICATIONS LLC	06/30/2025	Tax Free Exchange	07/21/2025	Various	16,000,000	15,988,425	11,377,141	15,988,425							(4,611,284)	(4,611,284)	266,032	222,222
256677-AM-7	DOLLAR GENERAL CORP DG 5 1/2 11/01/52	01/24/2025	Various	09/26/2025	JPMORGAN SECURITIES INC	5,850,000	5,221,934	5,590,085	5,228,427		6,493		6,493			361,658	361,658	293,150	74,036
260979-AA-7	DP WORLD CRESCENT LTD 5.500% 05/08/35	04/30/2025	CITIBANK N.A	08/06/2025	UBS SECURITIES LLC	1,025,000	1,014,689	1,052,675	1,014,882		193		193			37,793	37,793	13,937	
31428X-CJ-3	FEDEX CORP 4.250% 05/15/30	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	1,000,000	998,654	998,848	998,848		194		194					38,132	11,924
31428X-CN-4	FEDEX CORP 3.250% 05/15/41	01/22/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	23,000,000	21,272,598	21,317,174	21,317,174		44,576		44,576					670,674	209,715
31428X-CP-9	FEDEX CORP 3.875% 08/01/42	01/22/2025	Tax Free Exchange	09/29/2025	Tax Free Exchange	11,900,000	9,531,753	9,580,904	9,580,904		49,152		49,152					307,417	32,023
31428X-CR-5	FEDEX CORP 5.100% 01/15/44	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	10,000,000	9,024,670	9,043,058	9,043,058		18,389		18,389					372,583	58,083
31428X-CU-8	FEDEX CORP SERIES 144A	01/22/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	4,000,000	4,688,516	4,674,174	4,674,174		(14,342)		(14,342)					185,539	73,306
31428X-CV-6	FEDEX CORP 4.400% 01/15/47	02/26/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	5,080,000	3,797,428	3,814,485	3,814,485		17,057		17,057					163,294	25,456
31428X-CW-4	FEDEX CORP 4.050% 02/15/48	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	3,088,000	2,465,249	2,473,732	2,473,732		8,483		8,483					80,944	3,821
31428X-CX-2	FEDEX CORP SERIES 144A	01/22/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	5,728,000	5,283,124	5,289,290	5,289,290		6,166		6,166					276,448	101,600
31428X-CY-0	FEDEX CORP 5.250% 05/15/50	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	50,750,000	50,062,272	50,074,474	50,074,474		12,202		12,202					2,390,536	747,505
31428X-DG-8	FEDEX CORP FDX 4.250% 05/15/30	10/06/2025	Tax Free Exchange	12/11/2025	BANK OF AMERICA	1,000,000	998,848	1,001,540	998,924		76		76			2,616	2,616	24,438	16,882
31428X-DL-7	FEDEX CORP FDX 3.250% 05/15/41	10/08/2025	Tax Free Exchange	12/11/2025	JANE	2,000,000	1,612,601	1,497,300	1,615,608		3,007		3,007			(118,308)	(118,308)	37,375	25,819
31428X-DW-3	FEDEX CORP FDX 5.250% 05/15/50	10/08/2025	Tax Free Exchange	12/11/2025	JANE	8,000,000	7,656,655	7,349,600	7,658,287		1,631		1,631			(308,687)	(308,687)	241,500	166,833
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	07/31/2025	Interest Capitalization	12/17/2025	Redemption 100.0000	2,992	2,992	2,992	2,992		194	194						(52)	
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O	07/31/2025	Interest Capitalization	12/01/2025	Redemption 100.0000	914	914	914	914		59	59						5	
460690-BQ-2	INTERPUBLIC GROUP COS IPG 5.4 10/01/48	04/30/2025	SUSQ	12/02/2025	Tax Free Exchange	2,000,000	1,823,340	1,825,507	1,825,507		2,167		2,167					56,000	9,000
47214D-AA-0	JBS USA LUX SA/JBS FOOD CO/JBS JBSSBZ	01/06/2025	MIZUHO SECURITIES USA LLC	09/26/2025	JPMORGAN SECURITIES INC	9,000,000	8,980,830	9,431,550	8,984,100		3,270		3,270			447,450	447,450	368,900	
55903V-BQ-5	WARNERMEDIA HOLDINGS INC	06/30/2025	Tax Free Exchange	07/16/2025	BANK OF AMERICA	1,162,000	1,162,000	967,365	1,162,000							(194,635)	(194,635)	16,850	14,502
55903V-BW-2	WARNERMEDIA HOLDINGS INC	06/30/2025	Tax Free Exchange	10/28/2025	Various	36,000,000	36,046,679	29,250,161	33,473,238		(27)	2,573,414	(2,573,441)			(4,223,078)	(4,223,078)	980,655	530,250
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR	01/01/2025	No Broker	12/10/2025	Redemption 100.0000	4	4	4	4										
65290D-AC-7	NEXA RESOURCES SA 6.600% 04/08/37	04/01/2025	CITIBANK N.A	06/30/2025	JPMORGAN SECURITIES INC	3,520,000	3,516,234	3,532,119	3,516,281		47		47			15,838	15,838	52,262	
759351-AT-6	REINSURANCE GRP OF AMER	04/10/2025	Various	05/28/2025	RBC CAPITAL MARKETS CORPORATIO	8,650,000	8,542,950	8,498,625	8,543,036		86		86			(44,411)	(44,411)	137,415	17,419
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/03/2025	JPMORGAN SECURITIES INC	09/25/2025	BARCLAYS BANK PLC	370,000	365,242	371,943	365,253		12		12			6,689	6,689	904	
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH	06/18/2024	CITIGROUP GLOBAL MARKETS INC	07/17/2025	Paydown	152,000	152,000	152,000	152,000									6,792	
C97750-AA-8	WINDFALL MINING GROUP 5.854% 05/13/32	07/29/2025	Various	09/25/2025	DEUTSCHE BANK SECURITIES INC	3,840,000	3,922,706	4,012,800	3,921,030		(1,676)		(1,676)			91,770	91,770	84,922	42,572
G0399B-AB-3	ANTOFAGASTA PLC REGS 6.250% 05/02/34	06/11/2025	BARCLAYS BANK PLC	09/26/2025	Various	1,200,000	1,240,500	1,287,000	1,239,496		(1,004)		(1,004)			47,504	47,504	30,313	8,333
G2583X-AB-7	CSN ISLANDS XI CORP 6.750% 01/28/28	08/20/2025	JPMORGAN SECURITIES INC	11/05/2025	Jefferies & Company Inc	640,000	618,400	593,600	620,120		1,720		1,720			(26,520)	(26,520)	11,760	2,760
P0091L-AD-8	AES ANDES SA 6.250% 03/14/32	07/29/2025	Various	11/13/2025	BANK OF AMERICA	4,800,000	4,899,000	4,999,200	4,895,592		(3,408)		(3,408)			103,608	103,608	200,000	107,083

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
P8803L-AB-4	SURA ASSET MANAGEMENT 6.350% 05/13/32	07/18/2025	BBVA Securities Inc.	11/20/2025	BBVA Securities Inc.	3,550,000	3,716,850	3,792,288	3,710,134		(6,716)		(6,716)			82,154	82,154	117,722	42,580
U0901R-AE-7	BIMBO BAKERIES USA INC	05/21/2025	HONGKONG AND SHANGHAI BANKING	09/15/2025	HONGKONG AND SHANGHAI BANKING	560,000	535,786	571,200	536,355		570		570			34,845	34,845	20,652	11,120
303901-BW-1	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN	05/15/2025	BANK OF AMERICA	11/17/2025	Tax Free Exchange	7,000,000	6,980,750	6,980,855	6,980,855		105		105						
67091T-AH-8	OFFICE CHERIFIEN DES PHO	04/23/2025	DIRECT	05/22/2025	Standard Chartered Bank	420,000	415,825	420,525	415,825							4,700	4,700	1,637	
83272G-AB-7	SMURFIT KAPPA TREASURY 144A N Y	03/14/2025	BANK OF AMERICA	05/21/2025	Tax Free Exchange	7,609,000	7,534,736	7,535,171	7,535,171		435		435					278,396	200,249
92857W-BU-3	VODAFONE GROUP PLC VOD 4.25 09/17/2050	03/14/2025	BANK OF AMERICA	07/21/2025	Redemption 77.2640	8,312,000	6,454,268	6,422,184	6,422,184		(32,084)		(32,084)					117,753	
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	03/01/2025	PIK	12/24/2025	Call 100.0000	255,649	255,649	255,649	255,649									12,463	
BGH9PS-SK-4	AP GRANGE HOLDINGS LLC APGRAL	09/22/2025	Various	09/22/2025	Redemption 100.0000	749,226	749,226	749,226	749,226									35,274	
G0446N-BA-1	ANGLO AMERICAN CAPITAL	05/20/2025	TD Securities, LLC	09/15/2025	JANE	620,000	587,444	645,104	587,620		176		176			57,484	57,484	16,637	4,753
L7909C-AD-9	RAIZEN FUELS FINANCE 6.950% 03/05/54	07/14/2025	Jefferies & Company Inc.	11/21/2025	Various	2,000,000	1,857,500	1,609,980	1,858,279		779		779			(248,299)	(248,299)	99,675	50,194
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.	5,000,000	4,187,500	4,456,150	4,193,562		6,062		6,062			262,588	262,588	104,913	84,201
Y7141B-AC-7	FREEPORT INDONESIA PT 6.200% 04/14/52	07/29/2025	Various	10/22/2025	WELLS FARGO BANK NA II	5,000,000	4,995,600	5,217,500	4,995,986		386		386			221,514	221,514	162,750	84,819
0089999999 - ICO - Corporate Bonds (Unaffiliated)						294,519,785	272,604,162	262,115,677	270,209,406		178,913	2,573,667	(2,394,754)			(8,093,731)	(8,093,731)	8,765,898	3,254,059
Issuer Credit Obligations - Corporate Bonds (Affiliated)																			
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)																			
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)																			
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)																			
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)																			
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Fair Value																			
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Systematic Value																			
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																			
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Issued (Unaffiliated)																			
29097*-AA-1	EMERALD SOLAR HOLDINGS, LLC NextEra Ener	06/20/2025	No Broker	10/20/2025	Redemption 100.0000	30,714	30,694	30,714	30,714		20		20					706	
0189999999 - ICO - Bank Loans – Issued (Unaffiliated)						30,714	30,694	30,714	30,714		20		20					706	
Issuer Credit Obligations - Bank Loans – Issued (Affiliated)																			
Issuer Credit Obligations - Bank Loans – Acquired (Unaffiliated)																			
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co.	02/27/2025	DIRECT	03/25/2025	Redemption 100.0000	6,217	6,217	6,217	6,217									110	
05642#-AC-3	BTC Offshore Holdings Fund III BTC Offsh	06/28/2024	DIRECT	04/21/2025	Corp Action	929,150	929,150	929,150	929,150									5,127	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	06/25/2025	DIRECT	10/03/2025	DIRECT	29,000	29,000	29,000	29,000									1,296	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ	11/19/2025	Various	11/21/2025	Redemption 100.0000	2,233,000	2,233,000	2,233,000	2,233,000									41,828	
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L	10/31/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	52	52	52	52									1	
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1	10/23/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	3	3	3	3										
63607@-AD-5	NATIONAL FIRE & SAFETY National Fire T/L	12/31/2024	Corp Action	12/31/2025	Redemption 100.0000	147,874	147,874	147,874	147,874									11,179	
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	03/31/2025	No Broker	12/31/2025	Redemption 100.0000	10	10	10	10										
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (	11/28/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	74	74	74	74									3	
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	03/31/2025	No Broker	12/31/2025	Redemption 100.0000	3	3	3	3										
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B	11/28/2025	Interest Capitalization	12/31/2025	Redemption 100.0000	19	19	19	19										
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C	06/04/2025	DIRECT	11/07/2025	Redemption 100.0000	406,273	406,273	406,273	406,273									15,602	
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2	03/31/2025	Interest Capitalization	06/13/2025	Redemption 100.0000	1,449	1,449	1,449	1,449									50	
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1	03/31/2025	Interest Capitalization	06/13/2025	Redemption 100.0000	179	179	179	179									5	
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L	04/30/2025	Interest Capitalization	05/30/2025	Redemption 100.0000	2,744	2,744	2,744	2,744									91	
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	06/02/2025	DIRECT	06/20/2025	DIRECT	979,595	979,595	951,432	979,595							(28,163)	(28,163)	(1,921)	

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
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED	04/30/2025	DIRECT	06/09/2025	Redemption 100.0000	277,200	277,200	277,200	277,200									4,871	
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV	01/01/2025	Interest Capitalization	02/28/2025	Redemption 100.0000	5,398	5,398	5,398	5,398									82	
BGH910-V7-6	EYECARE PARTNERS LLC EYECARE PARTNERS LL	10/21/2025	Interest Capitalization	10/28/2025	Various	68,746	68,746	42,013	68,746							(26,734)	(26,734)	3,222	
BGH920-Q4-8	RL DATIX HOLDINGS USA INC DATIX 1L TL FA	05/30/2025	Various	05/30/2025	Redemption 98.0874	148,546	148,546	145,704	145,704		(2,841)		(2,841)					2,890	
BGH9LR-ZX-4	MICHAEL BAKER MICHAEL BAKER 1L TLB CL	01/31/2025	UBS SECURITIES LLC	01/31/2025	UBS SECURITIES LLC	5,835,675	5,842,970	5,842,770	5,842,770		(199)		(199)			199	199	37,725	
BGH9DB-07-5	DATIX BIDCO DATIX 1L TL FACILITY B GBP	05/30/2025	DIRECT	05/30/2025	Redemption 100.0000	9,501	9,501	9,501	9,501										
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	339,268	
0209999999 - ICO - Bank Loans – Acquired (Unaffiliated)						23,451,507	23,214,803	23,178,673	23,233,261		18,460		18,460			(54,590)	(54,590)	461,429	
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)						326,278,264	303,888,622	293,378,684	301,523,219		208,268	2,573,667	(2,365,399)			(8,144,539)	(8,144,539)	9,351,584	3,306,300
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations						326,278,264	303,888,622	293,378,684	301,523,219		208,268	2,573,667	(2,365,399)			(8,144,539)	(8,144,539)	9,351,584	3,306,300
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	4,272	4,272	4,272	4,272									64	
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)						4,272	4,272	4,272	4,272									64	
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)																			
3136AV-PM-5	FEDERAL HOME LOAN BANKS FNR 2017-10 LZ	09/01/2025	Interest Capitalization	12/01/2025	Paydown	1,101	1,101	1,101	1,101									18	
3136B3-RS-1	FEDERAL HOME LOAN BANKS FNR 2018-89 VZ	06/01/2025	Interest Capitalization	12/01/2025	Paydown	2,085	2,085	2,085	2,085									41	
3137BF-BH-3	FEDERAL HOME LOAN BANKS FHR 4413 VZ	09/01/2025	Interest Capitalization	12/01/2025	Paydown	2,736	2,736	2,736	2,736									42	
3137BT-RY-9	FEDERAL HOME LOAN BANKS FHR 4636 ZN	07/01/2025	Interest Capitalization	12/01/2025	Paydown	966	966	966	966									13	
3137H9-RZ-4	FEDERAL HOME LOAN BANKS FHR 5297 DZ	11/01/2025	Interest Capitalization	12/01/2025	Paydown	13,228	13,228	13,228	13,228									361	
566736-KZ-6	MARICOPA CNTY & PHOENIX ARIZ I MARDEV	05/09/2025	STIFEL NICOLAUS EUROPE LIMITED	12/01/2025	Call 100.0000	15,000	15,000	15,000	15,000									398	
67756Q-8A-8	OHIO ST HSG FIN AGY RESIDENTIA OHSHSG	04/11/2025	JPMORGAN SECURITIES INC	12/01/2025	Call 100.0000	35,000	32,626	35,000	32,644		18		18			2,356	2,356	588	196
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)						70,115	67,742	70,116	67,760		18		18			2,356	2,356	1,461	196
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	9,808	9,803	9,808	9,808		5		5					133	19
3140LF-09-8	FEDERAL HOME LOAN BANKS FN BS4979	04/30/2025	Tax Free Exchange	12/01/2025	Paydown	7,559	7,559	7,559	7,559									91	3
1049999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)						17,367	17,362	17,367	17,367		5		5					224	22
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	21,639	21,639	21,639	21,639									93	77
03466K-AE-6	Angel Oak Mortgage Trust 2019 AOMT 2025-	11/21/2025	BANK OF AMERICA	12/01/2025	Paydown	13,139	13,139	13,139	13,139									59	49
10571J-AA-4	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	322,771	322,770	322,771	322,771		1		1					3,523	1,230
10571J-AD-8	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	108,935	108,935	108,935	108,935		1		1					1,236	432
10571J-AE-6	BRAVO RESIDENTIAL FUNDING TRUS	08/25/2025	JPMORGAN SECURITIES INC	12/01/2025	Paydown	197,697	197,695	197,697	197,697		3		3					2,373	829
24380W-AA-7	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	12/01/2025	Paydown	163,779	163,776	163,779	163,779		3		3					1,157	998
24380W-AB-5	DEEPHAVEN RESIDENTIAL MORTGAG DRMT 2025-	11/06/2025	BARC	12/01/2025	Paydown	54,593	54,592	54,593	54,593		1		1					397	342
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

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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
30191W-AC-9	FIGRE TRUST FIGRE 2025-HE8 C	11/21/2025	GOLDMAN SACHS & CO	12/25/2025	Paydown	126,154	126,151	126,154	126,154		3		3					574	593
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-AC-5	FIGRE TRUST SERIES 25 PF2 CLASS C	09/16/2025	JPMORGAN SECURITIES INC.	12/01/2025	Paydown	57,271	57,271	57,271	57,271									509	191
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	247,918	247,914	247,918	247,918		4		4					2,974	1,059
43762A-AE-5	HOMES TRUST SERIE 25 AFC3 A3	09/10/2025	NOMURA INC.	12/01/2025	Paydown	116,210	116,209	116,210	116,210		1		1					1,510	810
61779V-AE-2	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	11/14/2025	MORGAN STANLEY	12/01/2025	Paydown	77,790	77,790	77,790	77,790									345	276
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	58,428	56,544	58,428	58,428		1,883		1,883					386	221
617946-AE-8	MORGAN STANLEY RESIDENTIAL MO MSRM 2025-	09/30/2025	MORGAN STANLEY	12/01/2025	Paydown	84,903	81,928	84,903	84,903		2,974		2,974					561	321
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
62957J-AF-8	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A2	09/24/2025	MORGAN STANLEY	12/01/2025	Paydown	10,956	10,956	10,956	10,956									111	46
62957J-AG-6	NEW YORK MORTAGE TRUST NYMT 2025-INV2 A3	09/24/2025	MORGAN STANLEY	12/01/2025	Paydown	12,599	12,599	12,599	12,599									133	55
64832C-AD-5	NEW RESIDENTIAL MORTGAGE LOAN	11/20/2025	WELLS FARGO	12/01/2025	Paydown	51,268	51,811	51,268	51,268		(543)		(543)					245	163
67122D-AG-8	ONSLOW BAY FINANCIAL LLC SERIES 25 NQM16	09/12/2025	MORGAN STANLEY	12/01/2025	Paydown	128,122	128,122	128,122	128,122									1,208	315
67123G-AD-7	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A2	11/25/2025	BARC	12/25/2025	Paydown	30,606	30,605	30,606	30,606									130	177
67123G-AE-5	ONSLOW BAY FINANCIAL LLC OBX 2025-R1 A3	11/25/2025	BARC	12/25/2025	Paydown	26,233	26,233	26,233	26,233									114	155
67449K-AC-7	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A3	09/30/2025	BANK OF AMERICA	12/01/2025	Paydown	811,758	798,567	811,758	811,758		13,191		13,191					7,388	3,653
67449K-AW-3	ONSLOW BAY FINANCIAL LLC OBX 2025-J3 A19	09/30/2025	BANK OF AMERICA	12/01/2025	Paydown	1,461,165	1,455,686	1,461,165	1,461,165		5,479		5,479					16,253	8,036
729916-BE-5	PMT LOAN TRUST PMTLT 2025-INV11 A29	11/06/2025	GOLDMAN SACHS & CO	12/01/2025	Paydown	52,015	52,031	52,015	52,015		(16)		(16)					238	135
74387A-AP-0	PROVIDENT FUNDING MORTAGE	09/05/2025	BANK OF AMERICA	12/01/2025	Paydown	564,835	565,541	564,835	564,835		(706)		(706)					5,026	949
79589V-AN-4	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	12/26/2025	Paydown	1,460,589	1,460,589	1,460,589	1,460,589									19,077	
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG	07/10/2025	GOLDMAN SACHS & CO	12/26/2025	Paydown	449,412	449,412	449,412	449,412									5,967	
81743E-AU-5	Sequoia Mortgage Trust	01/10/2025	WELLS FARGO	12/01/2025	Paydown	1,474,615	1,459,869	1,474,615	1,474,615		14,746		14,746					52,227	3,932
92490E-AH-6	VERUS SECURITIZATION TRUST VERUS 2025-9	11/13/2025	Various	12/01/2025	Paydown	165,099	165,115	165,099	165,099		(16)		(16)					1,007	246
92490E-AJ-2	VERUS SECURITIZATION TRUST VERUS 2025-9	10/03/2025	MORGAN STANLEY	12/01/2025	Paydown	114,973	114,971	114,973	114,973		2		2					829	154
924931-AG-3	Verus Securitization Trust	09/12/2025	WELLS FARGO	12/01/2025	Paydown	168,332	169,094	168,332	168,332		(763)		(763)					1,675	362
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						10,647,244	10,602,297	10,647,245	10,647,245		44,946		44,946					145,224	33,787
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)																			
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																			
78348L-AA-8	RWC COMMERCIAL MORTGAGE SEC 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
91875*-AA-9	VMC Master Finance 3 LLC VMC Master Fina	07/21/2025	DIRECT	12/22/2025	Redemption 100.0000	3,621,559	3,603,451	3,621,559	3,621,559		18,108		18,108					79,203	
1079999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)						3,780,284	3,761,973	3,780,284	3,780,284		18,310		18,310					79,865	199
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	
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	347,023	347,636	347,023	347,023		(613)		(613)					11,133	
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	83,397	83,397	83,397	83,397									2,756	
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	16,216	16,216	16,216	16,216									575	
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20	07/29/2025	DIRECT	08/21/2025	Redemption 100.0000	12,046	12,046	12,046	12,046									545	

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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
	UPX HIL 2025-1 ISSUER TRUST SERIES		CITIGROUP GLOBAL MARKETS																
916925-AA-8	25-1	08/21/2025	INC	12/25/2025	Paydown	514,578	514,532	514,578	514,578		46		46					5,097	
00500J-AG-8	Acres PLC ACRES 2021-FL2 C	02/20/2025	Guggenheim	03/17/2025	Redemption 100.0000	350,000	349,795	350,000	350,000		205		205					1,858	619
	FLF IV GMS Holdings Finance L. FLF IV																		
63307*-AA-5	GM	07/31/2025	Various	08/19/2025	Redemption 100.0000	2,505,067	2,487,359	2,505,067	2,505,067		17,708		17,708					14,862	
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)						7,050,331	7,032,985	7,050,331	7,050,331		17,346		17,346					90,382	619
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)																			
	Atlas Securitized Products Atlas																		
04941*-AA-2	Securit	05/30/2025	DIRECT	06/17/2025	Redemption 100.0000	48,509	48,509	48,509	48,509									307	
	Atlas Securitized Products Atlas																		
04941*-AB-0	Securit	03/31/2025	DIRECT	11/25/2025	Redemption 100.0000	517,148	517,148	517,148	517,148									23,130	
	Atlas Securitized Products Atlas																		
04941*-AC-8	Securit	05/30/2025	DIRECT	06/17/2025	Redemption 100.0000	48,509	48,509	48,509	48,509									307	
	Atlas Securitized Products Atlas																		
04941*-AD-6	Securit	03/31/2025	DIRECT	11/25/2025	Redemption 100.0000	517,148	517,148	517,148	517,148									23,202	
	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2																		
05368*-AA-3	TLA	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	510,935	510,935	510,935	510,935									15,135	
	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2																		
05368*-AB-1	TLB	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	52,287	52,287	52,287	52,287									1,681	
	AVEN HOME 2025-SL2 LLC AVEN 2025 SL2																		
05368*-AC-9	TLC	02/19/2025	DIRECT	12/15/2025	Redemption 100.0000	56,049	56,049	56,049	56,049									2,099	
	Bronco Funding Bronco Funding 2024-1																		
11221Q-AB-8	LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	22,293	22,293	22,293	22,293									492	
	Bronco Funding Bronco Funding 2024-1																		
11221Q-AC-6	LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	2,682	2,682	2,682	2,682									57	
	Bronco Funding Bronco Funding 2024-1																		
11221Q-AD-4	LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	1,820	1,820	1,820	1,820									40	
	Bronco Funding Bronco Funding 2024-1																		
11221Q-AE-2	LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	1,819	1,819	1,819	1,819									43	
	Bronco Funding Bronco Funding 2024-1																		
11221Q-AF-9	LLC	01/17/2025	DIRECT	11/20/2025	Redemption 100.0000	1,436	1,436	1,436	1,436									44	
30310@-AA-8	DRB Capital LLC DRB Capital LLC	11/25/2025	DIRECT	12/15/2025	Redemption 100.0000	37,170	37,140	37,170	37,170		30		30					722	
	FP Loans SPV I Trust FP Loans Tranche																		
30312#-AB-2	RA	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	4,482,501	4,482,501	4,482,501	4,482,501									143,416	
	FP Loans SPV I Trust FP Loans Tranche																		
30312#-AC-0	RB	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	2,126,432	2,126,432	2,126,432	2,126,432									74,080	
	FP Loans SPV I Trust FP Loans -																		
30312#-AD-8	Trance R	03/31/2025	DIRECT	12/15/2025	Redemption 100.0000	762,741	762,741	762,741	762,741									26,572	
	Hudson Waterfront Credit SPV I Hudson																		
44418#-AA-8	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	08/11/2025	Redemption 100.0000	13,082,514	13,069,064	13,082,514	13,082,514		13,450		13,450					422,597	
68840#-AA-5	OSPREY FUNDING I GREENSKY1-A 5/2028	09/30/2025	DIRECT	12/18/2025	Non-Cash Transacations	8,048,789	8,048,789	8,048,789	8,048,789									93,154	
68840#-AB-3	OSPREY FUNDING I GREENSKY1-B 5/2028	09/30/2025	DIRECT	12/18/2025	Non-Cash Transacations	1,368,544	1,368,544	1,368,544	1,368,544									16,646	
68840#-AC-1	OSPREY FUNDING I GREENSKY1-C 5/2028	09/30/2025	DIRECT	12/18/2025	Non-Cash Transacations	876,711	876,711	876,711	876,711									12,373	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/30/2025	DIRECT	12/18/2025	Non-Cash Transacations	848,237	848,237	848,237	848,237									14,122	
68840#-AD-9	OSPREY FUNDING I GREENSKY1-D 5/2028	09/16/2025	DIRECT	09/18/2025	Redemption 100.0000	71,779	71,779	71,779	71,779									926	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/30/2025	DIRECT	12/18/2025	Non-Cash Transacations	556,818	556,818	556,818	556,818									11,323	
68840#-AE-7	OSPREY FUNDING I GREENSKY1-E 5/2028	09/16/2025	DIRECT	09/18/2025	Redemption 100.0000	47,119	47,119	47,119	47,119									742	
68840*-AA-9	OSPREY FUNDING II GREENSKY2-A 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	651,074	651,074	651,074	651,074									4,554	
68840*-AB-7	OSPREY FUNDING II GREENSKY2-B 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	153,147	153,147	153,147	153,147									1,103	
68840*-AC-5	OSPREY FUNDING II GREENSKY2-C 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	135,563	135,563	135,563	135,563									1,019	
68840*-AD-3	OSPREY FUNDING II GREENSKY2-D 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	97,975	97,975	97,975	97,975									840	
68840*-AE-1	OSPREY FUNDING II GREENSKY2-E 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	225,222	225,222	225,222	225,222									2,038	
68840*-AF-8	OSPREY FUNDING II GREENSKY2-F 5/2028	12/18/2025	DIRECT	12/18/2025	Redemption 100.0000	171,395	171,395	171,395	171,395									1,894	
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	
	SERVICE EXPERTS ISSUER LLC SE. SE.25-																		
81758J-AA-0	1A-	08/19/2025	CREDIT AGRICOLE CIB	12/20/2025	Paydown	1,066,087	1,065,834	1,066,087	1,066,087		253		253					7,957	
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	
	STRATUS MH Funding 1 LLC STRATUS MH																		
86316@-AA-4	Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	91,544	91,544	91,544	91,544									896	
	STRATUS MH Funding 1 LLC STRATUS MH																		
86316@-AB-2	Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	4,116	4,116	4,116	4,116									58	
	STRATUS MH Funding 1 LLC STRATUS MH																		
86316@-AC-0	Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	3,218	3,218	3,218	3,218									53	

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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
86316@-AD-8	STRATUS MH Funding 1 LLC STRATUS MH Fdg	11/18/2025	DIRECT	12/15/2025	Redemption 100.0000	3,276	3,276	3,276	3,276									66	
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	1,233,736	1,233,736	1,233,736	1,233,736									121,753	
1119999999 - ABS - Financial Asset-Backed – Self-Liquidating - Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)						71,275,680	71,179,574	71,275,684	71,275,684		96,108		96,108					1,681,552	
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	5,829,919	5,829,919	5,829,919	5,829,919									402,898	
37941@-AA-0	BlackRock GIP Partnership BLK GIP 5.004	05/01/2025	Interest Capitalization	12/24/2025	Redemption 100.0000	2,748,573	2,748,573	2,748,573	2,748,573									103,748	
37942@-AA-9	BlackRock GIP Partnership BLK GIP 7.005	10/22/2025	Various	12/29/2025	Redemption 100.0000	2,894,457	2,894,457	2,894,457	2,894,457									52,437	
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	812,999	812,999	812,999	812,999									28,011	
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III	11/21/2025	DIRECT	12/05/2025	Redemption 100.0000	369,251	369,251	369,251	369,251									18,732	
72306@-AA-6	PINEBRIDGE PB Private Credit IV Class A	11/24/2025	Various	12/12/2025	Redemption 100.0000	4,233	4,233	4,233	4,233									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									35	
72306@-AC-2	PINEBRIDGE PB Private Credit IV Class C	11/24/2025	Various	12/12/2025	Redemption 100.0000	731	731	731	731									17	
68315#-AB-8	KCK LTD KCK Ltd Revolving Loan	05/22/2025	DIRECT	07/10/2025	Redemption 100.0000	459,990	459,990	459,990	459,990									18,049	
1319999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)						13,227,781	13,227,367	13,227,781	13,227,781		414		414					625,431	
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	
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	
1339999999 - ABS - Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)						845,185	843,549	845,184	845,184		1,635		1,635					58,137	
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	DIRECT	12/31/2025	Redemption 100.0000	13,267,420	13,267,420	13,267,420	13,267,420									167,408	
00264*-AA-9	AG EHC II SPV Sub Line LLC AG EHC II SPV	12/23/2025	DIRECT	12/31/2025	Redemption 100.0000	888,381	888,381	888,381	888,381									2,148	
69465#-AA-7	PSEP 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					444,556	
1539999999 - ABS - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)						30,671,410	30,659,840	30,671,411	30,671,411		11,571		11,571					614,112	
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-AC-8	APOLLO AVIATION SECURITIZATION AASET 202	11/14/2025	GOLDMAN SACHS & CO	12/16/2025	Paydown	119,833	119,831	119,833	119,833		2		2					244	
12510H-AV-2	Capital Automotive REIT CAUTO 2024-2A A1	12/04/2025	BARC	12/15/2025	Paydown	1,250	1,248	1,250	1,250		2		2					5	3

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
14855Y-AA-0	Castlelake Aircraft Securitiza CLAST 202	10/10/2025	DEUTSCHE BANK SECURITIES INC	12/15/2025	Paydown	171,663	171,658	171,663	171,663		5		5					1,019	
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42	05/15/2025	Interest Capitalization	12/15/2025	Paydown														
46658F-AC-8	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	12/22/2025	Redemption 100.0000	327	327	327	327									8	
46658F-AE-4	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	12/22/2025	Redemption 100.0000	126	126	126	126									3	
46658F-AF-1	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	11/28/2025	Redemption 100.0000	26	26	26	26										
46658F-AG-9	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	11/28/2025	Redemption 100.0000	27	27	27	27									1	
46658F-AH-7	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	11/28/2025	Redemption 100.0000	26	26	26	26									1	
46658F-AJ-3	JBLU UT 2024 Pass Through Trus JBLU UT 2	08/01/2025	No Broker	11/28/2025	Redemption 100.0000	50	50	50	50									1	
86212F-AB-5	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	21,250	21,246	21,250	21,250		4		4					147	
86212F-AC-3	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	12,500	12,491	12,500	12,500		9		9					90	
86212F-AF-6	STORE MASTER FUNDING I-VII STR 2025-1A A	09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	Paydown	2,500	2,499	2,500	2,500		1		1					18	
86212F-AG-4	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					15	
88035K-AD-1	TENET EQUITY FUNDING TENET 25- TENET 202	10/15/2025	Truist Securities	12/20/2025	Paydown	3,156	3,156	3,156	3,156									16	
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	DIRECT	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	DIRECT	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)						1,832,366	1,832,340	1,832,365	1,832,365		25		25					22,292	3
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 RA	08/16/2024	DIRECT	12/22/2025	Redemption 100.0000	19,933,881	19,874,080	19,933,881	19,933,881		59,802		59,802					(404,350)	
264320-A*-3	Duetti ABS 1 LLC Series 2024-1 Class A-2	04/03/2025	DIRECT	10/15/2025	Redemption 100.0000	264,756	264,756	264,756	264,756									9,871	
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
82323M-AA-7	SHEPARD AIRCRAFT INVESTMENT LL SAIL 18-1	06/01/2025	DIRECT	06/30/2025	DIRECT													1,252,782	
86772G-AA-7	Sunrun Inc. Sunrun Romulus 1L TL Jul25	07/09/2025	DIRECT	10/30/2025	Redemption 100.0000	156,393	159,237	156,393	156,393		(2,844)		(2,844)					3,784	
86774*-AA-1	Sunrun Inc. Sunrun Charis 1L TL Jul25	07/09/2025	DIRECT	10/30/2025	Redemption 100.0000	86,634	90,120	86,634	86,634		(3,485)		(3,485)					2,140	
87218F-AA*-2	Thoma Bravo Credit Fund TBCF II TL 09/2	07/16/2025	DIRECT	12/31/2025	Redemption 100.0000	7,333,003	7,323,837	7,333,003	7,333,003		9,166		9,166					217,772	
00237@-AA-1	ASL Holdings Loan Trust 2023-1 ASL Holdi	07/29/2025	DIRECT	12/31/2025	Redemption 100.0000	382,727	377,943	382,727	382,727		4,784		4,784					7,182	
1739999999 - ABS - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)						28,726,018	28,655,224	28,726,018	28,726,018		70,796		70,796					1,095,247	1,540
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)						168,148,440	167,884,912	168,148,445	168,146,089		261,174		261,174			2,356	2,356	4,414,000	36,366
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities						168,148,440	167,884,912	168,148,445	168,146,089		261,174		261,174			2,356	2,356	4,414,000	36,366
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities						494,426,704	471,773,534	461,527,129	469,669,308		469,442	2,573,667	(2,104,225)			(8,142,183)	(8,142,183)	13,765,584	3,342,666
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																			
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																			
Common Stocks - Mutual Funds - Designations Assigned by the SVO																			
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																			

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
64157H-68-7	NAA RSK MGD RL EST INST	04/03/2025	DIRECT	12/19/2025	DIRECT	359,992	11,691,276	11,620,540	11,691,276							(70,736)	(70,736)	108,502	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							11,691,276	11,620,540	11,691,276							(70,736)	(70,736)	108,502	
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							11,691,276	11,620,540	11,691,276							(70,736)	(70,736)	108,502	
5999999999 - Subtotals - Preferred and Common Stocks							11,691,276	11,620,540	11,691,276							(70,736)	(70,736)	108,502	
6009999999 Totals							483,464,810	473,147,669	481,360,584		469,442	2,573,667	(2,104,225)			(8,212,919)	(8,212,919)	13,874,086	3,342,666

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	LANTERN INSURANCE COMPANY	62383	42-0813782	8bi	29,978,263	12,350,765		25,000.000	100.0
1299999 - Common Stocks - U.S. Life Insurer					29,978,263	12,350,765		XXX	XXX
Common Stocks - U.S. Health Entity									
Common Stocks - Alien Insurer									
Common Stocks - Non-Insurer Which Controls Insurer									
Common Stocks - Investment Subsidiary									
64858B-AA-2	NEW ROOTS N TRUST			8biii	1,432,092,820			1,432,000,000.000	100.0
861734-AA-9	STONE ROOTS N TRUST			8biii	660,209,630			668,600,000.000	100.0
000000-00-0	TON ROOTS N TRUST			8biii	346,709,154			346,500,000.000	100.0
1699999 - Common Stocks - Investment Subsidiary					2,439,011,604			XXX	XXX
Common Stocks - Other Affiliates									
1899999 - Common Stocks - Subtotals - Common Stocks					2,468,989,867	12,350,765		XXX	XXX
1999999 Totals - Preferred and Common Stocks					2,468,989,867	12,350,765		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	30,670	(24,922)				333,536	55,593			15.500	400.783	MON	16,048	
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)					4,977,551	(24,922)	11,256			5,333,536	4,991,218	48,611		XXX	XXX	XXX	16,048	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		0	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)					15,424,786	(24,922)	12,900			15,779,851	15,436,809	70,183		XXX	XXX	XXX	16,048	37,639
0509999999 - ICO - Total Issuer Credit Obligations - Subtotals - Issuer Credit Obligations					15,424,786	(24,922)	12,900			15,779,851	15,436,809	70,183		XXX	XXX	XXX	16,048	37,639
Other Short-Term Invested Assets (Unaffiliated)																		
Other Short-Term Invested Assets (Affiliated)																		
7689999999 - Total Short-Term Investments (Unaffiliated)					15,424,786	(24,922)	12,900			15,779,851	15,436,809	70,183		XXX	XXX	XXX	16,048	37,639
7709999999 Totals					15,424,786	(24,922)	12,900			15,779,851	15,436,809	70,183		XXX	XXX	XXX	16,048	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 $ 30,670 .....

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	08/28/2024	08/28/2026	824		968.47055999999998	25,440			8,340		22,567			(12,737)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	1,018		979.11990000000003	30,000			14,156		24,182			(15,021)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2024	07/17/2026	920		980.38220000000001	29,250			7,904		20,848			(14,645)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	1,667		973.67873999999995	48,640			23,419		61,730			(24,353)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2026	2,363		966.13	68,770			19,905		53,635			(34,432)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/28/2029	4,121		970.41528000000005	179,200			131,086		233,339			(35,840)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/08/2024	05/08/2029	4,010		953.21519999999998	149,340			100,133		250,662			(29,884)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	08/14/2024	08/14/2029	3,208		969.45236	131,750			95,365		177,513			(26,350)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2024	07/17/2029	4,498		986.3	189,200			134,047		226,882			(37,840)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2024	05/15/2029	3,341		954.00419999999997	131,200			88,474		197,233			(26,254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	06/12/2024	06/12/2029	4,363		957.94	175,560			121,016		253,417			(35,112)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2029	4,830		968.06226000000004	200,220			143,390		253,548			(40,044)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2024	05/22/2029	4,085		956.81	163,410			110,821		253,036			(32,700)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/30/2024	05/30/2029	2,006		946.14023999999995	81,890			55,865		138,248			(16,378)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2029	5,315		975.63	215,730			171,047		343,003			(43,146)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2029	5,703		979.11990000000003	240,240			189,559		299,946			(48,048)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	06/26/2024	06/26/2029	4,040		965.97	166,140			115,797		228,803			(33,228)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	11		44398		17,850		2,452		5,467			(15,398)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	14		41550		32,400		8,100		56,471			(24,300)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	28		41972		19,680		4,920		30,824			(14,760)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	28		42412		19,320		4,458		32,005			(14,862)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	29		44486		18,720		2,571		11,706			(16,149)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	11		44324		19,950		2,302		5,398			(17,648)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	20		44102		15,120		1,745		14,151			(13,375)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	28		43259		18,120		2,788		28,467			(15,332)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	26		42582		43,670		10,078		73,291			(33,592)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	25		43433		45,210		6,955		38,280			(38,255)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	104		42300		90,200		21,063		134,033			(69,137)				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)
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	213		19360		85,690		16,714		151,432			(68,976)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/06/2025	03/06/2026	130		20654		56,420		9,920		104,480			(46,500)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	4,600		21238		43,700		1,681					(42,019)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	3,500		19582		40,250		10,063		181,630			(30,188)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	03/19/2025	03/19/2026	4,400		19737		46,200		9,773		63,132			(36,427)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	02/27/2025	02/27/2026	4,700		20551		47,940		7,507		60,407			(40,433)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	02/13/2025	02/13/2026	4,500		22031		58,050		6,858					(51,192)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	4,400		19678		47,080		10,089		11,544			(36,991)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	3,300		21326		43,230		120					(43,110)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	03/05/2025	03/05/2026	4,200		20628		40,740		7,051					(33,689)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	02/12/2025	02/12/2026	4,500		21719		56,700		6,542					(50,158)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	03/27/2025	03/27/2026	4,500		19799		34,650		8,091		127,398			(26,559)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	4,700		19225		33,370		6,509		224,634			(26,861)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/05/2025	02/05/2026	185		3260.761080000002		8,280		796					(7,484)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/12/2025	02/12/2026	158		3162.274629999999		6,450		744		68			(5,706)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/12/2025	02/12/2026	158		3200.336110000002		20,100		2,319					(17,781)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	02/26/2025	02/26/2026	258		3117.198449999999		10,640		1,637		9,060			(9,003)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	910		2886.994099999999		57,200		11,157		99,479			(46,043)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	6,183		396.719960000001		30,960		4,253		130,806			(26,707)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	4,752		379.936399999999		37,440		720		179,846			(36,720)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	12,936		374.254399999998		139,160		2,676		514,058			(136,484)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	17,432		383.955660000002		148,740		29,012		587,774			(119,728)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	11,240		393.808760000001		83,600		20,900		271,241			(62,700)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	8,175		401.637960000002		37,120		9,280		138,103			(27,840)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	9,021		390.68579		64,750		13,875		244,651			(50,875)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	8,506		395.7294		44,550		9,546		189,290			(35,004)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	5,152		390.509079999998		38,200		5,247		140,393			(32,953)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	3,425		384.49428		21,450		59		114,148			(21,391)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	02/20/2025	02/20/2026	11,335		388.18		95,920		13,176		334,990			(82,744)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2026	13,795		392.242920000003		112,320		28,080		353,586			(84,240)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	11,880		381.072799999997		87,750		1,688		436,127			(86,063)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	12,088		386.618479999998		70,380		2,707		376,666			(67,673)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	3,168		384.103200000002		19,440		374		106,709			(19,066)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/20/2025	03/20/2026	19,847		387.194059999998		174,790		37,455		605,977			(137,335)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	11,616		387.512400000001		57,200		1,100		351,703			(56,100)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	14,191		376.724699999998		146,340		5,628		582,346			(140,712)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/03/2025	01/02/2026	11,856		381.837359999999		87,300		242		426,613			(87,058)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	15,091		387.79906		102,660		20,024		451,635			(82,636)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2026	10,032		390.163999999999		41,040		789		277,168			(40,251)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	01/15/2025	01/15/2026	4,730		382.05212		36,360		1,398		168,956			(34,962)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML -	03/13/2025	03/13/2026	9,107		392.411139999999		46,200		9,012		231,451			(37,188)				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 MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BAML	01/03/2025	01/02/2026	10,275		390.56724000000003		42,900		119		280,077			(42,781)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	4,488		378.8		52,020		26,545		178,807			(25,475)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	1,580		379.39022999999997	19,080			9,187		62,016			(9,553)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/19/2027	3,864		388.18		45,000		25,591		120,817			(19,409)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	08/15/2024	08/14/2026	5,231		382.34	60,600			18,729		188,423			(30,383)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	10/23/2024	10/23/2026	3,624		386.33	42,840			17,336		117,673			(21,449)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/19/2027	4,640		386.80608999998		56,340		34,206		151,500			(22,134)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2027	2,555		392.24292000000003		29,000		18,140		71,278			(10,860)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	1,800		392.10192000000001	19,320			9,117		49,392			(9,673)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	08/21/2024	08/21/2026	7,261		384.47311000000002	89,320			28,426		246,736			(44,721)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	05/09/2024	05/08/2026	5,101		372.46	56,430			9,885		232,149			(28,410)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	12/04/2024	12/04/2026	2,576		389.01648	30,200			13,961		77,768			(15,121)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2027	2,628		378.24682000000001		33,200		17,260		106,139			(15,940)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	3,168		377.28480000000002		39,000		19,901		130,791			(19,099)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/12/2027	6,505		384.34		75,000		44,815		226,860			(30,185)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	01/03/2025	12/31/2026	4,479		379.18043999998		52,700		26,496		176,891			(26,204)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	10/30/2024	10/30/2026	6,185		388.05	73,920			30,623		191,083			(37,011)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BAML	11/07/2024	11/06/2026	4,140		384.53764999999	53,120			22,547		141,683			(26,633)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2025	03/12/2027	1,483		721.16351999995		16,560		9,895		3,097			(6,665)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2025	03/19/2027	1,302		719.86584000005		17,680		10,734		2,999			(6,946)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	02/06/2025	02/05/2027	826		707.22400000005		12,650		6,951		2,134			(5,699)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	10/24/2024	10/23/2026	4,779		677.27808000005	120,350			48,768		16,074			(60,340)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	10/10/2024	10/09/2026	1,838		699.74001999996	26,620			10,275		2,326			(13,347)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2025	03/05/2027	1,787		715.23424		27,170		15,974		4,288			(11,196)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	04/11/2025	04/09/2027	1,848		703.00206000003		19,140		12,223		7,919			(6,917)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	07/18/2024	07/17/2026	1,756		662.43317000002	29,500			7,983		4,342			(14,791)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML	01/30/2025	01/29/2027	1,160		699.92079999999		19,320		10,430		3,612			(8,890)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	01/24/2025	01/23/2026	1,956		248.23615000001		10,600		646		17,444			(9,954)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	04/11/2025	04/10/2026	3,021		289.29003		11,970		3,283		19,410			(8,687)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	02/21/2025	02/20/2026	1,847		267.49112000002		9,500		1,316		17,366			(8,184)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML	03/27/2025	03/27/2026	1,773		279.99621000002		6,000		1,401		10,344			(4,599)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2026	138		742.10303999996		5,490		950		6,757			(4,540)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2025	04/10/2026	28,936		202.88050000001		140,420		38,191		61,977			(102,229)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	24,708		210.03908000001		122,200		30,550		5,376			(91,650)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2026	18,102		208.03072		104,880		18,152		4,001			(86,728)				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)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/20/2026	18,211		208.45133999999999		89,300		12,266		1,818			(77,034)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	14,631		206.0652		61,200		2,354		159			(58,846)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	24,356		209.18061		119,850		18,438		2,270			(101,412)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	01/02/2026	6,338		203.06880000001		36,920		101		63			(36,819)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	25,797		208.70201		130,140		30,032		7,716			(100,108)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	8,659		210.16668000001		31,680		3,655		203			(28,025)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/05/2025	02/05/2026	22,643		206.94729000001		113,740		10,937		2,400			(102,803)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2025	01/09/2026	11,810		202.39716000001		60,000		1,330		5,906			(58,670)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2026	7,346		203.98580999999999	49,500			14,327		19,909			(24,784)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/28/2026	5,305		207.13265999999999	35,750			11,721		9,474			(17,900)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/04/2024	12/04/2026	946		210.63408000001	7,020			3,245		1,373			(3,515)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2025	04/09/2027	24,031		204.10390000001		145,040		92,244		102,434			(52,796)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/10/2026	4,497		201.15074999999	27,000			7,037		41,026			(13,519)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/25/2027	11,943		208.91134		81,000		49,846		29,197			(31,154)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2024	07/24/2026	5,933		200.02525	45,720			12,794		27,919			(22,891)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/05/2025	03/05/2027	9,051		209.50015999999		62,510		36,700		19,654			(25,810)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	12/31/2026	7,800		205.32512		51,040		25,555		25,001			(25,485)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/02/2024	10/02/2026	7,179		208.94	48,900			18,379		74,537			(24,484)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/26/2024	12/24/2026	7,744		207.64304999999	49,440			24,278		17,224			(24,822)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2027	8,596		208.97121999999		59,400		34,304		19,677			(25,096)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2024	11/25/2026	4,222		212.74366000001	30,420			13,706		4,243			(15,252)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2027	19,021		205.04		123,240		64,071		64,931			(59,169)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/23/2024	10/23/2026	4,762		210.21	31,900			12,909		6,310			(15,972)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/17/2024	07/17/2026	6,864		202.53227999999	50,260			13,582		22,749			(25,164)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/11/2024	12/11/2026	5,744		209.13892999999	39,120			18,460		10,599			(19,587)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2024	09/18/2026	5,290		208.14794000001	35,310			12,593		8,618			(17,679)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2027	20,431		209.40770000001		144,480		90,374		47,566			(54,106)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/20/2025	02/19/2027	10,543		208.45133999999999		71,500		40,661		25,391			(30,839)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2025	01/08/2027	5,905		203.61642000001		37,320		19,149		23,415			(18,171)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	774		262.0324		3,780		872		5,069			(2,908)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	4,353		252.17464000001		29,040		1,117		67,298			(27,923)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	1,985		250.88507999999		13,600		262		32,630			(13,338)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/26/2026	1,548		258.16000000003		10,280		2,372		15,136			(7,908)				D/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	1,951		257.00274000002		13,000		1,500		22,784			(11,500)				D/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2026	2,316		263.51947999999		10,620		1,634		11,543			(8,986)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	1,985		258.18263999999		7,500		144		18,143			(7,356)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	02/12/2025	02/12/2026	1,951		263.43423999999		7,750		894		11,272			(6,856)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/29/2025	01/29/2026	3,140		257.35809999998		16,720		1,286		32,475			(15,434)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	396		252.42732000000		2,590		100		6,018			(2,490)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/29/2025	01/29/2026	1,962		261.18025		7,550		581		13,125			(6,969)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	5,138		257.90478000000	45,500			21,907		80,280			(22,781)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/30/2024	05/29/2026	3,564		252.55	30,240			6,148		55,097			(15,162)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2024	09/11/2026	3,085		259.10064	28,320			9,828		32,336			(14,179)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/26/2025	03/25/2027	387		257.90183999999		3,710		2,283		4,938			(1,427)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/20/2024	06/18/2026	775		257.84190000001	6,880			1,590		8,490			(3,454)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2024	10/16/2026	1,528		260.43633999997	14,640			5,784		14,572			(7,330)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/20/2024	11/20/2026	1,161		256.83935000002	11,310			5,011		14,753			(5,663)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/26/2025	02/26/2027	386		258.86		3,660		2,114		4,608			(1,546)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/13/2024	11/13/2026	2,323		258.41000000003	21,060			9,129		27,190			(10,544)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2027	1,187		252.42732000001		10,950		5,693		19,786			(5,257)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	277		5778.5456700000		39,840		766		4,239			(39,074)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	259		5761.1926800000		39,600		762		6,277			(38,838)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/09/2025	04/09/2026	1,662		5701.3698999997		246,050		66,244		196,926			(179,806)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2026	224		5807.3715599996		30,680		1,180		2,612			(29,500)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	556		5904.5190400001		87,120		21,780		10,519			(65,340)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	01/02/2026	258		5785.2285000002		40,500		111		1,018			(40,389)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	1,452		5790.1143300003		201,600		3,877		15,698			(197,723)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2026	1,003		5784.33		142,100		2,733		12,965			(139,367)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	01/02/2026	1,445		5814.3		205,800		565		439			(205,235)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2026	2,694		5934.2198399999		384,000		96,000		36,595			(288,000)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/09/2025	04/09/2026	332		5804.51026		33,820		9,105		19,547			(24,715)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2027	808		5934.2198399999		160,320		100,282		64,197			(60,038)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/10/2026	379		5812.41	73,920			19,266		28,335			(37,011)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2024	07/24/2026	711		5753.1087399999	143,910			40,271		75,792			(72,054)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2026	480		5844.8764199999	92,680			26,825		32,036			(46,404)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/05/2024	06/05/2026	628		5726.9673000003	122,040			25,948		68,272			(61,104)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2024	05/15/2026	298		5688.5243399999	54,910			10,107		31,224			(27,530)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2024	05/22/2026	509		5684.9189999999	101,500			19,659		70,092			(50,889)				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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/09/2025	04/09/2027	525		5655.5297399999999		117,900		74,880		115,384			(43,020)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2027	488		5916.3993600000003		100,920		63,127		41,548			(37,793)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/07/2024	08/07/2026	290		5928.0379199999998	52,020			15,556		14,137			(26,046)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/06/2024	11/06/2026	516		5810.2339499999998	105,600			44,760		52,490			(52,872)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2024	07/24/2026	520		5753.1087399999997	105,300			29,467		55,457			(52,722)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	12/31/2026	241		5814.3		47,180		23,622		26,546			(23,558)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/10/2026	499		5818.2224100000003	96,280			25,094		36,122			(48,206)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2024	05/22/2026	842		5667.7957500000002	174,720			33,840		126,089			(87,600)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2024	07/02/2026	384		5717.14	73,260			18,290		42,724			(36,680)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/07/2024	08/07/2026	871		5869.2280199999996	179,010			53,531		59,759			(89,628)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	12/31/2026	378		5808.4857000000002		75,240		37,672		42,694			(37,568)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/23/2024	10/23/2026	482		5811.0922799999998	102,480			41,470		52,989			(51,310)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2024	05/01/2026	412		5580.92	75,900			12,511		84,831			(38,054)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/15/2027	259		5720.4348600000003		60,450		31,427		41,188			(29,023)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/28/2026	270		5898.87014	56,800			18,622		14,640			(28,439)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2026	669		5827.3767900000003	134,550			38,944		49,233			(67,367)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/09/2025	04/09/2027	612		5752.9400800000003		108,850		69,132		100,135			(39,718)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	640		5778.5456700000004		126,910		64,761		81,692			(62,149)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/09/2024	10/09/2026	685		5852.0106599999999	133,600			51,497		54,045			(66,892)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2024	09/18/2026	788		5953.4891600000001	166,380			59,340		33,684			(83,304)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2024	09/11/2026	620		5936.6451200000001	138,380			48,025		28,425			(69,285)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	190		5772.76134		38,280		19,534		24,784			(18,746)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2024	07/02/2026	349		5717.14	66,600			16,627		38,839			(33,346)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/09/2024	10/09/2026	137		5770.24604	32,080			12,366		15,745			(16,062)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/20/2024	11/20/2026	257		5851.72588	51,150			22,663		22,753			(25,610)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2024	09/18/2026	302		5947.5237399999996	64,440			22,983		13,360			(32,264)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2024	05/15/2026	508		5660.1384900000003	100,340			18,469		62,326			(50,308)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/06/2024	11/06/2026	825		5804.4179000000004	170,880			72,431		86,132			(85,557)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	137		5841.2728500000003	30,080			14,483		16,712			(15,061)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2027	242		5784.33		47,460		24,218		30,236			(23,242)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/20/2024	11/20/2026	719		5828.3423599999996	150,780			66,807		70,616			(75,493)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2024	09/25/2026	336		5959.8058199999996	67,800			24,832		14,254			(33,947)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2024	10/16/2026	512		5836.0744599999998	106,500			42,074		42,109			(53,323)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/28/2026	777		5892.95352	165,600			54,291		43,539			(82,914)				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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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2024	05/01/2026	430		5569.7581600000003	81,360			13,411		92,631			(40,792)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/18/2026	464		5870.6850999999997	95,040			45,760		50,195			(47,585)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2024	09/11/2026	737		5930.6726399999998	166,320			57,721		35,001			(83,274)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/23/2024	10/23/2026	843		5828.5955700000004	172,480			69,796		85,921			(86,358)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2024	10/16/2026	427		5865.3133099999995	83,000			32,790		30,421			(41,557)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2024	09/25/2026	588		5959.8058199999996	118,650			43,456		24,945			(59,406)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	08/28/2024	08/27/2027	845		5892.95352	219,500			121,097		96,628			(73,301)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	11/06/2024	11/05/2027	928		5816.05	226,260			139,317		144,047			(75,558)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	09/18/2024	09/17/2027	855		5965.42	215,730			123,162		78,916			(72,042)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/30/2027	686		5827.3767900000003	168,000			88,381		94,140			(56,102)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/07/2028	398		5766.9770099999996		97,060		65,358		74,099			(31,702)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	08/07/2024	08/06/2027	956		5875.1090100000001	236,880			126,134		122,809			(79,104)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2024	04/30/2027	430		5575.3390799999997	98,640			43,720		114,189			(32,970)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	11/20/2024	11/19/2027	668		5840.0341200000003	164,580			103,446		98,868			(54,960)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2024	07/02/2027	453		5722.8571400000001	105,560			52,780		79,127			(35,219)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2024	07/23/2027	589		5764.6495800000002	142,460			74,032		97,316			(47,574)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	05/15/2024	05/14/2027	525		5637.4298099999996	132,300			60,335		107,981			(44,221)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/23/2024	10/22/2027	981		5828.5955700000004	242,250			146,059		155,863			(80,898)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	04/09/2025	04/07/2028	630		5684.1798399999998		158,400		119,851		156,273			(38,549)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/09/2027	533		5829.8472300000003	124,000			62,851		70,925			(41,409)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2024	09/24/2027	639		5936.0141800000001	164,540			94,991		65,710			(54,947)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2024	10/15/2027	563		5853.6177699999998	136,950			81,694		74,258			(45,734)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	12/30/2027	413		5802.6714000000002		99,840		66,621		69,491			(33,219)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	10/09/2024	10/08/2027	685		5828.6493399999999	171,200			101,028		99,975			(57,171)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	12/18/2024	12/17/2027	429		5858.9201999999996	108,750			71,140		71,625			(36,316)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/07/2028	415		5772.76134		100,080		67,391		76,158			(32,689)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	06/05/2024	06/04/2027	698		5744.1653999999999	160,800			76,354		117,550			(53,698)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	05/22/2024	05/21/2027	526		5662.0879999999997	133,500			61,738		114,838			(44,622)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	03/31/2028	808		5934.2198399999997		195,840		146,925		101,959			(48,915)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2024	09/10/2027	804		5960.5350399999998	207,360			117,055		74,524			(69,246)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/15/2025	01/14/2028	86		5563.9488000000001		30,600		20,801		26,118			(9,799)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	01/02/2025	01/02/2029	636		5802.6714000000002		179,820		135,111		132,390			(44,709)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	11/06/2024	11/06/2028	1,083		5816.05	301,140			214,511		212,969			(75,285)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/10/2028	568		5818.2224100000003	155,430			98,049		104,197			(38,858)				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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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	09/18/2024	09/18/2028	956		5965.42	278,730			189,193		127,347			(69,683)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2029	467		5784.33		128,250		96,890		102,373			(31,360)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	10/23/2024	10/23/2028	1,119		5828.5955700000004	314,600			221,082		224,540			(78,650)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/01/2024	05/01/2028	609		5575.3390799999997	159,460			93,009		186,394			(39,892)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	12/18/2024	12/18/2028	721		5876.5675499999998	203,280			150,650		143,683			(50,820)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	10/09/2024	10/09/2028	822		5811.12835	241,920			167,687		161,109			(60,480)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	08/07/2024	08/07/2028	1,212		5863.3470299999999	352,160			228,904		215,525			(88,040)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2029	640		5778.5456700000004		177,230		133,894		142,000			(43,336)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	09/11/2024	09/11/2028	1,021		5966.5075200000001	301,950			203,506		135,036			(75,488)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/22/2024	05/22/2028	684		5673.5034999999998	193,050			115,380		174,863			(48,296)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	09/25/2024	09/25/2028	757		5947.91	221,850			151,648		105,963			(55,463)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/02/2025	04/02/2029	926		5934.2198399999997		255,750		207,928		152,986			(47,822)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/20/2024	11/20/2028	873		5793.2670799999996	264,690			191,084		183,260			(66,173)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	07/31/2024	07/31/2028	754		5839.0432099999998	209,000			134,848		133,282			(52,250)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/05/2024	06/05/2028	907		5749.8981000000003	239,200			145,158		192,062			(59,800)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	08/28/2024	08/28/2028	1,031		5887.0369000000001	310,490			206,284		164,887			(77,623)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	07/24/2024	07/24/2028	676		5747.3383199999998	193,050			123,631		147,429			(48,263)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/15/2024	05/15/2028	578		5660.1384900000003	159,720			94,693		137,376			(39,957)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/09/2025	04/09/2029	840		5672.7197999999999		244,320		199,807		244,151			(44,513)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	10/16/2024	10/16/2028	597		5859.4655400000001	166,250			116,033		102,453			(41,563)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML -	07/02/2024	06/30/2028	523		5711.4228599999997	142,800			89,226		117,657			(35,749)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	12/18/2024	12/18/2029	1,373		5870.6850999999997	433,600			343,791		323,390			(86,720)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/06/2024	11/06/2029	1,582		5792.7857999999997	503,240			387,426		381,662			(100,648)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	08/28/2024	08/28/2029	1,386		5892.95352	460,020			336,508		268,450			(92,004)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/20/2024	11/20/2029	1,506		5816.6505999999999	488,400			379,748		351,765			(97,680)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/02/2025	01/02/2030	946		5779.4142000000002		305,800		244,975		238,029			(60,825)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/05/2024	06/05/2029	820		5749.8981000000003	241,110			165,276		203,810			(48,222)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/22/2024	05/22/2029	667		5667.7957500000002	209,380			141,997		195,853			(41,899)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	10/23/2024	10/23/2029	1,773		5828.5955700000004	554,140			422,361		417,162			(110,828)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	08/07/2024	08/07/2029	1,520		5851.5850499999997	499,290			359,489		333,095			(99,858)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	09/18/2024	09/18/2029	1,324		5959.4545799999996	436,080			324,013		225,998			(87,216)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/08/2025	01/08/2030	622		5726.4867000000004		204,480		164,480		172,472			(40,000)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	05/15/2024	05/15/2029	630		5671.4928300000001	190,080			128,179		169,013			(38,037)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/09/2025	04/09/2030	1,627		5707.0999199999997		495,690		423,441		488,788			(72,249)				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)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	10/16/2024	10/16/2029	1,144		5847.77	361,800			274,373		241,752			(72,360)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	10/09/2024	10/09/2029	1,216		5828.6493399999	388,370			293,033		271,608			(77,674)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2024	07/10/2029	705		5829.8472300000	211,560			149,077		151,945			(42,312)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	09/25/2024	09/25/2029	1,160		5930.0662700000	389,160			290,644		210,997			(77,832)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	01/08/2025	01/08/2030	951		5749.6240200000		303,050		243,768		253,085			(59,282)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	04/02/2025	04/02/2030	1,700		5928.2796799999	528,230			449,213		336,102			(79,017)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/24/2024	07/24/2029	1,109		5764.6495800000	343,040			244,357		272,514			(68,608)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/01/2024	05/01/2029	538		5580.92	154,800			103,200		180,155			(30,977)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/31/2024	07/31/2029	1,577		5827.3767900000	494,960			354,473		344,189			(98,992)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/02/2024	07/02/2029	942		5717.14	282,960			198,150		243,120			(56,592)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	09/11/2024	09/11/2029	1,155		5936.6451200000	396,750			293,269		205,998			(79,350)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	4,300		21774		54,180		3,302					(50,878)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/23/2025	01/23/2026	4,200		21901		53,760		3,249					(50,511)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/11/2025	04/10/2026	7,200		18690		66,240		18,166		453,588			(48,074)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/10/2025	01/09/2026	8,400		20848		75,600		1,675		1			(73,925)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/03/2025	04/02/2026	3,500		18521		32,550		8,160		139,876			(24,390)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/20/2025	02/20/2026	3,900		22068		44,070		6,054					(38,016)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	3,300		20976		38,610		106		1,406			(38,504)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/12/2025	03/12/2026	4,800		19596		37,440		7,200		87,104			(30,240)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	7,200		18344		66,240		18,016		441,893			(48,224)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	4,400		19917		35,640		8,225		154,194			(27,415)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	3,900		21614		41,340		5,726					(35,614)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	03/06/2025	03/06/2026	4,100		20053		39,360		6,920		49			(32,440)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BMO	01/16/2025	01/16/2026	4,600		21091		44,620		1,839					(42,781)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	382		1739.8252500000		12,390		3,370		17,319			(9,020)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	273		1954.098465		22,500		6,120		105,749			(16,380)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	161		3139.1740799999		22,250		61					(22,189)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/30/2026	7,524		395.06574999999		33,930		2,703		170,685			(31,227)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	21,720		382.89425999999		165,170		44,923		752,098			(120,247)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/13/2025	02/13/2026	5,160		396.91264000000		23,800		2,812		107,663			(20,988)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/30/2026	19,459		385.04457000000		168,000		13,385		635,833			(154,615)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	10,426		258.18331000000		64,000		3,900		303,639			(60,100)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	11,352		387.61		95,920		13,285		341,289			(82,635)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	17,581		386.01641999999		155,040		35,778		555,485			(119,262)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/13/2025	02/13/2026	6,192		390.71087999999		43,200		5,103		167,215			(38,097)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/29/2025	01/29/2026	7,302		393.02600000000		32,760		2,520		180,634			(30,240)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	4,902		389.93565999999		35,910		4,974		136,051			(30,936)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	7,239		389.88432		50,960		11,760		201,140			(39,200)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	9,421		384.42277999999		64,800		17,624		312,012			(47,176)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2026	21,513		383.06580000000		154,160		41,505		741,550			(112,655)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	11,864		381.56574000000		85,950		236		429,581			(85,714)				D/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	5,995		254.87		50,140		3,056		204,426			(47,084)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	10,019		390.28940999999998		39,900		110		275,403			(39,790)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2026	5,191		394.15167000000002		24,400		2,815		122,559			(21,585)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/30/2026	5,448		388.12801000000002		39,060		3,112		161,256			(35,948)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/20/2026	6,192		396.13742000000002		30,480		4,222		133,850			(26,258)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2026	20,764		383.74883999999997		189,600		21,877		704,971			(167,723)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2026	6,821		390.30784		30,160		8,120		186,587			(22,040)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/26/2026	9,307		395.29937999999999		46,080		10,634		209,533			(35,446)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	01/02/2026	3,164		384.60005999999998		18,840		52		104,960			(18,788)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/13/2025	02/13/2026	20,381		386.44717000000003		183,280		21,651		636,739			(161,629)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/29/2025	01/29/2026	19,821		382.67311999999998		174,040		13,388		694,959			(160,652)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2026	6,229		387.98703		44,160		5,095		185,204			(39,065)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2026	9,445		384.20927999999998		63,000		16,962		314,904			(46,038)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/23/2026	14,858		255.63461000000001		116,280		7,086		489,581			(109,194)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	01/29/2025	01/29/2026	5,738		386.12407999999999		40,920		3,148		181,438			(37,772)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/10/2026	6,804		390.15472999999997		31,980		8,698		187,041			(23,282)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	01/29/2025	01/29/2027	1,826		383.44		21,210		11,434		64,875			(9,776)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	12/19/2024	12/18/2026	1,588		378.97352000000001	17,640			8,505		62,962			(8,844)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	04/09/2025	04/09/2027	4,985		378.87304		60,610		38,494		199,677			(22,116)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	02/21/2025	02/19/2027	3,870		387.22239000000002		45,450		25,954		124,365			(19,496)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	07/17/2024	07/17/2026	5,492		381.99761999999998	65,520			17,706		199,197			(32,805)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	01/24/2025	01/22/2027	2,867		255.37974		32,230		17,160		99,224			(15,070)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	12/27/2024	12/24/2026	3,956		379.88826	44,550			21,967		153,513			(22,460)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	03/26/2025	03/25/2027	3,620		386.01641999999998		43,120		26,535		120,895			(16,585)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	07/11/2024	07/10/2026	3,935		378.50180999999998	51,000			13,310		156,118			(25,570)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	04/10/2025	04/09/2027	4,972		378.69083000000001		63,650		40,481		200,017			(23,169)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	02/12/2025	02/12/2027	3,374		384.90471000000002		39,000		21,774		115,507			(17,226)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	01/02/2025	12/31/2026	4,482		379.29		51,680		25,876		176,551			(25,804)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	02/13/2025	02/12/2027	3,354		387.61		38,480		21,513		106,480			(16,967)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/29/2027	1,816		385.43		21,210		11,450		61,178			(9,760)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BMO	12/26/2024	12/24/2026	3,942		381.31110000000001	44,250			21,729		147,638			(22,216)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO	01/30/2025	01/30/2026	2,482		405.29728		12,300		980		2,706			(11,320)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO	01/16/2025	01/16/2026	1,750		399.55005		12,250		505		3,955			(11,745)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO	01/10/2025	01/09/2026	3,300		392.33436		13,390		297		6,719			(13,093)				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)
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	19,289		440.67579999999998		72,680		16,772		258			(55,908)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	03/26/2025	03/26/2026	11,720		429.61795000000001		91,200		21,046		2,148			(70,154)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	16,382		432.69312000000002		70,620		5,626		5			(64,994)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	37,318		421.4837		177,870		3,942		4			(173,928)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	6,042		421.04259999999999		39,120		107		1			(39,013)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/09/2026	12,186		409.66640000000001		119,520		2,649		11,092			(116,871)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	8,251		416.34795000000003		81,180		3,345		354			(77,835)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/30/2025	01/30/2026	10,177		421.81536		86,920		6,925		370			(79,995)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/16/2025	01/16/2026	13,752		426.74664999999999		73,150		3,014		1			(70,136)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/02/2025	01/02/2026	22,155		432.95890000000003		63,360		174		2			(63,186)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/03/2024	10/02/2026	1,671		693.07457999999997	25,500			9,598		1,828			(12,785)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/05/2024	07/02/2026	1,991		651.30318	29,370			7,383		5,875			(14,807)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	02/21/2025	02/19/2027	1,307		711.17885999999999		22,480		12,837		2,523			(9,643)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/25/2024	07/24/2026	2,653		669.37440000000004	36,150			10,130		3,958			(18,125)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/26/2024	09/25/2026	1,837		664.10247000000004	42,790			15,694		6,703			(21,454)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/06/2024	06/05/2026	1,265		628.74192000000005	27,650			5,887		8,566			(13,863)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/22/2024	08/21/2026	2,729		690.06332999999995	33,120			10,555		2,042			(16,605)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/01/2024	07/31/2026	3,115		681.24977999999999	41,940			12,156		2,582			(21,028)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/29/2024	08/28/2026	1,856		704.74408000000005	20,460			6,717		703			(10,258)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/19/2024	09/18/2026	3,683		696.55673999999999	46,420			16,579		2,786			(23,274)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/31/2024	05/29/2026	1,268		645.53349000000003	20,720			4,230		3,314			(10,431)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/08/2024	08/07/2026	2,264		674.19298000000003	30,550			9,148		3,118			(15,317)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/12/2024	09/11/2026	2,355		696.20633999999995	28,280			9,828		1,734			(14,179)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	05/23/2024	05/22/2026	4,180		646.04046000000005	66,010			12,856		9,507			(33,279)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	01/10/2025	01/08/2027	1,372		690.77205000000004		17,680		9,072		4,010			(8,608)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	6,320		1213.7967900000001		378,784		15,609		1,102			(363,175)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	10,151		1128.7921550000001		496,720		96,888		314,164			(399,832)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	3,784		1180.394988		247,500		8,159		2,784			(239,341)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	8,148		1123.038256		458,185		98,183		274,934			(360,003)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	6,643		1210.3254899999999		444,928		61,624		52,975			(383,304)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	5,608		1167.469934		324,672		50,841		106,721			(273,831)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	6,030		1211.866726		370,110		36,604		8,452			(333,506)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	6,374		1204.049098		425,412		50,255		11,991			(375,157)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	3,476		1199.64165		227,472		18,123		5,055			(209,349)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2025	04/10/2026	8,827		1069.7146110000001		412,920		113,238		586,084			(299,682)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	7,489		1137.2078759999999		429,996		75,604		223,530			(354,392)				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)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	5,397		1220.4267239999999		277,615		769		1			(276,846)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	9,800		1109.342766		595,903		139,153		427,526			(456,750)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	3,834		1224.408696		252,155		15,367		1,024			(236,788)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/03/2025	04/02/2026	7,980		1123.4971		404,888		101,501		428,969			(303,387)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	725		1152.0547999999999		43,272		25,856		41,052			(17,416)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	1,060		1214.8764160000001	93,977			21,807		16,215			(47,378)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	1,569		1214.2785060000001	131,252			51,924		40,950			(65,806)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	2,588		1182.9287999999999	183,480			28,598		45,050			(92,373)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	2,481		1172.2867699999999	188,500			33,020		48,985			(94,900)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	1,139		1053.9680760000001		80,784		51,590		115,353			(29,194)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,535		1313.938932	98,173			46,389		20,696			(49,221)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	949		1078.1127630000001		58,780		37,538		83,527			(21,242)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,471		1208.894366		123,876		69,255		46,086			(54,621)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	2,018		1183.239057	163,824			49,057		51,033			(82,137)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,607		1277.8463609999999	175,520			79,563		41,830			(88,001)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	326		1202.5800959999999	30,596			7,100		5,893			(15,425)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	2,930		1210.0819859999999	251,460			89,807		58,782			(126,075)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	1,144		1256.1357290000001		76,524		42,782		24,115			(33,742)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	796		1294.5699199999999	57,270			26,511		10,576			(28,714)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	419		1260.5302079999999	25,570			12,328		8,922			(12,820)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	1,659		1131.9383740000001	131,974			21,844		53,492			(66,442)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	2,069		1280.42154		117,500		63,431		36,987			(54,069)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	786		1172.9341300000001	50,616			8,378		13,996			(25,483)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	1,151		1262.1391160000001	78,134			29,408		16,990			(39,174)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,817		1251.7387120000001		121,374		66,689		42,726			(54,685)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	985		1257.7806639999999	67,008			23,287		12,740			(33,596)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	1,177		1216.4382450000001		98,154		56,049		50,174			(42,105)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,740		1200.1459279999999		216,975		109,087		85,049			(107,888)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	408		1266.791941	27,120			6,556		2,804			(13,597)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	1,751		1227.956128	171,336			79,314		44,136			(85,903)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1114.922961		110,240		67,933		104,880			(42,307)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	1,752		1212.865076		106,640		61,670		72,147			(44,970)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	776		1252.7868000000001	38,142			5,945		3,882			(19,203)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	579		1162.2658799999999		58,471		31,565		27,453			(26,906)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	1,156		1256.5985880000001	77,672			25,499		15,294			(38,943)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	164		1272.972098	11,292			3,599		2,055			(5,662)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	2,890		1210.507134	243,005			79,778		64,794			(121,836)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	411		1213.82141	37,365			11,908		10,097			(18,734)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	1,809		1196.697504	163,834			44,334		39,189			(82,142)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	417		1274.1488199999999	24,540			7,113		4,045			(12,304)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	592		1248.7259200000001	38,059			12,914		10,793			(19,161)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	655		1267.75092	43,800			16,906		9,164			(21,960)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,047		1235.117724	163,725			71,067		47,649			(82,087)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	1,913		1207.758		156,653		81,554		65,981			(75,099)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	2,102		1265.340285	138,475			79,074		61,892			(59,401)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	411		1239.378246	29,450			9,102		5,465			(14,765)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	1,000		1207.7239999999999	81,828			23,717		22,118			(41,026)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	891		1266.1059250000001	68,255			17,814		8,887			(34,221)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1192.6054160000001	72,325			14,085		18,073			(36,462)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	1,392		1152.3616500000001		82,440		51,638		97,307			(30,802)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	1,928		1207.607184	152,950			73,744		65,288			(76,685)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	424		1227.3457639999999	26,990			7,563		6,716			(13,532)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	1,348		1182.5110709999999	112,384			20,772		26,693			(56,580)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	998		1251.237288		66,072		34,397		23,901			(31,675)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,372		1178.4169999999999	188,048			38,388		49,825			(94,672)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	1,701		1162.1879960000001		103,417		62,789		88,802			(40,628)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	817		1260.4140170000001	53,580			11,923		4,867			(26,864)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	1,958		1228.0966739999999		164,400		87,529		57,137			(76,871)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,653		1212.0134760000001	222,560			109,743		88,351			(112,202)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	981		1233.7257509999999	73,344			16,321		8,936			(36,773)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	2,131		1263.119211	139,048			61,693		34,198			(69,715)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,514		1174.4514079999999		131,112		67,804		64,865			(63,308)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	1,860		1236.429936	148,212			37,258		19,365			(74,720)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	3,200		1212.8599260000001	270,933			94,157		68,672			(135,839)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	1,296		1209.97315	128,368			33,503		26,846			(64,360)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	3,125		1217.062719	263,834			99,300		74,268			(132,279)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	254		1224.3752629999999	15,993			3,265		2,724			(8,052)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	1,147		1227.4467	93,240			35,990		24,587			(46,748)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	2,404		1277.72505	146,218			72,099		44,888			(73,715)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	2,865		1123.038256		214,400		130,171		194,649			(84,229)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	1,778		1248.6812199999999	154,748			73,123		44,208			(77,587)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	1,900		1207.033758		157,872		86,743		64,607			(71,129)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	251		1263.4870639999999	14,385			3,063		1,543			(7,212)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	1,058		1246.4571960000001	76,141			27,193		14,092			(38,175)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	428		1210.741505	26,500			4,642		4,603			(13,341)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	2,628		1129.8998999999999		176,871		105,685		172,703			(71,186)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	2,574		1253.8303880000001		155,620		78,240		49,489			(77,380)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	933		1224.6774740000001	61,666			12,010		11,249			(31,089)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	2,281		1233.4852530000001	190,008			86,130		55,933			(95,265)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	987		1250.2083680000001	69,180			18,720		10,787			(34,685)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	2,374		1225.305468	198,911			86,340		60,628			(99,729)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	2,886		1207.471644	227,120			94,217		100,321			(113,872)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	1,639		1206.090774	141,160			62,630		45,598			(70,774)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	2,586		1137.2078759999999		196,330		115,425		170,547			(80,905)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	2,791		1218.70847	208,395			70,711		70,186			(104,916)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	1,427		1180.3355200000001		86,464		50,833		70,097			(35,631)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	3,248		1114.6157000000001		235,375		147,433		284,755			(87,942)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	1,528		1254.375423	95,328			39,545		34,476			(47,795)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	2,190		1184.9296039999999		153,950		89,029		110,247			(64,921)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	2,460		1182.4572760000001	196,069			54,942		66,415			(98,304)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,380		1266.5354219999999	92,650			39,325		19,255			(46,452)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	1,726		1203.1391160000001	147,441			45,569		35,409			(73,923)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	1,786		1216.508493	152,746			64,833		41,423			(76,583)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	1,439		1155.100365		89,120		54,919		80,577			(34,201)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	917		1242.4133420000001	59,818			24,239		16,977			(29,991)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	890		1279.361531	57,508			14,456		4,870			(28,992)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	1,381		1224.046002	118,966			43,632		27,654			(59,646)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	1,177		1233.8872080000001		76,048		39,328		30,984			(36,720)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	1,751		1196.973778	143,031			57,959		50,785			(71,712)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	743		1264.11376	48,771			19,294		11,687			(24,453)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	420		1223.428995	27,920			8,361		6,640			(13,998)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	36,436		347.18102299999998		346,075		34,227		11,751			(311,848)				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)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/13/2025	01/13/2026	17,070		344.53528399999999		160,598		5,294		1,615			(155,304)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/30/2025	01/30/2026	14,357		345.78337599999998		143,200		11,409		4,495			(131,791)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/06/2025	03/06/2026	27,429		336.04552000000001		255,208		44,872		149,014			(210,336)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/13/2025	02/13/2026	21,400		346.94127700000001		211,050		24,932		7,137			(186,118)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/13/2025	03/13/2026	34,280		337.21934800000002		239,742		46,763		147,735			(192,979)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	18,612		348.30805800000002		116,424		18,231		20,790			(98,193)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	18,397		346.92065600000001		160,064		443		2			(159,621)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/03/2025	04/02/2026	50,227		335.42518200000001		392,865		98,487		429,065			(294,378)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/24/2025	01/23/2026	20,244		351.57242100000002		180,624		11,008		528			(169,616)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2025	04/10/2026	42,790		330.40412700000002		257,289		70,558		347,908			(186,731)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	29,635		329.61852900000002		327,987		76,590		272,475			(251,397)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	30,675		348.92499500000002		293,196		40,609		33,660			(252,587)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/20/2025	03/20/2026	35,853		338.31333699999999		261,480		56,031		136,678			(205,449)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	27,910		348.30099999999999		251,133		10,349		1,083			(240,784)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/15/2027	7,193		347.952699		85,650		44,590		36,797			(41,060)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	2,860		342.29220500000002	42,050			12,996		12,959			(21,083)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/19/2027	10,418		349.97597400000001		123,336		70,429		63,197			(52,907)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/13/2025	02/12/2027	7,133		348.33601499999997		85,550		47,828		32,616			(37,722)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/05/2027	8,320		348.22570000002		98,368		54,048		40,998			(44,320)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/14/2024	11/13/2026	13,418		346.093592	187,718			81,482		67,273			(94,117)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/31/2024	05/29/2026	2,320		344.84029600000002	26,384			5,386		6,590			(13,283)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	3,789		344.24908199999999	40,300			7,059		9,743			(20,289)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	10,401		344.41099800000001	125,820			37,677		39,548			(63,083)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	10,151		349.01438999999999	112,840			38,288		39,103			(56,809)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	2,945		337.24699399999997	34,980			5,790		13,879			(17,611)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/26/2027	10,931		346.25717700000001		107,226		62,008		75,582			(45,218)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	13,146		348.92772300000001	159,804			55,536		41,324			(80,122)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/03/2025	04/02/2027	12,785		334.09015599999998		141,918		88,894		172,900			(53,024)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	6,293		351.18302599999998	76,802			24,475		19,251			(38,507)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/10/2024	10/09/2026	8,282		350.23110000003	98,803			38,137		27,432			(49,537)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/13/2025	01/13/2027	7,812		345.572		91,260		47,195		43,533			(44,065)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	3,979		344.45782100000002	59,906			13,901		13,340			(30,201)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/31/2024	10/30/2026	14,822		348.306623	169,116			70,155		74,859			(84,790)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	3,401		351.10963900000002	40,752			10,244		5,820			(20,545)				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)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/05/2024	12/04/2026	10,406		352.40970800000002	139,786			64,709		35,087			(70,085)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	5,857		344.25118800000001	62,060			9,673		15,636			(31,244)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/27/2024	11/27/2026	16,218		351.38442300000003	198,018			89,761		59,718			(99,281)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/17/2024	10/16/2026	6,880		349.49549999999999	81,912			32,405		25,618			(41,069)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/20/2025	03/19/2027	11,652		335.968591		128,193		77,831		116,419			(50,362)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	1,451		358.78512799999999	10,105			2,832		1,609			(5,066)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/16/2024	05/15/2026	3,471		342.78453000002	45,288			8,370		12,035			(22,800)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	5,412		348.15727800002	66,842			14,874		10,699			(33,513)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/03/2024	10/02/2026	11,445		349.48526500003	138,880			52,271		39,898			(69,631)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	569		352.11926599998	6,392			1,545		916			(3,205)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/12/2024	12/11/2026	4,534		352.84576800002	59,056			27,906		17,716			(29,609)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/07/2024	11/06/2026	13,646		352.52079199997	149,472			63,443		37,149			(74,941)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	4,253		350.53522600002	57,465			14,998		10,794			(28,811)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/27/2024	12/24/2026	19,532		351.343277	216,172			106,593		81,302			(108,982)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	10,529		345.61256400002	142,894			51,034		38,364			(71,643)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/06/2025	03/05/2027	9,242		337.39510000001		105,524		62,039		92,434			(43,485)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/19/2024	12/18/2026	3,177		359.70876500003	23,815			11,482		7,463			(11,940)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	8,530		349.29992399998	109,470			40,149		27,410			(54,885)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/13/2025	03/12/2027	11,126		340.55155500001		95,793		57,239		90,892			(38,554)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	12/31/2026	6,037		348.99802599998		64,449		32,403		24,357			(32,046)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	7,456		348.65489600001	89,752			29,465		24,352			(44,999)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/30/2025	01/29/2027	7,178		347.52272900003		85,750		46,291		36,193			(39,459)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/25/2027	8,382		333.96882399998		97,636		60,166		93,207			(37,470)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/24/2025	01/22/2027	3,992		350.869979		47,964		25,537		17,219			(22,427)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	3,169		347.65662500002	36,003			7,665		7,177			(18,051)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/24/2024	10/23/2026	10,659		347.26414199999	122,951			49,822		43,389			(61,644)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	2,032		343.72997099998	25,137			4,895		7,203			(12,673)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2025	04/09/2027	8,620		324.89198699997		93,576		59,760		133,340			(33,816)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/21/2024	11/20/2026	6,279		346.59309400001	81,972			36,369		27,878			(41,099)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	11,791		350.57314500001	130,749			37,896		31,424			(65,554)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	7,714		349.64850200001	92,313			24,980		18,857			(46,283)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	446		5375.6989199998		56,880		13,282		95,329			(43,598)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	336		5297.7070700004		39,420		3,899		71,993			(35,521)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	209		20756		79,636		12,470		132,559			(67,166)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/27/2025	02/27/2026	2,300		1.01		57,500		9,004		93,146			(48,496)				D/0

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RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/27/2025	03/27/2026	2,500		1.0089999999999999		40,275		9,405		61,352			(30,870)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/03/2025	01/02/2026	2,800		1.002		56,280		156		89,555			(56,124)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/21/2025	02/20/2026	1,700		0.9879999999999999		43,690		6,051		64,856			(37,639)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/16/2025	01/16/2026	1,600		1.0129999999999999		42,720		1,760		74,466			(40,960)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	221		2297.24341		23,905		919					(22,986)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/12/2025	03/12/2026	395		2012.281731		12,128		2,332		22,239			(9,796)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	288		2052.9279219999999		7,686		1,626		13,094			(6,060)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2241.3873130000002		8,065		1,108		8,936			(6,957)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/19/2025	03/19/2026	240		2084.1590769999998		29,075		6,150		54,418			(22,925)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/26/2025	03/26/2026	241		2057.243328		7,530		1,738		13,383			(5,792)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/15/2025	01/15/2026	353		2261.030706		11,024		424		717			(10,600)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/20/2025	02/20/2026	221		2232.3403410000001		30,275		4,159		10,949			(26,116)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/06/2025	02/06/2026	824		2293.2772799999998		35,720		3,533		57,412			(32,187)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	773		4739.3576999999996		80,660		22,120		141,649			(58,540)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	402		5442.0009		42,460		5,881		70,031			(36,579)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	390		4881.1929		33,440		93		68,383			(33,347)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	352		5081.3953499999998		38,520		1,587		76,927			(36,933)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	469		5164.4128000000001		44,400		11,131		83,973			(33,269)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	375		5301.7480500000001		39,000		7,607		66,888			(31,393)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/27/2025	02/27/2026	420		5483.5051199999998		45,770		7,167		74,448			(38,603)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	360		5192.4124300000003		52,440		4,178		98,920			(48,262)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	79		43067		84,184		3,469		134,280			(80,715)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	136		40789		120,395		30,182		194,275			(90,213)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	99		44158		72,600		4,424		107,236			(68,176)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	142		39047		127,680		35,015		192,425			(92,665)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	112		41953		109,698		23,507		169,336			(86,191)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/13/2025	03/13/2026	132		41018		104,490		20,381		166,872			(84,109)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	284		18298		101,071		27,718		164,180			(73,353)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	135		21336		69,223		5,515		113,505			(63,708)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	254		18799		80,464		20,171		140,847			(60,293)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	100		21007		49,518		2,041		83,533			(47,477)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,152		1946.846374		39,930		10,010		77,974			(29,920)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	650		2293.6062940000002		34,125		2,719		55,156			(31,406)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	750		2246.3908719999999		38,029		1,567		67,440			(36,462)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/24/2025	01/23/2026	794		3246.15924		62,582		3,814		57,140			(58,768)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	1,294		2824.7957500000002		70,380		17,643		126,359			(52,737)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/16/2025	01/16/2026	620		3204.1031699999999		60,460		2,491		65,047			(57,969)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/11/2025	04/10/2026	1,249		2708.9372499999999		66,776		18,313		112,534			(48,463)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/06/2025	02/06/2026	616		3231.2724499999999		32,880		3,252		36,765			(29,628)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/20/2025	03/20/2026	743		2981.5255999999		45,606		9,773		74,676			(35,833)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/03/2025	01/02/2026	634		3145.83572		36,060		100		61,912			(35,960)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	612		3261.8332599999		57,700		4,597		45,472			(53,103)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/10/2025	01/09/2026	710		3105.66894		34,056		755		55,852			(33,301)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	13,451		395.08476000000		66,560		11,520		307,371			(55,040)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	25,351		384.64710000000		240,100		41,556		840,022			(198,544)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2026	4,656		391.99212		28,440		4,922		120,496			(23,518)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2026	3,199		374.70492000000	36,000			6,973		138,573			(18,049)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,985		376.00362000000	45,450			10,546		167,701			(22,913)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	6,704		387.02440000000	82,420			29,395		212,233			(41,267)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/19/2024	09/18/2026	6,431		388.36124999999	78,500			28,036		195,441			(39,358)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	6,393		374.66915999999	71,760			13,263		277,051			(36,127)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/06/2024	09/04/2026	3,390		382.74297999999	41,340			14,027		121,010			(20,813)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2026	9,530		377.39222999999	109,440			30,625		388,696			(54,795)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/05/2024	09/04/2026	3,640		384.27534000000	43,540			14,713		124,559			(21,830)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	3,153		378.6771	39,240			11,358		124,698			(19,647)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,328		377.55928999999	14,200			3,433		53,883			(7,120)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2026	2,869		381.93612000000	35,970			15,937		105,391			(18,010)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	3,494		371.36577999999	39,650			8,094		162,853			(19,962)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/03/2024	10/02/2026	7,718		388.33127999999	93,900			35,341		235,306			(47,079)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/05/2025	03/05/2027	4,139		386.19342		49,440		29,027		137,179			(20,414)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/23/2024	05/22/2026	3,220		372.64	35,400			6,894		146,038			(17,847)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	5,530		378.96055999999	64,680			16,259		216,816			(32,608)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	4,240		376.99263000000	48,480			11,203		174,290			(24,340)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/18/2024	07/17/2026	5,508		381.26	62,580			16,934		203,748			(31,376)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2026	5,233		382.18	60,600			18,704		189,314			(30,342)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	5,317		375.76386000000	60,200			13,378		224,942			(30,141)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/25/2024	07/24/2026	9,837		376.15	111,000			31,104		413,168			(55,652)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	02/21/2025	02/20/2026	491		204.52824000000		2,520		349		15			(2,171)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/03/2025	04/02/2026	497		202.06186		2,580		647		184			(1,933)				D/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	03/27/2025	03/27/2026	495		201.63592		2,720		635		151			(2,085)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	01/30/2025	01/30/2026	1,938		254.95339999999		6,120		488		9,964			(5,632)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	729		963.19		15,400		1,777		14,979			(13,623)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2024	07/02/2026	1,137		963.71	32,560			8,129		25,547			(16,302)				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-	02/12/2025	02/12/2027	3,021		962.22681		89,320		49,867		103,044			(39,453)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2024	08/21/2026	1,233		969.44722000000002	37,320			11,877		27,698			(18,686)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2030	4,375		962.22681		161,700		133,170		200,899			(28,530)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/02/2024	07/02/2029	3,616		961.78258000000005	152,250			106,617		149,918			(30,450)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/21/2024	08/21/2029	2,569		976.24694999999997	106,000			77,133		94,357			(21,200)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2026	385		5538.144879999998		36,330		7,785		58,422			(28,545)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	83,589		263.93809800000002		528,000		132,364		683,257			(395,636)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	172,697		264.31074699999999		1,048,800		164,235		1,165,513			(884,565)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/09/2026	89,969		258.26817799999998		629,460		13,949		1,131,481			(615,511)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/06/2026	124,321		262.76507199999998		784,800		137,987		1,017,011			(646,813)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	107,492		263.41348199999999		707,160		69,939		801,771			(637,221)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	92,999		263.179058		585,550		35,684		712,283			(549,866)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2026	128,949		263.67099999999999		795,600		63,386		927,208			(732,214)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	98,497		255.07686699999999		630,000		172,770		1,533,545			(457,230)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/13/2026	106,755		259.93029100000001		899,580		106,269		1,159,357			(793,311)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/16/2026	88,040		261.59266100000002		575,190		23,703		813,686			(551,487)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/20/2026	135,139		263.43299999999999		836,600		179,271		1,034,973			(657,329)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/03/2025	01/02/2026	84,983		262.404		521,820		1,445		718,654			(520,374)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	118,718		261.90596799999997		685,100		133,632		1,068,452			(551,468)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	116,659		266.39395999999999		597,520		82,759		573,973			(514,761)				D/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	109,913		260.45235300000002		763,200		178,220		1,142,385			(584,980)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/27/2026	51,172		269.41141900000002	454,020			205,806		283,982			(227,634)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/10/2024	10/09/2026	43,906		268.484846	369,340			142,561		250,618			(185,177)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/13/2026	24,400		264.52715699999999	220,350			95,646		203,024			(110,478)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/23/2024	05/22/2026	47,389		261.40223600000002	380,680			74,138		461,493			(191,917)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2027	10,259		263.67389500000002		90,990		56,994		104,633			(33,996)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/19/2024	12/18/2026	12,245		258.44627100000002	120,640			58,166		157,962			(60,486)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/29/2027	27,686		262.08807899999999		256,960		138,716		286,175			(118,244)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/26/2027	5,302		263.78265299999998		46,060		26,636		49,427			(19,424)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/06/2024	09/04/2026	56,322		269.87479999999999	471,200			159,883		265,521			(237,225)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/03/2025	12/31/2026	27,820		262.404		235,790		118,546		277,922			(117,244)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/12/2027	37,913		261.38372299999997		317,790		189,888		416,655			(127,902)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/08/2024	08/07/2026	27,736		266.80380000000002	227,920			68,251		172,852			(114,273)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/09/2027	23,843		255.58855600000001		202,520		129,333		367,696			(73,187)				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	N/A	Equity/Index	CITI-	11/07/2024	11/06/2026	41,420		267.45272299999999	350,760			148,880		268,184			(175,862)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/27/2024	12/24/2026	25,544		259.409063	251,920			124,220		310,685			(127,004)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/19/2024	09/18/2026	48,758		272.35750000002	413,630			147,725		170,588			(207,383)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/19/2027	19,317		263.753782		167,280		95,523		179,829			(71,757)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/11/2024	07/10/2026	44,156		265.09364799999997	403,560			105,325		316,046			(202,334)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/13/2024	06/12/2026	18,137		263.22764100000001	152,160			33,860		142,650			(76,289)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/06/2025	03/05/2027	39,920		263.02809999999999		342,300		201,242		393,017			(141,058)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/05/2026	43,639		263.26487200000003	354,200			75,413		361,415			(177,587)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/05/2024	07/02/2026	73,468		265.42160000001	592,800			149,019		504,799			(298,856)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/03/2024	10/02/2026	58,246		270.99143700002	497,700			187,321		255,450			(249,534)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/02/2024	04/30/2026	29,710		259.17540000002	232,540			38,221		346,176			(117,234)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/22/2024	08/21/2026	39,265		269.68904099997	331,780			105,732		184,460			(166,346)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/25/2027	17,174		261.76247599999		148,500		91,510		185,077			(56,990)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/29/2024	08/28/2026	68,386		270.253376	580,900			190,708		305,623			(291,248)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/15/2027	39,256		263.69169900000003		310,030		161,403		360,724			(148,627)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/30/2026	20,390		263.51649700000002	178,740			74,148		182,053			(89,616)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/05/2027	18,168		263.94189399999999		157,920		86,769		165,754			(71,151)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/17/2024	10/16/2026	42,215		270.9581	352,260			139,356		208,633			(176,614)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/16/2024	05/15/2026	36,885		262.71432299999998	298,760			55,219		317,258			(150,410)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/20/2025	03/19/2027	22,397		262.90613400001		197,650		120,002		223,610			(77,648)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/12/2024	09/11/2026	47,451		271.85660000001	401,190			139,425		181,901			(201,146)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/22/2027	23,914		263.179058		206,640		110,018		228,665			(96,622)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/26/2024	09/25/2026	47,718		272.70713499999999	397,800			145,896		170,887			(199,446)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/31/2024	05/29/2026	21,007		261.82060000001	166,100			33,907		197,818			(83,623)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/11/2026	30,290		267.41079999999	262,440			124,010		203,419			(131,580)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/14/2026	39,362		269.182748	331,780			102,542		196,443			(166,346)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/01/2024	07/31/2026	42,795		268.45367800002	357,650			103,660		222,278			(179,316)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/12/2027	14,007		263.89264300002		121,360		67,848		128,692			(53,512)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/10/2025	01/08/2027	39,602		259.30853400001		347,110		178,103		486,719			(169,007)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/20/2026	34,474		266.86599999999	298,080			132,253		237,983			(149,449)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/27/2024	06/26/2026	45,427		263.89833800002	369,600			89,354		360,142			(185,308)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/08/2026	43,965		261.309729	353,050			61,845		429,011			(177,742)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/25/2024	07/24/2026	34,295		265.07905599998	282,100			79,050		249,171			(141,438)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/21/2024	06/18/2026	29,850		264.67995500001	243,320			56,461		224,121			(122,668)				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 - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/05/2024	12/04/2026	23,676		270.04238700000 002	210,560			97,471		124,999			(105,569)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/24/2024	10/23/2026	9,708		267.80889999999 999	80,080			32,450		60,001			(40,150)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	134		21636		46,777		6,479		74,536			(40,298)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	4,300		21774		43,000		4,253					(38,747)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	4,800		21133		51,840		7,975		41,636			(43,865)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	02/05/2025	02/05/2026	4,400		21658		41,800		4,019					(37,781)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	3,600		21411		30,240		2,326					(27,914)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	CITI-	01/30/2025	01/30/2026	3,600		21508		30,600		2,438					(28,162)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	8,227		399.25763999999 998		37,440		9,386		160,237			(28,054)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	11,312		391.47483999999 997		84,040		21,068		305,461			(62,972)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	16,031		385.97649999999 999		140,120		13,858		517,988			(126,262)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	6,981		395.25850000000 003		34,290		3,391		161,060			(30,899)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/06/2026	5,430		389.84399999999 999		37,800		3,738		154,534			(34,062)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	13,626		389.52913999999 998		113,420		28,433		394,004			(84,987)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	02/06/2025	02/05/2027	3,103		388.29700000000 003		34,080		18,725		96,456			(15,355)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	06/06/2024	06/05/2026	3,454		376.34	40,040			8,525		144,133			(20,075)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2027	2,314		389.91827999999 998		26,370		16,517		69,622			(9,853)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	4,870		409.89855999999 997		26,800		6,718		5,874			(20,082)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	2,203		407.25456000000 003		15,120		2,368		3,143			(12,752)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	2,715		406.44569000000 001		9,130		1,781		2,086			(7,349)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	2,993		399.73718000000 002		16,680		4,574		9,411			(12,106)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	2,492		205.04640000000 001		18,100		1,103		6,043			(16,997)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	7,619		429.27949999999 998		55,800		7,729		104			(48,071)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2026	9,765		429.30272000000 002		81,600		14,123		483			(67,477)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2026	14,012		419.25382999999 999		92,960		25,283		30,657			(67,677)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	26,944		438.06297999999 998		122,100		18,785		51			(103,315)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/10/2025	04/10/2026	22,519		428.44623999999 999		75,600		20,562		9,338			(55,038)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	24,104		441.93472000000 003		93,060		23,329		313			(69,731)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	11,369		423.61619999999 999		102,120		11,783		526			(90,337)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	22,198		430.20862		74,760		20,502		6,324			(54,258)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	19,252		441.1155		75,840		17,710		210			(58,130)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2026	24,022		443.45188000000 002		94,050		23,513		216			(70,538)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2026	13,578		424.33523000000 002		71,280		2,742		1			(68,538)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/03/2025	04/02/2026	12,417		430.84528		97,920		24,547		2,275			(73,373)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	10,229		418.86734999999 999		92,660		5,600		129			(87,060)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/11/2025	04/10/2026	13,718		420.98700000000 002		91,850		25,189		22,902			(66,661)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/26/2025	02/26/2026	6,368		429.48952000000 003		49,660		7,640		154			(42,020)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	27,174		438.70751999999 999		119,880		18,772		52			(101,108)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/15/2025	01/15/2026	8,046		413.99529000000 001		79,360		3,052		804			(76,308)				D/0

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SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	17,464		432.09474		67,200		4,062		2			(63,138)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/05/2025	03/05/2026	16,112		441.18227999999		63,360		10,966		27			(52,394)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	10,216		216.00149999999		93,890		5,722		89			(88,168)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	20,976		436.83794		78,200		15,253		233			(62,947)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/12/2025	02/12/2026	16,312		435.34960000000		69,960		8,072		13			(61,888)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/27/2026	6,365		430.12943999999		48,620		7,614		145			(41,006)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/21/2025	02/20/2026	16,466		436.1968		77,720		10,765		30			(66,955)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	04/02/2025	04/02/2026	12,132		432.32436999999		97,500		24,375		1,580			(73,125)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/24/2025	01/23/2026	17,690		222.82259999999		70,290		4,284		2			(66,006)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/27/2025	03/27/2026	11,454		430.03631999999		94,000		21,951		1,908			(72,049)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	03/13/2025	03/13/2026	9,131		425.49149999999		71,410		13,929		2,361			(57,481)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	10/31/2024	10/30/2026	2,007		662.35131999999	54,600			22,650		11,570			(27,375)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/16/2025	01/15/2027	2,345		684.78193999999		43,820		22,813		10,329			(21,007)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	07/11/2024	07/10/2026	1,430		645.60530000000	25,440			6,640		6,598			(12,755)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/12/2024	12/11/2026	4,780		706.12896000000	76,270			36,040		7,633			(38,240)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	10/17/2024	10/16/2026	5,396		708.86757999999	87,780			34,726		4,093			(44,011)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/27/2024	11/27/2026	2,710		720.81366000000	53,550			24,274		2,048			(26,849)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/19/2024	12/18/2026	1,530		692.35847999999	20,790			10,024		4,317			(10,424)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	08/15/2024	08/14/2026	4,314		681.51552000000	57,250			17,694		5,224			(28,704)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	05/09/2024	05/08/2026	3,075		644.61144000000	51,170			8,964		6,361			(25,761)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/13/2025	02/12/2027	1,147		714.73155999999		17,360		9,705		2,273			(7,655)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/27/2025	02/26/2027	2,112		715.25747999999		33,800		19,546		4,517			(14,254)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/14/2024	11/13/2026	1,797		716.64029000000	26,400			11,459		1,389			(13,236)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2024	11/20/2026	2,744		725.36424	41,650			18,479		1,596			(20,882)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	12/05/2024	12/04/2026	3,561		717.8836	60,500			28,006		3,276			(30,333)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/23/2026	25,672		205.83064999999		127,200		7,688		416			(119,512)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2026	47,366		209.42802		171,270		36,230		5,011			(135,040)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2026	18,402		206.70650000000		84,360		6,489		357			(77,871)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2026	22,172		207.47		103,500		19,904		5,013			(83,596)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/23/2025	01/22/2027	8,234		206.03710000000		56,950		30,196		23,641			(26,754)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/06/2024	11/06/2026	8,084		208.81797	43,350			18,375		12,821			(21,705)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/12/2025	03/12/2027	6,748		207.47		45,360		27,067		17,846			(18,293)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/26/2024	06/26/2026	7,491		200.04974999999	49,200			11,878		32,362			(24,634)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/29/2025	01/29/2027	2,421		208.97800000000		13,800		7,440		4,773			(6,360)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/30/2024	10/30/2026	3,842		207.417	27,520			11,401		7,428			(13,779)				D/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/18/2024	12/18/2026	2,927		752.96	19,860			9,562		9,020			(9,944)				D/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	10/16/2024	10/16/2026	2,370		211.21100000001	15,900			6,281		2,253			(7,961)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	03/19/2025	03/19/2027	12,440		209.42802		82,160		49,814		26,051			(32,346)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/20/2024	11/20/2026	4,270		210.13768999999	30,330			13,438		5,748			(15,186)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/07/2024	08/07/2026	1,047		940.29445999999	38,900			11,633		44,046			(19,477)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/10/2024	07/10/2026	1,019		975.08393999999	30,000			7,819		14,379			(15,021)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/20/2024	06/18/2026	1,138		963.84654999999	35,090			8,109		26,564			(17,617)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2024	09/18/2026	512		977.84118000001	15,450			5,510		9,829			(7,736)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/10/2024	07/10/2029	1,732		1001.43756	55,080			38,813		43,074			(11,016)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/24/2024	07/24/2029	4,975		972.16686000004	202,560			144,289		207,195			(40,512)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2024	09/18/2029	7,582		978.82	319,680			237,527		279,789			(63,936)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/07/2024	08/07/2029	5,550		955.61494000005	230,550			165,996		260,203			(46,110)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/20/2024	06/20/2029	5,793		964.81524000002	240,800			167,043		242,496			(48,160)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/05/2025	02/05/2026	66,801		109.30548		315,360		30,323		11,810			(285,037)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/08/2025	01/08/2026	32,997		109.36712		156,960		3,018		99			(153,942)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/08/2025	01/08/2026	19,248		109.69423999999		88,830		1,708		33			(87,122)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/23/2025	01/23/2026	24,669		107.79027000001		137,700		8,323		5,437			(129,377)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2025	02/26/2026	39,289		108.14232		167,160		25,717		25,656			(141,443)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/26/2025	03/26/2026	46,761		102.92870000001		228,960		52,837		175,891			(176,123)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/19/2025	03/19/2026	36,951		102.06012		177,840		37,620		126,752			(140,220)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/12/2025	02/12/2026	48,477		108.30539		264,470		30,516		23,507			(233,954)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/02/2025	04/02/2026	45,107		103.47945		170,660		42,665		122,835			(127,995)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/02/2025	01/02/2026	33,180		108.94746000001		158,400		435		3			(157,965)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/05/2025	03/05/2026	38,139		104.80856		168,000		29,077		59,478			(138,923)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	34,077		103.24771		146,650		28,202		93,285			(118,448)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/20/2025	02/20/2026	50,109		110.14973999999		249,150		34,224		16,316			(214,926)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/29/2025	01/29/2026	35,796		109.32057		177,060		13,620		7,023			(163,440)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/10/2025	04/10/2026	46,257		99.303120000007		134,640		36,619		296,191			(98,021)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2027	4,868		100.4794		34,550		20,616		32,276			(13,934)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/09/2024	10/09/2026	9,164		108.58240000001	61,200			23,590		20,929			(30,642)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/12/2025	02/12/2027	7,317		109.29098		48,480		27,066		21,035			(21,414)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/20/2024	11/20/2026	16,916		111.97307000001	116,280			51,520		28,700			(58,220)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/10/2025	04/09/2027	10,513		95.18544		63,200		40,195		111,315			(23,005)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/21/2024	08/21/2026	20,985		109.26103999999	140,990			44,869		38,705			(70,592)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/28/2024	08/28/2026	11,884		108.7728	83,070			27,234		25,493			(41,592)				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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/14/2024	08/14/2026	21,053		109.35925	138,000			42,593		38,008			(69,095)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/05/2025	02/05/2027	10,066		107.7813		70,730		38,809		31,608			(31,921)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2024	10/02/2026	9,247		108.22812	60,400			22,702		22,637			(30,241)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/24/2024	07/24/2026	15,244		112.40152	106,080			29,685		19,753			(53,113)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/02/2024	07/02/2026	6,148		112.59435999999999	42,140			10,521		4,132			(21,099)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/01/2024	05/01/2026	21,014		102.93206000000001	149,600			24,659		80,344			(75,006)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/07/2024	08/07/2026	18,541		104.41494	151,400			45,275		68,362			(75,804)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/08/2025	01/08/2027	6,416		110.02136		39,410		20,110		15,528			(19,300)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/13/2024	11/13/2026	5,266		114.01390000000001	35,760			15,501		6,572			(17,905)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/26/2024	06/26/2026	10,635		112.41175	72,720			17,557		8,603			(36,410)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2024	10/16/2026	20,051		109.4093	132,000			52,148		41,183			(66,091)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/19/2025	03/19/2027	7,779		102.26506000000001		48,800		29,588		43,753			(19,212)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/22/2024	05/22/2026	10,929		108.33029999999999	78,600			15,223		16,722			(39,408)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2024	09/18/2026	12,116		108.11790000000001	76,310			27,216		30,270			(38,207)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/05/2025	03/05/2027	8,581		104.28816		53,550		31,440		38,120			(22,110)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2024	09/25/2026	18,394		109.15649000000001	119,400			43,731		39,630			(59,782)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/10/2024	07/10/2026	24,961		115.20912	175,160			45,652		11,028			(87,700)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/26/2025	02/26/2027	5,613		105.68454		38,940		22,488		23,285			(16,452)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/12/2024	06/12/2026	25,775		109.87984	189,660			42,147		25,879			(94,960)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/02/2025	04/02/2027	15,689		101.7531		95,360		59,649		92,633			(35,711)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/30/2024	10/30/2026	18,253		109.5305	122,000			50,540		41,415			(61,084)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/26/2025	03/25/2027	5,845		103.55		36,120		22,228		32,972			(13,892)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/11/2024	12/11/2026	14,036		113.273	97,600			46,055		19,981			(48,867)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/08/2024	05/08/2026	26,829		109.0628	161,240			28,128		31,120			(80,841)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/05/2024	06/05/2026	17,992		110.49696	112,200			23,856		13,593			(56,177)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/18/2024	12/18/2026	8,224		113.36	54,000			26,000		20,578			(27,037)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/29/2025	01/29/2027	8,261		108.99227999999999		55,530		29,936		24,770			(25,594)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/23/2024	10/23/2026	10,052		109.62015	67,650			27,376		23,158			(33,871)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/02/2025	12/31/2026	12,903		110.03476000000001		77,140		38,623		31,757			(38,517)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/31/2024	07/31/2026	30,758		112.30744	203,700			58,958		22,457			(101,990)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/26/2024	12/24/2026	10,816		110.74806	72,840			35,769		23,479			(36,570)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/20/2025	02/19/2027	8,200		109.92922		55,080		31,323		23,033			(23,757)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/04/2024	12/04/2026	5,256		113.23308	36,600			16,919		7,163			(18,325)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/06/2024	11/06/2026	10,625		108.94063	76,560			32,451		17,434			(38,333)				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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/30/2024	05/29/2026	22,049		109.3	141,840			28,836		30,650			(71,115)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/26/2024	11/25/2026	9,723		112.75713	66,440			29,935		14,568			(33,311)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/08/2025	01/08/2027	12,832		110.45752		76,580		39,078		29,505			(37,502)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/17/2024	07/17/2026	13,081		115.48350000000001	96,000			25,942		9,987			(48,066)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/23/2025	01/22/2027	5,482		103.85871		49,680		26,341		25,710			(23,339)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/15/2024	05/15/2026	20,009		108.07689999999999	135,080			24,864		22,712			(67,726)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/11/2024	09/11/2026	13,082		106.85328	84,000			29,152		34,840			(42,058)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/20/2024	06/18/2026	32,738		112.07872	238,280			55,063		29,572			(119,632)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/05/2024	09/04/2026	21,417		107.7076	138,460			46,787		54,087			(69,420)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/06/2026	23,064		112.41		52,780		725		1,075			(52,055)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/13/2026	145,537		113.0917		376,820		44,514		35,977			(332,306)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/16/2026	30,265		112.66699		64,600		2,662		5,623			(61,938)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/06/2026	43,069		113.86056000001		93,100		9,208		4,746			(83,892)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/23/2026	114,608		112.9325		295,100		17,984		24,962			(277,116)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/30/2026	8,798		113.23308		21,200		1,689		1,431			(19,511)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/09/2026	68,021		111.12403999999999		195,320		4,328		92,400			(190,992)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/19/2026	166,946		113.17671		393,120		84,084		92,805			(309,036)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/09/2026	24,165		111.79819999999999		61,290		1,358		18,690			(59,932)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/16/2026	108,599		112.55466		236,680		9,753		23,284			(226,927)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	110,964		114.13785		228,060		40,098		27,397			(187,962)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	44,898		113.84		103,530		16,212		14,004			(87,318)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/19/2026	42,399		113.17671		99,840		21,355		23,570			(78,485)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/06/2026	194,252		113.52		448,630		44,370		30,031			(404,260)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/23/2026	18,514		112.0245		56,280		3,430		9,699			(52,850)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/27/2026	44,228		113.01352		106,500		24,870		30,438			(81,630)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/20/2026	142,568		113.37884		351,540		48,690		48,131			(302,850)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/02/2026	213,568		112.84524		461,720		115,748		256,153			(345,972)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/30/2026	143,410		113.23308		347,190		27,661		23,318			(319,529)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	01/14/2026	23,829		113.4588		14,300		676		1,299			(13,624)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/13/2026	35,946		113.0917		93,070		10,995		8,886			(82,075)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	158,465		113.95384		358,200		56,092		45,654			(302,108)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/06/2026	119,755		112.52240999999999		268,650		3,690		4,156			(264,960)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/02/2026	62,814		113.63357999999999		115,500		28,955		54,008			(86,545)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/13/2026	39,968		113.23112		83,700		16,326		21,495			(67,374)				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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/13/2026	150,102		112.55444		359,970		70,214		115,789			(289,756)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	31,704		113.45643		74,880		13,166		12,304			(61,714)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/08/2026	4,583		105.7056		19,300		5,215		27,591			(14,085)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/20/2026	36,962		112.92395999999999		99,540		13,787		17,091			(85,753)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/27/2026	131,800		112.56056		345,680		80,722		112,505			(264,958)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/10/2026	200,715		109.3092		435,810		119,516		562,383			(316,294)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/06/2027	55,886		112.85964		160,650		81,537		84,360			(79,113)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2024	11/20/2026	57,803		112.39	176,800			78,443		96,468			(88,643)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/08/2024	08/07/2026	68,210		112.42308	170,240			50,978		86,109			(85,354)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/15/2024	08/14/2026	30,344		111.9118	91,460			28,267		46,052			(45,856)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/26/2024	09/25/2026	62,161		111.97032	205,800			75,479		102,026			(103,183)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.18792000000001	157,800			44,219		47,024			(79,117)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/09/2024	05/08/2026	43,256		113.1	131,320			23,004		32,282			(66,113)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/19/2024	12/18/2026	46,350		112.31757	143,520			69,197		87,244			(71,957)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/22/2027	29,093		111.911		111,210		59,210		59,789			(52,000)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/12/2027	59,618		112.63706000000001		212,160		118,611		97,666			(93,549)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/09/2024	05/08/2026	46,787		113.1	142,040			24,881		34,917			(71,510)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/07/2024	11/06/2026	49,597		112.94783	145,600			61,800		66,663			(73,000)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.66699		163,170		84,947		95,846			(78,223)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/15/2027	56,080		112.77932		160,650		83,635		93,519			(77,015)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/22/2024	08/21/2026	33,856		112.62687	99,180			31,607		46,515			(49,726)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/05/2024	12/04/2026	30,891		113.53662	92,400			42,773		40,761			(46,327)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/29/2027	21,995		113.11962		71,250		38,463		33,242			(32,787)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/12/2024	09/11/2026	61,580		111.89	190,440			66,183		101,465			(95,482)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/31/2024	05/29/2026	65,256		113.36324999999999	194,620			39,729		49,718			(97,981)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/05/2024	12/04/2026	37,070		113.31	114,240			52,883		51,683			(57,277)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/27/2024	12/23/2026	60,412		112.62726000000001	187,000			92,077		105,516			(94,405)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/12/2027	60,494		113.43268		193,200		108,012		83,144			(85,188)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/10/2024	10/09/2026	44,456		112.3875	139,000			53,652		71,086			(69,691)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/06/2024	09/04/2026	55,451		111.55200000000001	181,660			61,639		107,359			(91,456)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.07396	160,200			44,891		48,811			(80,320)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/12/2024	09/11/2026	72,289		112.22566999999999	213,030			74,034		109,186			(106,808)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/31/2024	05/29/2026	44,092		113.4765	129,500			26,436		32,138			(65,197)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/02/2027	86,145		112.62		264,000		165,363		203,225			(98,637)				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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/16/2024	05/15/2026	72,259		113.15555999999999	234,520			43,346		62,013			(118,069)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/14/2024	11/13/2026	39,090		112.59	119,680			51,949		62,920			(60,004)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/19/2027	52,803		112.69652000000001		187,200		106,898		95,420			(80,302)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/26/2024	09/25/2026	74,594		111.97032	246,960			90,575		122,431			(123,819)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/03/2024	10/02/2026	47,136		112.44	145,750			54,856		72,957			(73,075)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/08/2027	43,856		111.46111999999999		150,430		77,186		108,951			(73,244)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/19/2024	09/18/2026	64,976		111.85584	208,050			74,304		106,300			(104,311)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/18/2024	07/17/2026	44,514		114.65385000000001	149,430			40,436		35,460			(74,920)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/26/2024	04/24/2026	39,957		113.57756000000001	97,200			15,171		18,840			(49,003)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/08/2027	16,110		111.12403999999999		57,780		29,647		42,718			(28,133)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/08/2024	08/07/2026	48,465		110.53455	159,300			47,702		102,102			(79,869)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/24/2024	10/23/2026	38,287		112.09779	119,540			48,440		65,084			(59,934)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/02/2027	96,913		113.1831		273,240		171,150		205,902			(102,090)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/19/2027	65,365		113.17671		205,720		125,418		110,127			(80,302)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/09/2027	54,990		109.9644		147,000		93,877		171,773			(53,123)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/09/2027	98,066		110.5104		240,750		153,748		279,126			(87,002)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/12/2027	60,396		112.89278		182,920		109,300		109,480			(73,620)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/11/2024	07/10/2026	54,802		113.61815	195,930			51,136		43,496			(98,234)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/02/2024	04/30/2026	20,464		112.699	57,730			9,489		17,503			(29,104)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/17/2024	10/16/2026	50,649		112.55	156,180			61,785		78,318			(78,305)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2024	06/05/2026	55,516		113.3865	171,990			36,619		46,273			(86,231)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/31/2024	10/30/2026	57,168		112.25763000000001	177,280			73,542		106,796			(88,884)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/27/2024	11/27/2026	48,850		112.5873	152,350			69,060		81,823			(76,384)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/18/2024	07/17/2026	46,260		114.19293	165,360			44,747		42,999			(82,907)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/17/2024	10/16/2026	43,540		112.43745	136,220			53,889		69,229			(68,297)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/06/2027	37,257		112.52240999999999		112,560		57,129		60,696			(55,431)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/16/2024	05/15/2026	25,555		112.81473	87,000			16,080		24,993			(43,800)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/27/2024	06/26/2026	37,119		113.29318000000001	111,300			26,908		35,048			(55,803)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/01/2024	07/31/2026	50,265		114.46541999999999	157,320			45,597		53,044			(78,876)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2024	11/20/2026	55,136		112.16522000000001	174,220			77,298		96,928			(87,349)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/21/2024	06/18/2026	55,797		112.89699	171,990			39,909		59,959			(86,708)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/29/2024	08/28/2026	49,884		112.14774	155,680			51,109		78,119			(78,054)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.06977000000001	134,420			63,517		62,787			(67,395)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/25/2027	45,113		113.91943999999999		126,480		77,941		67,078			(48,539)				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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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/12/2024	12/11/2026	41,468		113.41	128,310			60,630		57,931			(64,331)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/13/2024	06/12/2026	50,353		113.27914	160,740			35,769		51,824			(80,591)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/15/2024	08/14/2026	62,472		112.1354	182,000			56,250		89,129			(91,250)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/31/2024	10/30/2026	54,489		112.14525999999999	172,020			71,360		104,444			(86,246)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/10/2024	10/09/2026	56,015		112.6125	169,470			65,414		84,661			(84,968)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/07/2024	11/06/2026	50,483		112.49739	157,890			67,017		75,896			(79,162)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/01/2024	07/31/2026	79,365		114.69458	241,200			69,908		77,992			(120,931)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/11/2024	07/10/2026	50,452		113.7328	177,480			46,320		38,465			(88,984)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/26/2027	76,591		114.06768		229,680		132,823		107,756			(96,857)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/12/2027	71,054		113.23112		204,800		122,374		120,160			(82,426)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/19/2024	12/18/2026	45,459		112.43	138,720			66,883		83,494			(69,551)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/27/2024	06/26/2026	57,446		113.18	174,850			42,271		56,377			(87,665)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/05/2024	07/02/2026	77,893		113.86181999999999	247,420			62,197		57,524			(124,735)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/19/2024	09/18/2026	65,866		111.40752000000001	224,220			80,079		120,541			(112,418)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/19/2027	49,283		113.60628		154,560		88,259		73,367			(66,301)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/05/2027	78,380		113.68357		239,410		140,752		115,140			(98,658)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/27/2024	11/27/2026	55,955		112.36190000000001	179,550			81,389		98,688			(90,022)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/19/2027	98,931		113.06341999999999		315,840		192,553		170,607			(123,287)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	07/05/2024	07/02/2026	58,638		113.74773	188,940			47,496		45,116			(95,253)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/23/2024	05/22/2026	52,957		113.00995	168,600			32,835		48,196			(84,999)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/06/2024	09/04/2026	59,923		111.664	193,630			65,701		112,847			(97,483)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/14/2024	11/13/2026	42,644		111.80186999999999	145,440			63,131		82,337			(72,920)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/29/2027	48,390		113.34654		151,800		81,947		69,502			(69,853)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/21/2024	06/18/2026	51,368		113.01	156,020			36,204		53,125			(78,656)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/22/2024	08/21/2026	46,329		111.39167999999999	161,200			51,371		88,313			(80,821)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/22/2027	64,357		113.273		204,400		108,825		98,852			(95,575)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/05/2027	75,591		113.17944		245,100		134,670		112,570			(110,430)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/13/2024	06/12/2026	58,304		113.62	177,540			39,508		53,243			(89,014)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/29/2024	08/28/2026	57,011		112.48452	169,600			55,679		81,559			(85,033)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/24/2024	10/23/2026	68,560		112.21	210,210			85,181		113,440			(105,394)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/23/2024	05/22/2026	72,374		113.1233	227,140			44,236		63,096			(114,511)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/02/2024	04/30/2026	56,055		110.34175	218,610			35,932		110,893			(110,211)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/26/2027	28,171		113.38464		92,800		53,666		45,939			(39,134)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/03/2024	10/02/2026	54,251		112.32756000000001	170,800			64,285		86,379			(85,635)				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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/05/2027	54,496		113.40648		171,120		94,022		77,134			(77,098)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/05/2027	30,823		113.57		95,550		56,175		46,405			(39,375)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/25/2027	63,689		112.90028		205,920		126,894		116,837			(79,026)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/27/2024	12/23/2026	66,631		113.30370000000 001	187,500			92,324		99,853			(94,658)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2024	06/05/2026	15,862		113.5	48,420			10,309		12,670			(24,277)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/14/2024	11/12/2027	47,974		112.13964	179,820			111,976		115,681			(60,105)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/19/2024	09/17/2027	76,547		111.74375999999 999	289,820			165,611		181,966			(96,872)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/03/2024	10/01/2027	56,919		112.21512	212,480			124,141		131,933			(71,021)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/13/2028	92,371		113.45668000000 001		306,800		224,706		197,987			(82,094)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/24/2024	10/22/2027	72,122		112.09779	261,630			157,888		169,609			(87,450)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/24/2028	43,198		112.4785		173,460		119,611		103,050			(53,849)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/27/2028	101,725		112.78704		386,400		287,947		242,644			(98,453)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/18/2024	07/16/2027	53,243		114.53861999999 999	208,620			107,176		86,860			(69,731)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/11/2024	07/09/2027	60,891		113.5035	251,300			127,491		100,037			(83,997)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2024	11/19/2027	64,028		112.27761	231,120			145,402		149,455			(77,252)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/07/2028	24,165		112.13527999999 999		87,210		58,941		65,529			(28,269)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/09/2024	05/07/2027	53,849		113.2131	187,880			84,710		90,078			(62,972)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/01/2024	07/30/2027	65,256		115.1529	220,520			116,116		106,171			(73,709)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/23/2024	05/21/2027	61,783		113.1233	224,000			103,971		111,555			(75,147)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/08/2024	08/06/2027	77,185		112.2009	240,800			128,338		163,679			(80,487)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2024	06/04/2027	60,804		113.6135	213,210			101,333		100,636			(71,265)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/31/2024	05/28/2027	73,192		113.36324999999 999	254,810			119,800		122,172			(85,405)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/21/2028	45,932		113.51658		162,240		120,233		96,297			(42,007)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/11/2028	104,482		110.5104		312,360		237,485		340,370			(74,875)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/27/2024	06/25/2027	40,654		113.18	144,440			71,426		74,673			(48,279)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/12/2024	09/10/2027	75,859		112.11378000000 001	268,600			151,764		172,003			(89,779)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/25/2024	07/23/2027	52,854		114.30188	183,000			95,187		87,156			(61,168)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/25/2028	77,472		114.06768		272,800		196,106		150,961			(76,694)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/15/2024	08/13/2027	66,042		110.23480000000 001	282,680			152,471		197,386			(94,486)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/26/2024	09/24/2027	70,154		112.30758	259,120			149,730		154,555			(86,611)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/06/2028	47,015		112.41		167,480		112,521		105,788			(54,959)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/10/2024	10/08/2027	72,019		112.5	259,200			153,099		160,718			(86,637)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/16/2024	05/14/2027	72,259		113.15555999999 999	269,780			123,370		130,804			(90,422)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/21/2024	06/21/2027	60,225		112.89699	216,920			106,474		117,716			(72,505)				D/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/12/2024	12/10/2027	38,821		113.86364	132,880			86,153		72,382			(44,415)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/04/2028	57,133		113.52		206,050		144,160		110,792			(61,890)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	05/02/2024	04/30/2027	72,960		111.801	268,140			119,173		160,228			(89,872)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/18/2028	58,963		113.1514		225,790		161,308		128,776			(64,482)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/27/2024	11/26/2027	62,172		112.5873	225,400			143,249		142,456			(75,340)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/10/2028	68,385		112.97803999999999		265,200		187,171		141,687			(78,029)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/31/2024	10/29/2027	59,848		112.37	213,060			129,943		146,951			(71,215)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/27/2024	12/23/2027	73,738		113.30370000000001	244,850			162,258		154,718			(82,142)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/29/2024	08/27/2027	57,901		112.14774	211,900			117,011		132,953			(70,827)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/19/2024	12/17/2027	52,589		111.86785	198,830			130,186		138,810			(66,459)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/26/2024	04/26/2027	35,518		113.57756000000001	104,400			45,932		50,993			(34,928)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2028	35,227		112.88858		138,000		100,192		79,930			(37,808)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/07/2024	11/05/2027	54,025		112.72261	190,930			117,670		111,930			(63,818)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/28/2028	18,476		113.34654		67,410		46,730		36,982			(20,680)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/14/2028	44,508		112.66699		151,500		103,081		101,366			(48,419)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	08/22/2024	08/20/2027	47,220		111.84084	179,140			97,772		114,613			(59,877)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	07/05/2024	07/02/2027	64,765		113.97591	236,060			118,572		99,038			(79,120)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/06/2024	09/03/2027	57,240		111.664	215,680			120,812		147,416			(72,289)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/17/2024	10/15/2027	62,200		112.43745	226,800			135,415		140,367			(75,808)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/13/2024	06/11/2027	68,021		113.50637999999999	244,860			117,945		124,894			(81,844)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/05/2024	12/03/2027	35,305		113.53662	124,000			79,601		68,494			(41,447)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/03/2028	79,864		113.29572		265,220		199,339		205,178			(65,881)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2024	11/21/2028	68,475		112.50239000000001	265,650			191,959		185,348			(66,413)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/31/2024	05/31/2028	104,056		113.25	404,740			244,565		231,234			(101,324)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/15/2024	08/15/2028	82,106		111.68819999999999	330,280			216,492		233,814			(82,570)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/23/2024	05/23/2028	55,605		113.1233	221,130			132,587		129,381			(55,434)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/16/2024	05/16/2028	96,933		113.15555999999999	397,100			236,025		226,369			(99,479)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/03/2029	112,168		112.73262		440,000		358,027		359,925			(81,973)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2029	98,635		113.34286		403,200		320,351		250,119			(82,849)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/06/2024	09/06/2028	67,078		112	270,000			181,296		195,935			(67,593)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/02/2024	05/02/2028	73,850		111.5765	302,950			177,154		208,501			(75,893)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/06/2029	72,075		113.40648		288,640		223,795		172,952			(64,845)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/05/2024	12/05/2028	41,483		113.64993	159,330			116,660		97,273			(39,833)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/05/2024	07/05/2028	79,643		113.86181999999999	323,050			202,959		163,626			(80,873)				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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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/11/2024	07/11/2028	80,028		113.962100000001	343,160			216,708		158,975			(85,790)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/31/2024	10/31/2028	63,421		112.37	249,210			176,495		185,139			(62,303)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/01/2024	08/01/2028	82,011		114.92374	317,130			204,831		178,734			(79,283)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/27/2024	12/27/2028	105,721		112.96548	403,410			301,866		281,229			(100,991)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/18/2024	07/18/2028	65,462		114.53861999999	280,500			178,483		138,596			(70,125)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/11/2029	82,486		110.0736		290,700		238,462		319,904			(52,238)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/14/2024	11/14/2028	66,631		111.914460000001	279,750			200,807		197,102			(69,938)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/13/2029	72,831		112.66722		291,100		232,681		206,766			(58,419)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/07/2024	11/07/2028	69,082		112.72261	269,880			192,428		174,590			(67,470)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/24/2029	38,790		112.9325		161,040		123,597		103,109			(37,443)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/21/2029	82,725		113.03767999999		348,740		274,352		219,477			(74,388)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2024	06/06/2028	86,359		113.3865	343,000			208,384		193,513			(85,750)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2029	69,548		114.29536		264,650		209,001		159,579			(55,649)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	05/09/2024	05/09/2028	60,028		112.986900000001	235,960			139,114		136,684			(59,111)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/13/2029	76,276		113.54634		304,500		237,552		176,403			(66,948)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	04/26/2024	04/26/2028	57,716		112.00788	223,600			129,832		144,446			(56,015)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/10/2029	17,005		111.12403999999		74,100		56,159		60,937			(17,941)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/03/2024	10/03/2028	72,038		111.3156	324,000			223,249		226,878			(81,000)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/27/2024	06/27/2028	34,468		113.293180000001	133,380			82,951		79,310			(33,345)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/12/2024	12/12/2028	51,173		113.52341	201,260			148,326		123,523			(50,315)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/10/2024	10/10/2028	81,800		112.5	325,680			225,968		220,851			(81,420)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/21/2024	06/21/2028	76,167		112.89699	301,860			186,747		187,393			(75,569)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/16/2029	65,871		112.44233		252,340		192,020		184,401			(60,320)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/26/2024	09/26/2028	89,690		112.9821	343,400			234,970		218,126			(85,850)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/27/2029	84,918		112.90028		349,440		282,663		234,926			(66,777)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/05/2029	45,241		112.97205		167,280		126,119		112,686			(41,161)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/19/2024	12/19/2028	63,286		111.98027999999	257,730			191,179		192,799			(64,433)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/22/2024	08/22/2028	73,058		111.1671	326,360			215,487		233,281			(81,590)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/21/2029	78,615		113.62987		303,490		244,582		194,454			(58,908)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/24/2024	10/24/2028	95,272		112.09779	381,990			268,701		268,343			(95,498)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/12/2024	09/12/2028	89,246		111.77811	365,000			246,250		256,689			(91,250)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/30/2029	26,395		113.11962		108,000		83,219		66,131			(24,781)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/08/2024	08/08/2028	89,750		111.867630000001	327,000			212,774		245,719			(81,750)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/19/2024	09/19/2028	89,898		111.85584	371,680			252,539		252,603			(92,920)				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)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	06/13/2024	06/13/2028	75,088		113.62	294,950			180,606		173,214			(73,738)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/27/2024	11/27/2028	73,719		112.36190000000001	300,460			218,498		208,499			(75,166)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/17/2024	10/17/2028	67,532		112.43745	272,080			190,083		183,868			(68,020)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	07/25/2024	07/25/2028	65,187		113.96	259,000			166,044		146,338			(64,750)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/29/2024	08/29/2028	59,683		111.81095999999999	249,910			166,207		173,832			(62,478)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/12/2024	12/12/2029	178,225		113.29658999999999	765,580			604,494		496,517			(153,116)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/21/2025	03/21/2030	174,013		113.29		742,690		627,396		496,755			(115,294)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/22/2024	08/22/2029	143,443		112.17771	621,460			452,559		443,596			(124,292)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/17/2024	10/17/2029	166,163		111.8747	751,740			570,499		536,341			(150,348)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2030	199,912		113.45643		860,330		718,906		554,176			(141,424)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/21/2024	11/21/2029	199,200		112.61478	819,840			637,903		589,372			(163,968)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2030	183,115		113.72615999999999		786,240		653,979		504,463			(132,261)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/24/2024	10/24/2029	190,544		111.87336999999999	830,320			633,318		608,236			(166,064)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/11/2025	04/11/2030	217,212		109.2		893,490		765,078		965,442			(128,412)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/26/2024	09/26/2029	206,909		113.09452	845,790			632,141		561,219			(169,158)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/08/2024	08/08/2029	206,426		111.64545	830,300			598,271		647,889			(166,060)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/21/2025	02/21/2030	213,852		113.1514		945,270		784,009		617,241			(161,261)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/06/2025	01/04/2030	217,333		112.63482		886,900		712,244		628,441			(174,656)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/31/2024	05/31/2029	164,903		113.25	682,550			466,515		425,994			(136,660)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/23/2024	05/23/2029	143,866		113.1233	609,620			414,448		386,568			(122,192)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/06/2025	02/06/2030	195,131		113.40648		832,500		682,878		523,769			(149,622)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/10/2025	01/10/2030	103,822		111.12403999999999		474,440		382,571		395,737			(91,869)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/15/2024	08/15/2029	155,288		111.8	661,200			478,962		483,939			(132,240)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/07/2024	11/07/2029	154,991		113.51088	602,000			463,787		398,714			(120,400)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/19/2024	09/19/2029	219,849		111.85584	973,180			723,619		684,323			(194,636)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/29/2024	08/29/2029	139,854		111.02513999999999	670,390			490,762		492,691			(134,078)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/27/2025	03/27/2030	296,329		113.12676		1,269,650		1,075,550		873,726			(194,100)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/21/2024	06/21/2029	185,989		113.01	779,100			541,481		514,538			(155,991)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/11/2024	07/11/2029	160,926		114.07675	727,050			512,720		370,998			(145,410)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/24/2025	01/24/2030	113,727		113.6135		469,560		382,242		308,369			(87,318)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/16/2024	05/16/2029	242,333		113.38278	1,034,000			698,603		634,962			(207,141)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/12/2024	09/12/2029	188,309		112.00189	810,240			599,356		582,703			(162,048)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/25/2024	07/25/2029	165,610		114.18792000000001	689,960			491,856		416,425			(137,992)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/31/2024	10/31/2029	143,814		112.25763000000001	610,190			467,757		466,936			(122,038)				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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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/06/2024	09/06/2029	178,875		111.664	798,000			588,323		599,231			(159,775)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/06/2024	06/06/2029	148,044		113.273	633,360			434,502		390,450			(126,672)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/03/2024	10/03/2029	226,788		112.21512	1,002,150			752,848		700,638			(200,430)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/27/2024	06/27/2029	115,776		112.95363999999999	495,180			345,405		320,293			(99,036)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/18/2024	07/18/2029	183,294		114.76908	819,000			580,705		438,879			(163,800)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/16/2025	01/16/2030	154,887		112.33		640,320		517,870		482,008			(122,450)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	06/13/2024	06/13/2029	206,714		113.73362	858,780			592,441		542,169			(171,756)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/10/2024	10/10/2029	182,271		112.3875	785,150			592,842		554,577			(157,030)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/03/2025	04/03/2030	244,975		112.84524		1,021,020		868,846		833,160			(152,174)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	04/26/2024	04/26/2029	151,838		112.79272	583,110			387,567		393,124			(116,814)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/27/2024	11/27/2029	145,661		112.7	613,360			479,524		435,862			(122,739)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/19/2024	12/19/2029	221,945		112.31757	931,260			738,885		707,782			(186,252)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/01/2024	08/01/2029	205,467		114.92374	855,110			612,868		518,230			(171,022)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	01/30/2025	01/30/2030	145,170		113.34654		618,750		505,171		394,063			(113,579)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/14/2024	11/14/2029	163,468		111.91446000000001	726,800			562,722		529,343			(145,360)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/27/2024	12/27/2029	219,439		113.07822	884,260			706,244		637,666			(177,046)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/13/2025	03/13/2030	250,466		112.89278		1,046,220		878,252		756,258			(167,968)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/05/2024	12/05/2029	128,861		113.53662	537,280			422,170		345,774			(107,456)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/05/2024	07/05/2029	182,041		113.97591	780,000			548,097		432,056			(156,171)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/09/2024	05/09/2029	144,774		113.2131	593,680			398,828		371,693			(118,932)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	05/02/2024	05/02/2029	207,314		111.5765	899,380			600,738		656,480			(180,172)				D/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	02/13/2025	02/13/2030	220,936		113.31901999999999		955,080		787,091		589,745			(167,989)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	15,120		387.4461		101,500		19,519		453,893			(81,981)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	4,934		390.51168000000001		30,400		5,345		133,113			(25,055)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	9,124		392.04942		45,850		8,817		232,331			(37,033)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	13,762		393.59264000000002		69,430		12,207		329,378			(57,223)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	19,962		386.89722		157,850		24,718		610,329			(133,132)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	10,629		393.84053999999998		54,940		8,603		251,764			(46,337)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	17,205		383.22638999999998		147,840		28,431		588,515			(119,409)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/06/2026	25,706		383.19439999999997		241,560		42,472		880,221			(199,088)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/27/2026	5,444		388.05444		40,320		6,314		160,196			(34,006)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2027	6,778		383.61		78,780		47,009		240,948			(31,771)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	03/06/2025	03/05/2027	3,895		384.73487999999998		46,050		27,073		134,305			(18,977)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2024	09/25/2026	6,661		390.71032000000002	78,780			28,854		188,049			(39,444)				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 MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	GS-	02/27/2025	02/26/2027	3,111		385.35426000000 1		36,720		21,235		105,401			(15,485)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/05/2025	03/05/2026	1,934		257.81423000000 1		13,550		2,345		18,858			(11,205)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		258.70999999999 98		7,600		21		16,975			(7,579)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/05/2025	02/05/2026	2,333		259.96854000000 2		12,300		1,183		17,525			(11,117)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/09/2025	04/09/2026	777		266.90616		2,660		716		3,277			(1,944)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/12/2025	03/12/2026	2,326		262.85455000000 2		11,280		2,169		14,935			(9,111)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/20/2025	02/20/2026	1,163		264.02816000000 1		4,650		639		4,935			(4,011)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/19/2025	03/19/2026	771		259.02071999999 98		5,200		1,100		6,710			(4,100)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	04/02/2025	04/02/2026	2,298		264.73511999999 99		11,580		2,895		10,825			(8,685)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	02/05/2025	02/05/2026	389		263.31135999999 98		1,560		150		1,797			(1,410)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	03/19/2025	03/19/2026	1,928		262.13207999999 97		10,300		2,179		11,916			(8,121)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/23/2025	01/23/2026	2,357		260.95474999999 99		9,000		544		15,200			(8,456)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	01/02/2025	01/02/2026	1,981		251.64279999999 99		13,500		37		30,968			(13,463)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2024	09/18/2026	768		262.76378	6,100			2,176		6,205			(3,054)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	04/09/2025	04/09/2027	777		258.37137000000 1		7,380		4,687		10,357			(2,693)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/23/2024	10/23/2026	770		258.15174000000 2	7,580			3,067		8,928			(3,795)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2024	10/02/2026	1,524		263.67340999999 99	13,720			5,157		12,475			(6,869)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/06/2024	11/06/2026	1,158		256.89823999999 99	11,610			4,921		14,525			(5,813)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/26/2024	11/25/2026	4,213		261.02076	38,170			17,197		40,460			(19,137)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/30/2024	10/30/2026	1,545		258.72102000000 1	14,120			5,849		17,233			(7,070)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	02/20/2025	02/19/2027	388		257.58215999999 99		3,600		2,047		4,897			(1,553)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	05/15/2024	05/15/2026	7,423		254.05569	64,980			11,961		90,537			(32,579)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2026	2,414		947.95295999999 996		52,900		9,156		70,089			(43,744)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	1,354		958.02102000000 2		28,210		4,340		27,368			(23,870)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2027	729		952.26714000000 4		22,330		12,896		25,420			(9,434)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2027	1,784		947.95295999999 996		51,510		30,242		67,438			(21,268)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2030	2,500		958.02102000000 2		99,600		82,791		114,184			(16,809)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2030	4,933		947.95295999999 996		197,870		165,235		249,582			(32,635)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	14		42232		8,040		178		14,386			(7,862)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	19		41839		36,640		7,751		65,721			(28,889)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	11		44164		22,042		1,332		4,887			(20,710)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	38		41587		29,792		6,302		46,017			(23,490)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	17		42477		12,460		34		21,686			(12,426)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	24		40855		15,210		2,925		22,829			(12,285)				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	JPM-	01/10/2025	01/09/2026	14		42232		22,500		499		31,499			(22,001)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/23/2025	01/23/2026	18		44342		10,782		652		4,630			(10,131)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/02/2025	01/02/2026	12		42435		21,050		58		22,286			(20,992)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	22		41186		43,686		8,401		86,328			(35,285)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/03/2025	01/02/2026	73		42689		63,240		175		99,156			(63,065)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/13/2025	02/13/2026	136		21810		78,900		9,321		124,968			(69,579)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/24/2025	01/23/2026	152		21687		67,980		4,143		113,738			(63,837)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/06/2025	02/06/2026	188		21687		79,335		7,846		126,554			(71,489)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	01/29/2025	01/29/2026	219		2292.2273799999998		5,955		458					(5,497)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	01/10/2025	01/09/2026	868		2206.7468640000002		49,856		1,105		98,157			(48,751)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	02/21/2025	02/20/2026	1,048		2212.9117919999999		55,039		7,623		97,475			(47,416)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	918		2033.462307		31,958		6,848		54,195			(25,110)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	168		2938.16635		30,440		6,439		39,142			(24,001)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	172		2905.17		7,410		1,425		11,911			(5,985)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	235		2947.11508		108		23		15,960			(85)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	17,557		386.93268		151,640		35,410		541,677			(116,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	7,487		390.80588		51,330		11,986		202,351			(39,344)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/27/2026	9,036		396.22836000000001		43,400		10,135		196,191			(33,265)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/05/2024	12/04/2026	2,840		387.69731000000002	34,650			16,040		87,028			(17,373)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	09/26/2024	09/25/2026	6,656		391.01062000000002	79,820			29,275		182,125			(40,020)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	10/31/2024	10/30/2026	5,982		384.51	72,450			30,055		200,111			(36,325)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	12/12/2024	12/11/2026	1,810		389.39683000000002	19,950			9,427		52,768			(10,002)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	04/25/2024	04/24/2026	7,330		368.36	81,270			12,667		360,563			(40,915)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	11/06/2024	11/06/2026	4,167		381.63636000000002	55,040			23,330		150,694			(27,558)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	JPM-	03/27/2025	03/25/2027	3,615		386.93268		43,400		26,744		114,844			(16,656)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	1,224		404.27640000002		10,500		2,250		3,099			(8,250)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	19,835		439.39535999998		77,760		16,663		466			(61,097)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	6,853		427.78325999998		57,680		12,202		2,171			(45,478)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/19/2025	03/19/2026	20,070		439.63207999997		77,080		16,305		419			(60,775)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	03/20/2025	03/20/2026	7,102		427.14456000001		61,770		13,236		2,723			(48,534)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	JPM-	05/16/2024	05/15/2026	3,040		657.60744	41,990			7,761		3,562			(21,140)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2026	139		688.8		8,420		1,943		13,813			(6,477)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	134		758.03333999999995		5,780		889		4,778			(4,891)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/02/2025	04/02/2026	141		716.66175999996		6,240		1,560		10,315			(4,680)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/10/2025	04/10/2026	148		665.06894999997		7,390		2,010		18,095			(5,380)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2026	2,337		5922.94308		357,230		61,828		24,768			(295,402)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2026	424		5904.0700200000001		60,250		13,904		9,658			(46,346)				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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	1,716		5903.0928000000 004		264,180		40,643		15,517			(223,537)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	1,188		5876.80836		179,200		34,462		27,667			(144,738)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2026	407		5906.31041		55,440		10,662		6,787			(44,778)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2026	1,696		5904.0700200000 001		241,000		55,615		38,633			(185,385)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2026	370		5905.1028900000 001		60,060		10,395		4,947			(49,665)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2026	252		5897.1660000000 002		39,750		6,115		2,487			(33,635)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2024	05/08/2026	460		5651.89	87,880			15,331		70,927			(44,061)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/25/2027	153		5880.4300999999 996		32,130		19,772		16,852			(12,358)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2027	505		5914.9463999999 998		103,500		59,772		41,228			(43,728)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2027	168		5914.9463999999 998		34,500		19,924		13,742			(14,576)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/25/2027	628		5909.98		122,840		75,594		62,269			(47,246)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2027	526		5888.6091800000 004		106,640		63,633		53,938			(43,007)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2027	572		5934.8365400000 002		116,960		68,668		46,946			(48,292)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2027	441		5912.2108200000 002		84,500		50,422		41,436			(34,078)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2027	471		5934.8365400000 002		96,320		56,550		38,662			(39,770)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2024	05/08/2026	372		5663.1937799999 996	69,090			12,053		54,296			(34,640)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/25/2028	421		5920.8732		102,750		73,796		55,309			(28,954)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2024	05/07/2027	495		5674.4975599999 998	109,480			49,226		104,803			(36,594)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/03/2028	555		5970.51692		127,710		92,540		67,225			(35,170)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/24/2028	865		5898.1600399999 998		209,610		155,913		134,601			(53,697)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/10/2028	730		5888.6091800000 004		178,880		130,764		113,129			(48,116)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2029	848		5904.0700200000 001		231,500		187,103		153,701			(44,397)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2024	05/08/2028	531		5680.1494499999 999	133,500			78,508		130,092			(33,398)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2029	387		5974.2143999999 998		99,130		78,218		54,982			(20,912)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2029	865		5894.5095899999 997		239,190		191,024		157,002			(48,166)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2029	622		5940.7832699999 999		172,050		136,579		99,733			(35,471)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/26/2025	02/26/2030	925		5956.4340000000 002		270,600		224,932		165,427			(45,668)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/05/2025	03/05/2030	1,278		5922.94308		397,480		331,923		252,503			(65,557)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/12/2025	03/12/2030	1,392		5900.41		423,940		355,645		291,775			(68,295)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/08/2024	05/08/2029	637		5668.8456699999 997	180,360			120,932		182,782			(36,092)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	03/26/2025	03/26/2030	1,730		5909.98		517,140		437,798		362,073			(79,342)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/02/2025	04/02/2026	1,161		946.04300999999 998		23,100		5,775		37,750			(17,325)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2026	1,656		973.67388000000 005		26,080		2,508		11,328			(23,572)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	01/02/2026	4,806		959.59536000000 003		93,380		257		87,706			(93,123)				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)
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2026	2,816		950.11595999999997		59,130		2,274		57,720			(56,856)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2025	04/10/2026	2,487		927.99762999999996		45,310		12,323		136,287			(32,987)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	3,394		941.11400000000003		67,200		12,923		125,293			(54,277)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2026	1,246		958.17548999999997		29,280		2,252		27,262			(27,028)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	1,587		946.31358		31,950		7,373		55,971			(24,577)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	1,892		949.83007999999995		48,240		1,069		63,238			(47,171)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2026	1,243		965.75328000000002		26,280		3,610		20,153			(22,670)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	2,747		940.39034000000004		56,680		11,990		95,923			(44,690)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	2,171		965.91		44,940		2,716		25,851			(42,224)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/24/2026	1,141		964.34	32,450			15,935		30,884			(16,292)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/23/2024	10/23/2026	726		967.05197999999996	21,280			8,611		19,013			(10,655)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/09/2024	10/09/2026	721		957.65648999999996	24,850			9,579		20,955			(12,442)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2026	507		981.27	14,950			6,911		8,040			(7,485)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/11/2024	09/11/2026	616		974.28467999999998	17,334			6,016		11,021			(8,679)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/08/2027	631		958.44749000000002		18,120		9,297		21,750			(8,823)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/25/2024	09/25/2026	2,147		980.43	62,160			22,766		37,075			(31,123)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/06/2024	11/06/2026	723		947.69039999999995	25,970			11,008		24,079			(13,003)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/19/2027	932		978.32064000000003		22,410		12,744		20,330			(9,666)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/25/2027	1,058		947.26179000000002		29,600		18,215		43,551			(11,385)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/20/2024	11/20/2026	517		966.98204999999996	15,150			6,713		12,958			(7,585)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2027	2,381		964.04308000000003		66,930		36,724		63,323			(30,206)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/25/2026	511		981.76440000000002	13,850			6,240		8,726			(6,944)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2026	2,765		977.78	80,190			30,140		50,700			(40,150)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2027	521		951.06798000000003		14,950		7,772		16,285			(7,178)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2027	530		906.22299999999996		24,400		14,560		36,891			(9,840)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2026	1,038		965.06	30,200			12,511		27,289			(15,121)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2026	1,235		970.45519999999999	36,840			15,969		28,661			(18,445)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2027	1,558		964.93		44,250		23,855		44,504			(20,395)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	12/31/2026	1,254		958.63768000000005		35,160		17,604		38,549			(17,556)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/16/2024	10/16/2026	205		978.67704000000003	5,480			2,165		3,461			(2,744)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	2,853		942.27678000000003		79,650		48,293		114,901			(31,357)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/10/2025	04/10/2030	4,865		927.06683999999996		183,600		156,940		315,612			(26,660)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2030	4,126		947.26179000000002		159,900		135,367		218,961			(24,533)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/10/2030	5,151		954.61752999999999		206,780		166,740		259,752			(40,040)				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 - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/06/2024	11/06/2029	2,583		951.54280000000006	113,750			87,572		119,522			(22,750)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2030	2,969		938.28499999999997		117,600		98,655		165,858			(18,945)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/05/2024	06/05/2029	2,923		951.26778000000002	120,848			82,839		129,501			(24,170)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/26/2029	4,460		964.34	174,150			138,843		192,715			(34,830)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2029	5,765		971.42759999999998	231,840			179,374		231,485			(46,368)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2030	3,520		962.11692000000005		139,740		114,549		152,290			(25,191)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/02/2025	04/02/2030	4,221		945.09601999999995		166,400		141,508		221,043			(24,892)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2030	2,430		934.73101999999994		100,970		85,091		136,404			(15,879)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/11/2024	09/11/2029	3,285		970.39531999999997	137,568			101,687		127,106			(27,514)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2029	3,322		968.92024000000004	128,960			98,787		137,460			(25,792)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/09/2024	10/09/2029	4,946		966.38891999999998	205,920			155,371		204,584			(41,184)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/16/2024	10/16/2029	4,206		972.84	171,380			129,967		160,160			(34,276)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/26/2029	1,841		986.64880000000005	67,680			52,846		61,852			(13,536)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/15/2025	01/15/2030	2,711		957.73212000000001		99,320		80,272		117,139			(19,048)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/02/2025	01/02/2030	5,642		958.63768000000005		218,160		174,767		259,221			(43,393)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2030	2,894		971.70546000000002		108,080		87,826		115,016			(20,254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/05/2029	4,950		969.52	214,392			157,769		196,473			(42,878)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/01/2024	05/01/2029	6,731		933.89846	241,101			160,734		374,630			(48,247)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/23/2024	10/23/2029	4,356		964.14792	180,600			137,652		193,000			(36,120)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2029	4,462		979.30745999999999	184,800			145,106		155,960			(36,960)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/20/2024	11/20/2029	3,825		966.01409999999998	154,660			120,253		161,966			(30,932)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2029	4,198		977.78	172,610			129,576		156,138			(34,522)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2030	3,729		969.62016000000006		142,920		118,330		156,489			(24,590)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/25/2024	09/25/2029	4,395		982.39085999999998	176,730			131,991		156,699			(35,346)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2030	3,427		963.00013999999999		135,960		110,928		153,771			(25,032)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2026	13,967		255.30026000000001		66,500		6,577		120,453			(59,923)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	13,414		253.73875000000001		54,780		1,214		156,395			(53,566)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/23/2026	16,399		253.51014000000001		85,690		5,222		169,786			(80,468)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	14,322		255.38176000000001		72,720		8,591		124,021			(64,129)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2026	14,319		256.74200000000002		60,840		14,207		103,806			(46,633)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2026	13,126		258.30399999999997		56,760		14,229		98,945			(42,531)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2026	13,889		257.53377999999998		62,650		13,425		100,840			(49,225)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2026	19,204		254.01632000000001		91,680		17,883		183,980			(73,797)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	06/20/2026	8,808		254.27603999999999		42,680		15,437		87,123			(27,243)				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)
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	13,173		255.27987999999999		62,700		8,684		116,147			(54,016)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	10,545		253.26669999999999		39,260		10,767		111,097			(28,493)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	13,279		254.94361000000001		62,700		9,818		143,542			(52,882)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/02/2026	9,276		255.38849999999999		34,730		96		78,162			(34,634)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2026	10,397		254.61698000000001		47,580		3,791		89,292			(43,789)				D/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2026	7,260		252.8784		33,480		1,380		79,623			(32,100)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/24/2028	2,000		252.51009999999999		23,600		16,274		34,143			(7,326)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/23/2027	5,959		256.77480000000003	64,050			33,315		77,252			(21,409)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/18/2028	5,988		253.02520000000001		70,950		50,688		101,473			(20,262)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/09/2027	5,064		257.56731000000002	66,040			33,504		64,475			(22,074)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2028	14,813		252.77735999999999		173,530		125,988		255,132			(47,542)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/21/2027	3,163		253.59	40,960			20,105		48,031			(13,691)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2028	13,096		255.76984999999999		150,480		111,177		202,601			(39,303)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/04/2027	1,179		252.86447999999999	15,870			7,543		17,379			(5,305)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/03/2027	791		255.95419999999999	9,500			6,098		11,729			(3,175)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/21/2027	5,927		254.97471999999999	75,600			35,090		86,986			(25,362)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/26/2027	1,982		253.43084999999999	25,110			15,958		31,726			(8,393)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/12/2027	4,002		251.89920000000001	49,000			30,513		67,916			(16,378)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/28/2027	3,959		256.43045999999998	44,500			20,922		51,138			(14,915)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2028	8,751		255.4896		95,480		71,152		132,384			(24,328)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/14/2028	1,613		251.6388		18,000		12,247		28,372			(5,753)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	04/30/2027	8,742		252.88791000000001	104,280			46,347		126,191			(34,952)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/22/2027	393		255.23226	5,040			3,042		5,586			(1,685)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/14/2027	7,444		256.28154000000001	95,000			43,444		96,846			(31,841)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/17/2027	2,024		254.68792999999999	19,250			12,604		31,238			(6,434)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/20/2027	2,756		251.43029999999999	40,040			21,853		46,027			(13,383)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/10/2028	4,065		253.24365		41,200		27,882		71,210			(13,318)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/30/2027	6,316		256.38008000000002	74,080			39,007		83,799			(24,761)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/11/2028	7,559		254.62768		87,020		61,440		120,037			(25,580)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/04/2028	5,587		253.54648		65,100		45,546		92,026			(19,554)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/28/2028	3,199		252.37255999999999		37,120		25,732		53,569			(11,388)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2028	10,402		252.76992000000001		119,340		87,407		175,263			(31,933)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/27/2027	4,318		255.24948000000001	56,430			31,161		61,346			(18,862)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/25/2027	4,741		253.06512000000001	60,240			29,789		70,071			(20,135)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/03/2028	4,375		256.03375		50,490		37,948		69,734			(12,542)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/10/2027	5,807		259.32315999999997	78,030			44,088		68,887			(26,081)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/16/2027	4,309		256.31115999999997	54,670			28,086		56,849			(18,273)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/29/2027	2,779		253.63309000000001	34,790			21,218		43,699			(11,629)				D/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/05/2027	2,770		254.20614	35,000			21,571		42,676			(11,699)				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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/03/2028	1,210		245.47049999999		17,040		11,422		26,449			(5,618)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/10/2027	5,148		255.81289000000	60,060			38,940		75,444			(20,075)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/11/2028	9,734		249.82424		108,720		82,659		184,798			(26,061)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/07/2027	4,336		255.20679999999	50,930			22,963		54,774			(17,070)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/11/2027	7,127		253.02277000000	91,260			43,959		108,405			(30,504)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/25/2028	3,622		253.69265999999		41,220		29,632		63,979			(11,588)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/06/2027	2,386		251.98295999999	30,660			16,341		38,683			(10,248)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	1,814		274.77494999999		12,250		3,359		29,822			(8,891)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/02/2026	1,466		276.61919999999		7,280		20		22,426			(7,260)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2026	3,600		277.79000000000		24,100		4,237		50,761			(19,863)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/23/2026	1,811		275.79392999999		12,200		743		29,104			(11,457)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2026	3,591		279.19053000000		24,500		6,142		49,466			(18,358)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	3,959		277.82		26,400		4,134		55,662			(22,266)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	5,394		277.82190000000		36,600		5,069		75,759			(31,531)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	1,838		271.79793000000		12,550		278		36,930			(12,272)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2026	5,383		277.80408		38,250		8,196		76,024			(30,054)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2026	1,802		277.99488000000		11,550		920		24,998			(10,630)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2026	3,244		277.09262999999		22,050		5,149		47,731			(16,901)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2026	5,425		276.68641000000		35,400		6,905		81,883			(28,495)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	3,932		279.21046000000		27,390		3,236		49,905			(24,154)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2026	4,010		274.60433		25,960		1,070		69,263			(24,890)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2026	1,798		277.87184999999		12,250		1,212		25,149			(11,038)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/26/2026	8,850		277.96974999999	60,000			14,505		127,942			(30,082)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/24/2026	4,421		277.66266000000	31,080			8,709		65,782			(15,583)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/09/2026	8,632		283.87884000000	63,840			24,642		93,622			(32,008)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/05/2027	6,120		279.17894999999		55,760		32,782		92,286			(22,978)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/12/2027	2,170		281.93819999999		16,140		9,644		28,715			(6,496)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/18/2026	5,520		280.15363000000	34,500			8,006		69,568			(17,393)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/20/2026	5,083		285.61054000000	29,680			13,168		51,342			(14,881)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/16/2026	2,145		281.988	19,080			7,548		26,122			(9,566)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/17/2026	10,882		280.10104000000	85,200			23,055		140,014			(42,717)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/29/2026	6,657		280.62257	37,980			7,753		81,451			(19,121)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/30/2026	5,740		282.07476000000	47,840			19,846		70,150			(23,986)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/06/2026	360		286.56644999999	2,310			980		3,386			(1,158)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/14/2026	5,806		278.07031000000	50,240			15,527		85,187			(25,189)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/21/2026	2,895		278.83715000000	25,120			8,005		40,840			(12,595)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/02/2026	8,542		285.89904000000	68,160			25,654		82,062			(34,174)				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)
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/22/2026	7,340		281.46150999999998	44,600			8,686		83,182			(22,485)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/15/2027	1,823		277.07330000000002		15,250		7,939		29,685			(7,311)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/18/2026	5,365		284.87941999999998	40,500			14,464		51,696			(20,306)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/11/2026	4,318		280.97712000000001	36,240			17,124		57,270			(18,170)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/19/2027	8,613		284.49144000000001		63,840		38,760		101,265			(25,080)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/18/2026	11,018		274.19603000000001	95,190			45,895		202,538			(47,726)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/31/2026	6,222		277.33859999999999	49,130			14,240		94,483			(24,632)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/23/2026	1,786		286.60736000000003	12,750			5,167		16,553			(6,393)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/26/2027	6,839		285.32114000000001		46,360		26,810		75,824			(19,550)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/12/2026	14,364		277.94682999999998	102,960			22,911		215,867			(51,621)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/25/2026	6,032		287.73822000000001	45,900			16,834		50,310			(23,013)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	1,815		280.42845999999997	13,905			4,718		23,574			(7,000)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/10/2026	7,239		280.13778000000002	58,000			15,137		92,526			(29,080)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	12/31/2026	6,232		283.98480000000001		34,000		17,094		71,122			(16,906)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/22/2027	3,260		278.55462999999997		27,810		14,806		49,679			(13,004)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/08/2026	3,295		276.32659999999998	26,640			4,667		51,346			(13,412)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/08/2027	7,351		273.97449		63,800		32,736		137,014			(31,064)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/25/2027	5,766		285.96847000000002		36,960		22,776		62,773			(14,184)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/13/2026	4,012		279.10505999999998	30,250			13,130		57,895			(15,167)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/01/2026	4,054		276.64440000000002	29,260			4,843		61,692			(14,731)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/07/2026	5,128		275.49547999999999	41,720			12,493		81,347			(20,917)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/28/2026	2,887		279.09005000000002	25,840			8,483		40,289			(12,955)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/05/2026	10,610		277.25229999999999	79,460			16,918		149,624			(39,839)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/05/2027	2,876		281.20965000000001		24,160		13,275		38,831			(10,885)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/02/2026	9,461		279.44959999999998	66,040			16,601		111,002			(33,294)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/15/2026	7,272		275.94285000000002	65,000			12,014		113,675			(32,724)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/29/2027	2,523		280.21440000000001		21,420		11,563		35,631			(9,857)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/11/2026	3,236		283.92989	24,093			8,373		34,174			(12,080)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/19/2027	2,517		286.44299999999998		16,310		9,314		26,116			(6,996)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/04/2026	3,969		275.20994999999999	41,690			19,299		69,519			(20,902)				D/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2027	3,591		275.27794999999998		42,000		26,308		67,379			(15,692)				D/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	74,977		271.16000000000003		460,810		126,372		1,050,697			(334,438)				D/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2026	57,091		283.12		367,740		29,298		148,007			(338,442)				D/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2026	39,397		278.82877000000002		310,800		12,808		249,771			(297,992)				D/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2026	78,943		280.29000000000002		501,670		97,853		469,022			(403,817)				D/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2026	64,755		279.68950000000001		424,800		106,493		524,808			(318,307)				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)
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/02/2026	51,607		283.38013999999998		293,460		813		38,277			(292,647)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2026	80,159		280.96404000000001		576,300		123,493		466,204			(452,807)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	68,337		284.65679999999998		477,750		66,170		193,920			(411,580)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2026	69,825		282.36496		411,600		96,115		338,877			(315,485)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/23/2026	58,035		283.74137999999999		387,750		23,630		137,131			(364,120)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	78,862		286.05095999999998		488,320		76,468		219,245			(411,852)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2026	73,490		283.02999999999997		472,160		83,017		277,889			(389,143)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2026	98,315		283.02282000000002		660,800		65,354		248,156			(595,446)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	35,962		282.33999999999997		228,260		5,058		150,452			(223,202)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	65,252		284.00542000000002		448,800		53,018		128,815			(395,782)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/31/2026	64,218		291.81151999999997	591,480			171,432		179,925			(296,552)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	12/31/2026	42,063		281.69		383,180		192,649		295,147			(190,531)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/12/2027	33,150		284.57513999999998		308,750		172,612		191,906			(136,138)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/05/2027	36,166		283.02282000000002		340,930		187,324		240,397			(153,606)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/24/2026	52,661		289.50592	469,680			131,614		150,989			(235,485)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/18/2026	48,115		291.08062999999999	438,200			156,500		128,385			(219,702)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/08/2026	53,525		295.74545000000001	496,120			86,907		38,779			(249,771)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/26/2026	39,710		292.33737000000002	375,840			90,862		75,623			(188,436)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/12/2026	28,705		293.62646999999998	279,720			62,245		51,213			(140,244)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/20/2026	32,023		283.08818000000002	305,123			135,377		209,117			(152,981)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/19/2027	32,631		282.09467999999998		305,440		185,446		272,584			(119,994)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/09/2027	26,593		271.16000000000003		233,280		148,977		402,179			(84,303)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/15/2027	13,842		283.05772000000002		118,950		61,926		98,875			(57,024)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/27/2026	51,903		285.67	477,448			216,426		296,244			(239,380)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/13/2026	22,450		286.02573999999998	203,520			88,341		123,744			(102,040)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/15/2026	51,686		295.47786000000002	501,840			92,754		41,023			(252,650)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/30/2026	52,203		284.71499999999997	483,960			200,764		334,562			(242,645)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/21/2026	45,626		289.31	427,680			136,294		146,628			(214,427)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	32,574		286.36739999999998	348,928			118,395		155,217			(175,667)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/22/2026	38,006		293.42198000000002	366,240			71,326		40,704			(184,638)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/05/2026	36,623		294.29000000000002	344,520			73,352		38,597			(172,733)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/29/2026	37,369		294.56	349,800			71,407		40,359			(176,106)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/06/2026	36,991		285.81389999999999	346,620			147,123		187,183			(173,786)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/23/2026	40,636		284.39532000000003	380,480			154,178		220,402			(190,763)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2027	31,658		280.25		285,120		178,592		327,307			(106,528)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/07/2026	50,415		286.32772	429,120			128,500		191,335			(215,149)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/25/2027	28,500		280.95875999999998		261,600		161,206		253,911			(100,394)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/22/2027	31,656		283.74137999999999		297,000		158,127		214,179			(138,873)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/24/2026	34,208		283.56	311,661			153,678		227,777			(157,122)				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)
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/18/2026	22,632		283.05666000000002	208,640			100,594		161,702			(104,607)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/19/2027	19,275		285.8		177,100		101,130		120,248			(75,970)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/08/2027	26,705		280.64596		261,000		133,920		242,871			(127,080)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/02/2026	39,709		290.69	374,900			141,102		138,464			(187,965)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/25/2026	34,666		290.53775999999999	338,350			124,093		105,704			(169,640)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/28/2026	45,252		278.96868999999998	419,200			137,622		141,295			(210,176)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/18/2026	44,169		293.40311000000003	406,350			94,291		75,003			(204,859)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/12/2027	44,294		280.29000000000002		400,520		239,322		402,089			(161,198)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/10/2026	41,404		295.30847999999997	437,880			114,282		57,395			(219,541)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/02/2026	39,117		295.47000000000003	371,200			93,313		39,465			(187,138)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/05/2027	52,291		283.02999999997		479,520		281,916		388,184			(197,604)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/14/2026	34,667		285.72575999998	360,000			111,264		151,030			(180,495)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/16/2026	24,413		286.9128	230,300			91,108		117,454			(115,466)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/09/2026	30,725		286.67304000000001	288,640			111,412		150,102			(144,716)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/17/2026	48,342		293.74	455,820			123,347		79,528			(228,536)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/29/2027	19,735		282.83688000000001		183,120		98,855		137,144			(84,265)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/11/2026	46,189		290.17989	431,212			149,858		140,319			(216,198)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/26/2027	26,405		284.90904		248,250		143,562		188,979			(104,688)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/11/2026	29,688		286.59631000000002	271,150			128,126		154,256			(135,947)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/01/2026	28,977		293.52618000000001	273,700			45,302		30,312			(137,794)				D/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/04/2026	29,999		286.46591999999998	284,660			131,773		160,364			(142,721)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2026	4,335		276.82		27,000		5,786		35,848			(21,214)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	22,256		281.66246999999998		149,940		17,713		82,127			(132,227)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	11,731		279.81623999999999		80,190		11,107		61,287			(69,083)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2026	9,583		280.11		60,480		2,492		31,231			(57,988)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	5,538		272.69560000000001		29,100		7,980		66,175			(21,120)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	15,548		282.25745999998		100,760		15,778		57,239			(84,982)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2026	17,037		276.97656999999998		112,330		19,750		164,842			(92,580)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	5,299		280.81493999998		37,950		4,483		22,551			(33,467)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	5,725		277.08672000001		41,280		915		40,040			(40,365)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2026	2,475		282.83999999997		15,750		1,255		7,253			(14,495)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	5,688		280.94		35,840		4,964		25,153			(30,876)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2026	32,263		278.53575000001		180,670		45,292		260,825			(135,378)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2026	13,033		276.13359000003		82,440		19,251		118,178			(63,189)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2026	21,119		275.01		130,500		25,455		213,210			(105,045)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/02/2026	2,502		281.71230000000003		15,050		42		10,454			(15,008)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2026	6,162		277.53219000001		39,100		6,875		56,597			(32,225)				D/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/09/2026	2,147		278.48192		14,040		311		12,055			(13,729)				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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2026	6,525		277.14999999999998		40,500		10,153		60,028			(30,347)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2026	26,009		276.26636000000002		168,480		36,103		227,025			(132,377)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/23/2026	4,597		280.35809999999998		35,490		2,163		22,312			(33,327)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	24,738		272.154		135,340		37,115		307,637			(98,225)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/23/2026	9,547		281.77404999999999		66,960		4,081		35,410			(62,879)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/02/2026	3,574		283.9615		18,200		50		7,108			(18,150)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2026	8,326		275.30435999999997		56,120		13,105		81,349			(43,015)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2026	13,402		282.39999999999998		85,500		8,456		36,347			(77,044)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2026	14,144		282.83999999999997		90,000		7,170		41,448			(82,830)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2026	4,969		280.39010999999999		30,800		1,269		15,131			(29,531)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2026	4,005		275.01		24,750		4,828		40,436			(19,922)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2026	6,701		282.39999999999998		42,750		4,228		18,174			(38,522)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	2,827		282.54000000000002		18,000		2,819		9,939			(15,181)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/06/2026	9,374		276.84696000000002	83,460			35,425		98,499			(41,845)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/01/2026	8,053		285.41512999999998	68,770			11,383		26,191			(34,622)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/27/2026	4,291		279.08064000000002	37,416			16,961		38,050			(18,759)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/18/2026	5,294		282.89308	46,950			10,894		28,624			(23,670)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/18/2026	6,705		282.60962000000001	60,420			14,020		37,281			(30,460)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/05/2027	8,700		277.53219000000001		75,120		44,164		103,117			(30,956)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/28/2026	4,548		284.98887999999999	41,470			13,614		22,777			(20,792)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/28/2026	10,496		284.98887999999999	95,700			31,418		52,562			(47,981)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/20/2026	8,677		275.57774000000001	75,816			33,638		94,838			(38,012)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/06/2026	6,129		274.90320000000003	60,180			25,543		72,462			(30,173)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2027	9,063		276.87285000000003		78,500		49,170		108,973			(29,330)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/25/2026	2,786		280.65429	32,320			11,854		19,662			(16,204)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/12/2027	7,647		281.61023999999998		45,150		26,978		65,968			(18,172)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/11/2026	7,010		284.97881999999998	60,480			21,018		34,069			(30,323)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/11/2026	8,062		284.12558999999999	72,588			25,226		42,250			(36,394)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/15/2026	6,598		286.62308999999999	58,520			10,816		18,205			(29,462)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/12/2026	1,766		281.98752000000002	16,100			3,583		10,153			(8,072)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/12/2026	6,003		281.98752000000002	54,740			12,181		34,519			(27,445)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/23/2026	1,783		276.98219999999998	17,750			7,193		17,342			(8,899)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.01569999999998	56,682			19,233		35,096			(28,536)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.86860000000001	54,324			18,433		32,578			(27,349)				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)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/15/2027	12,067		280.11		104,380		54,341		95,811			(50,039)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/04/2026	3,889		282.22442000000001	34,760			16,091		28,488			(17,428)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	12/31/2026	4,646		280.58769999999998		40,950		20,588		42,760			(20,362)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/30/2026	6,108		278.31225999999998	53,890			22,355		58,968			(27,019)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/15/2027	7,453		279.82988999999998		65,310		34,001		60,277			(31,309)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/20/2026	2,531		275.85386999999997	21,798			9,671		27,200			(10,929)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/08/2026	5,573		287.83	48,640			8,520		15,955			(24,488)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/11/2026	2,478		282.68349999999998	22,190			10,485		18,757			(11,125)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		282.38733000000002	27,810			6,723		20,843			(13,943)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/05/2027	9,523		282.39999999998		82,890		45,544		68,623			(37,346)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		278.14728000000002	34,110			8,246		29,699			(17,102)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/27/2026	8,224		279.63936000000001	69,690			31,590		70,275			(34,941)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/08/2027	5,009		279.04000000002		42,980		22,053		45,647			(20,927)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/16/2026	5,658		283.75047999999998	46,720			18,483		34,576			(23,424)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/02/2027	9,425		276.87285000000003		81,640		51,137		113,332			(30,503)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/13/2026	4,701		276.86745000000002	37,180			16,139		45,422			(18,641)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/12/2027	6,006		280.81493999999998		56,610		31,649		50,129			(24,961)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/19/2027	6,502		277.37364000000002		54,000		32,786		70,458			(21,214)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/02/2026	3,512		286.89812000000001	29,900			11,254		18,272			(14,991)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/29/2026	3,898		282.56400000002	32,340			6,602		20,063			(16,282)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/29/2026	8,149		283.97399999999	63,020			12,865		36,025			(31,727)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/22/2026	16,815		283.89634000000001	158,400			30,849		76,861			(79,856)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/22/2027	4,243		278.94215000000003		45,240		24,086		41,390			(21,154)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/22/2026	7,707		281.61146000000002	80,960			15,767		44,890			(40,815)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/25/2027	2,896		276.13359000000003		24,960		15,381		34,028			(9,579)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/02/2026	10,601		283.46935999999999	86,400			21,719		51,799			(43,558)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/02/2026	5,301		282.62234000000001	45,000			11,312		28,159			(22,686)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/02/2026	7,727		285.75396000000001	69,520			26,165		44,207			(34,856)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/11/2026	7,787		282.11700000002	71,720			33,890		61,274			(35,959)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/19/2027	7,465		280.65906000000001		65,310		37,294		63,977			(28,016)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/18/2026	3,145		284.7294	28,890			10,318		15,829			(14,485)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/25/2026	9,404		285.23173000000003	88,020			32,282		45,484			(44,131)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/31/2026	2,464		285.02474000000001	21,210			6,147		12,611			(10,634)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/31/2026	5,985		285.30948000000001	50,830			14,732		29,820			(25,485)				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)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		283.61151999999998	48,110			18,570		39,224			(24,121)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/26/2027	1,060		282.25745999999998		9,360		5,413		8,223			(3,947)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/17/2026	10,185		283.58112	93,960			25,426		54,223			(47,109)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/17/2026	7,024		283.58112	64,800			17,535		37,395			(32,489)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/14/2026	1,399		286.57172000000003	11,680			3,610		5,763			(5,856)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/21/2026	5,601		285.32438999999999	50,240			16,011		27,257			(25,189)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/21/2026	6,301		284.18194999999997	59,760			19,044		33,998			(29,962)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/09/2027	9,231		271.61239999999998		74,000		47,258		135,542			(26,742)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/07/2026	3,191		280.42728	30,240			9,055		23,343			(15,162)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/07/2026	11,699		282.12	101,970			30,535		74,335			(51,125)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/24/2026	5,718		281.03356000000002	44,272			21,830		44,467			(22,319)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/22/2027	6,719		279.50853000000001		69,730		37,125		63,319			(32,605)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/14/2026	7,347		284.28827999999999	68,670			21,224		37,567			(34,429)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/18/2026	3,936		281.10861	34,199			16,489		36,001			(17,146)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/25/2027	10,499		275.85718000000003		91,930		56,650		125,177			(35,280)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/23/2026	9,630		279.22044	85,860			34,792		80,466			(43,048)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/05/2026	2,466		282.87684000000002	21,630			4,605		11,916			(10,845)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/26/2027	5,654		282.25745999999998		49,920		28,869		43,858			(21,051)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/05/2026	8,455		284.85896000000002	66,960			14,257		32,848			(33,572)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/29/2027	4,597		282.83999999999997		39,910		21,545		34,481			(18,365)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/29/2027	3,182		281.99148000000002		28,800		15,547		25,237			(13,253)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/19/2027	7,225		277.09681999999998		60,800		36,914		79,493			(23,886)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/18/2026	9,084		285.0147	82,160			29,343		44,595			(41,193)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/05/2027	4,350		277.81		37,080		21,800		50,795			(15,280)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/04/2026	3,535		281.94162999999998	32,100			14,859		26,415			(16,094)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/09/2026	6,043		281.63808	53,210			20,538		45,549			(26,678)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	12/31/2026	6,433		281.14999999999998		55,260		27,783		57,144			(27,477)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/10/2026	4,580		280.15402999999998	46,280			12,079		31,173			(23,204)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/10/2026	8,103		281.85365000000002	75,210			19,629		47,327			(37,708)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/12/2027	6,918		280.23518999999999		44,270		26,453		64,802			(17,817)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/13/2026	6,509		276.86745000000002	51,480			22,346		62,891			(25,811)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/24/2026	2,484		279.279	24,710			6,924		19,870			(12,389)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/24/2026	8,870		282.10000000002	76,750			21,507		56,060			(38,480)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/16/2026	8,841		284.03099999999999	72,000			28,484		52,828			(36,099)				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)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/18/2026	7,156		281.67138999999997	60,440			29,141		63,152			(30,303)				D/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/24/2026	3,574		281.87079999999997	26,470			13,052		26,249			(13,345)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	04/30/2027	5,602		286.27051999999998	54,880			24,391		35,862			(18,394)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/21/2027	8,823		279.49155999999999	106,500			52,275		90,556			(35,598)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/19/2027	10,124		275.57774000000001	104,972			66,040		131,943			(35,087)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/27/2027	11,546		285.27444000000003	124,410			68,699		89,052			(41,584)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/26/2027	8,581		279.08064000000002	89,136			56,649		96,076			(29,794)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/24/2027	9,055		285.23173000000003	100,880			58,292		68,565			(33,719)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/10/2027	8,763		284.12558999999999	94,800			53,564		70,248			(31,687)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/14/2027	6,946		286.04926999999998	75,000			34,298		44,195			(25,138)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/11/2027	5,650		282.27064000000001	60,160			28,978		49,139			(20,108)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2028	7,586		276.54318000000001		78,540		58,026		100,850			(20,514)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/03/2027	7,381		284.3	78,477			43,959		60,531			(26,303)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/03/2028	3,931		280.58769999999998		41,140		27,577		45,080			(13,563)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/18/2028	8,887		280.65906000000001		92,500		66,084		96,024			(26,416)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/04/2028	8,817		282.11759999999998		92,500		64,716		85,264			(27,784)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/12/2027	7,232		276.86745000000002	69,200			43,092		86,226			(23,130)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/25/2028	7,421		282.54000000002		77,280		55,554		73,389			(21,726)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/10/2027	7,787		282.96674999999	81,840			53,061		76,691			(27,355)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/17/2027	11,181		285.0147	121,280			69,303		85,735			(40,538)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2028	7,283		279.13515000000001		61,800		45,264		87,922			(16,536)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/25/2027	3,911		283.51801	38,610			19,093		34,764			(12,905)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/24/2028	7,072		281.20767000000001		79,000		54,475		76,144			(24,525)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/22/2027	11,413		279.50022000000001	119,680			72,224		121,466			(40,003)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2028	8,337		277.25438000000003		86,940		63,121		116,123			(23,819)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/01/2027	8,781		285.75396000000001	94,750			55,358		73,833			(31,670)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/27/2027	6,433		281.03356000000002	60,516			40,178		65,360			(20,227)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/28/2027	8,149		283.12799999999999	79,120			37,199		66,066			(26,519)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/17/2027	8,230		281.67138999999997	82,938			54,305		91,571			(27,722)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/21/2027	8,758		284.75317000000001	93,500			43,398		65,507			(31,367)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2028	11,947		272.81666999999999		140,910		105,007		186,473			(35,903)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/11/2028	9,231		266.46719999999999		110,750		84,202		181,372			(26,548)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/02/2027	6,007		282.33999999997	61,880			31,082		51,085			(20,740)				D/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/05/2027	9,735		277.12464	101,520			62,567		121,846			(33,933)				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)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/28/2028	5,304		282.83999999999997		54,900		38,058		52,162			(16,842)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/03/2028	10,875		280.75295		95,700		71,928		128,497			(23,772)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/11/2028	7,772		281.37995999998		83,820		59,181		80,244			(24,639)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	07/30/2027	5,633		284.74	59,040			31,088		46,102			(19,734)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/16/2027	7,024		283.58112	76,800			39,455		58,360			(25,670)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/07/2027	8,707		287.54217	91,500			41,255		55,898			(30,668)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/20/2027	6,651		283.89634000000001	75,620			41,272		55,644			(25,276)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/06/2027	13,472		282.12	140,980			75,138		123,577			(47,122)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/15/2027	8,487		284.31572	82,800			49,437		71,995			(27,676)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/03/2027	4,596		282.50720999999999	48,230			30,961		44,280			(16,121)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/13/2027	8,747		284.28827999999999	97,250			52,454		69,916			(32,506)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/04/2027	10,569		285.14211999999998	100,500			47,765		74,205			(33,592)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/14/2028	6,744		280.39010999999999		68,590		46,669		68,353			(21,921)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/08/2027	7,821		280.5104	86,240			50,938		83,340			(28,826)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/29/2027	6,467		277.75452000000001	69,300			42,265		79,190			(23,163)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/09/2027	8,103		282.42018999999999	86,710			43,990		69,173			(28,983)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/10/2028	4,293		276.52864		48,480		32,808		54,658			(15,672)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/23/2027	10,289		282.10000000000002	106,430			55,359		94,566			(35,574)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2029	9,753		276.54318000000001		113,130		90,969		143,741			(22,161)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/02/2028	7,703		285.98539	86,020			50,301		67,172			(21,549)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/21/2028	10,234		282.89308	121,220			74,993		108,093			(30,347)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/10/2029	4,293		279.04000000000002		48,960		37,106		55,867			(11,854)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/29/2028	13,296		285.27444000000003	161,500			107,409		128,811			(40,375)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2029	9,538		280.24991999999997	118,800			92,680		119,315			(26,120)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2029	14,843		275.30435999999997	176,300			142,610		230,267			(33,690)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/24/2029	8,487		281.20767000000001	104,880			80,494		105,448			(24,386)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/12/2028	10,515		284.12558999999999	128,670			86,808		104,782			(32,168)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/26/2028	11,145		285.23173000000003	139,840			95,685		105,997			(34,960)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/16/2028	7,293		286.91000000000003	85,470			50,801		59,756			(21,412)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2029	10,581		281.83519999999999		125,400		97,228		121,588			(28,172)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2029	7,283		280.78521000000001		66,800		53,394		93,240			(13,406)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/13/2028	7,769		282.27064000000001	92,620			56,714		83,497			(23,155)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/31/2028	7,545		278.03339	89,250			63,209		103,800			(22,313)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/10/2028	8,887		281.35615999999999	106,250			73,720		106,936			(26,563)				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)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/27/2028	7,863		279.63816000000003	88,022			65,866		98,656			(22,036)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/06/2028	8,435		284.3	101,496			68,151		85,625			(25,409)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/07/2028	11,898		276.84696000000002	140,250			100,000		170,079			(35,063)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/21/2028	10,847		275.57774000000001	125,880			90,961		158,508			(31,470)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/03/2029	11,600		276.87285000000003		135,360		110,142		177,328			(25,218)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/24/2028	13,197		279.50022000000001	155,400			109,312		163,823			(38,850)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/21/2029	9,953		280.94		114,520		90,092		122,418			(24,428)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2029	7,067		282.54000000002		82,600		65,231		81,643			(17,369)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/03/2029	5,003		281.43115		56,700		42,700		63,534			(14,000)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/27/2028	3,555		285.77936999999997	36,600			22,762		35,156			(9,150)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/17/2028	9,902		284.31572	110,040			76,877		102,651			(27,510)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/05/2028	3,889		284.48674	42,790			31,330		40,979			(10,698)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/12/2028	12,035		282.96674999999999	141,780			104,490		139,704			(35,445)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/03/2028	9,483		285.75396000000001	115,290			79,440		97,811			(28,823)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/31/2028	9,567		282.28199999999998	108,000			65,259		101,359			(27,037)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/23/2028	10,509		285.03877999999997	123,900			74,289		99,758			(31,060)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/14/2028	8,679		276.04097999999999	96,720			69,426		121,672			(24,180)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/05/2028	6,714		282.05766	78,660			49,419		71,591			(19,692)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/27/2028	10,011		279.63936000000001	114,436			83,219		126,317			(28,629)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/11/2029	12,184		271.61239999999998		133,320		109,363		212,973			(23,957)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	08/01/2028	9,153		285.30948000000001	106,080			68,516		90,973			(26,520)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/18/2028	8,429		283.58112	102,960			65,514		87,054			(25,740)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/22/2028	8,051		283.89634000000001	102,580			67,731		83,178			(25,645)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/08/2028	12,763		281.55576000000002	153,360			99,789		145,327			(38,340)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/09/2028	9,056		289.84481	98,280			57,943		69,799			(24,621)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/15/2028	9,796		284.00285000000002	123,200			80,755		99,004			(30,800)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/19/2028	12,578		284.15879999999999	158,400			107,625		125,491			(39,600)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/06/2028	11,273		283.72631999999999	128,000			77,764		109,996			(32,000)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2029	6,011		282.83999999999997		69,700		53,707		69,316			(15,993)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/19/2028	8,587		281.67138999999997	97,056			71,994		110,014			(24,264)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2029	10,875		277.53219000000001		125,400		99,633		165,221			(25,767)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2029	8,163		280.39010999999999		92,690		70,533		96,551			(22,157)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/11/2028	8,455		281.28710999999998	105,360			66,536		93,715			(26,340)				D/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/25/2028	11,708		282.10000000002	136,290			87,375		130,635			(34,073)				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)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/03/2025	01/03/2030	5,361		280.86885000000 001		66,450		53,328		75,992			(13,122)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/02/2029	8,754		281.42331000000 001	120,500			80,488		107,633			(24,140)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/21/2024	06/21/2029	10,234		283.17653999999 999	129,050			89,691		122,215			(25,838)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/29/2024	08/29/2029	15,045		285.27444000000 003	197,370			144,486		167,805			(39,474)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/20/2025	03/20/2030	19,868		276.54318000000 001		248,050		209,178		313,377			(38,872)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/16/2025	01/16/2030	10,648		280.11		130,800		105,787		140,612			(25,013)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/10/2024	10/10/2029	10,309		282.20191999999 997	129,340			97,661		133,816			(25,868)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/12/2024	09/12/2029	11,917		284.12558999999 999	157,862			116,775		135,951			(31,572)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/16/2024	05/16/2029	8,682		286.33618000000 001	111,250			75,164		87,091			(22,287)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/13/2024	06/13/2029	7,416		285.10183999999 998	86,940			59,977		81,805			(17,388)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/07/2024	11/07/2029	14,422		276.84696000000 002	182,000			140,215		223,175			(36,400)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/10/2025	01/10/2030	5,367		279.04000000000 002		65,400		52,736		76,254			(12,664)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/06/2029	9,138		283.73140000000 001	121,186			89,344		108,137			(24,264)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/24/2025	01/24/2030	9,901		281.20767000000 001		129,920		105,760		135,029			(24,160)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/03/2024	10/03/2029	10,888		285.46791999999 999	144,460			108,523		128,953			(28,892)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/19/2024	12/19/2029	11,092		281.10861	137,020			108,715		158,599			(27,404)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/21/2030	13,864		281.22093999999 998		169,650		140,708		185,305			(28,942)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/06/2025	02/06/2030	15,519		282.39999999999 998		193,600		158,805		193,867			(34,795)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/14/2024	11/14/2029	10,125		277.41843	116,200			89,967		147,204			(23,240)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/13/2025	03/13/2030	14,565		282.16025999999 999		140,400		117,859		194,309			(22,541)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/27/2024	06/27/2029	7,822		279.8433	105,600			73,660		110,343			(21,120)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2030	18,017		280.81493999999 998		234,090		192,916		242,242			(41,174)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/27/2024	11/27/2029	11,799		279.91872000000 001	144,210			112,743		162,187			(28,858)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/30/2025	01/30/2030	8,486		281.99148000000 002		108,240		88,371		111,566			(19,869)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/24/2024	10/24/2029	14,624		279.77999999999 997	183,680			140,100		198,617			(36,736)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/31/2024	05/31/2029	11,693		283.69200000000 001	135,960			92,927		134,486			(27,222)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	03/07/2029	2,452		289.60854	26,530			17,661		21,968			(5,552)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/23/2024	05/23/2029	8,758		287.89488	101,500			69,004		86,832			(20,345)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	07/05/2024	07/05/2029	4,240		288.26913999999 999	43,920			30,862		40,765			(8,794)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	11/21/2024	11/21/2029	13,016		275.02548000000 002	164,988			128,374		208,810			(32,998)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/17/2024	10/17/2029	11,317		284.03309999999 999	137,920			104,668		134,431			(27,584)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/19/2024	09/19/2029	14,325		284.15879999999 999	194,750			144,809		163,484			(38,950)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/05/2024	12/05/2029	5,656		283.63837000000 001	69,280			54,437		69,199			(13,856)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/12/2024	12/12/2029	10,619		282.11700000000 002	138,000			108,963		140,959			(27,600)				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)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/01/2024	08/01/2029	8,801		284.45526000000001	113,250			81,168		103,736			(22,650)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/27/2024	12/27/2029	8,935		279.91723999999999	106,525			85,080		121,990			(21,328)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	07/18/2024	07/18/2029	10,185		283.86583999999999	132,530			93,969		119,091			(26,506)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/22/2024	08/22/2029	8,751		284.75317000000001	116,750			85,020		99,951			(23,350)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/08/2024	08/08/2029	14,890		282.40212000000002	188,160			135,578		185,052			(37,632)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/03/2025	04/03/2030	21,750		276.04140000000001		280,200		238,439		363,156			(41,761)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/06/2025	03/06/2030	19,574		277.25438000000003		244,620		204,408		320,091			(40,212)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/15/2024	08/15/2029	10,146		284.57371000000001	135,140			97,893		114,992			(27,028)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/09/2024	05/09/2029	9,056		287.54217	114,140			76,678		92,560			(22,866)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/06/2024	06/06/2029	12,682		283.16000000000003	158,040			108,420		146,483			(31,608)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	10/31/2024	10/31/2029	8,623		277.47564999999997	111,360			85,366		131,496			(22,272)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/11/2030	23,999		268.36279999999999		313,950		268,829		482,736			(45,121)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/27/2025	03/27/2030	13,395		276.13359000000003		165,760		140,419		215,433			(25,341)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2030	7,067		282.54000000000002		88,800		73,862		90,257			(14,938)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	07/11/2024	07/11/2029	10,569		282.70346000000001	134,700			94,991		125,962			(26,940)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/26/2024	09/26/2029	12,538		286.08999999999997	165,240			123,500		133,064			(33,048)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	07/25/2024	07/25/2029	13,482		281.81790000000001	171,000			121,902		171,621			(34,200)				0/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	MS-	04/11/2025	04/10/2026	1,500		1.006		38,550		10,572		63,921			(27,978)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	N/A	Equity/Index	MS-	03/26/2025	03/26/2026	201		2772.74969999999998		13,260		3,060		15,468			(10,200)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/13/2025	02/13/2026	687		3204.27106999999998		51,612		6,097		60,528			(45,515)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/27/2025	02/27/2026	1,044		3120.07837999999999		56,640		8,869		84,518			(47,771)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	MS-	02/21/2025	02/20/2026	1,064		3120.51139999999999		74,481		10,316		109,598			(64,165)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	5,999		383.38		50,600		3,058		205,486			(47,542)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	9,027		390.82175999999998		63,000		13,327		245,152			(49,673)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	20,118		387.33228000000003		172,380		36,465		613,414			(135,915)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	15,129		384.53014000000002		119,480		7,221		500,896			(112,259)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	8,511		395.86212		42,570		9,005		191,079			(33,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	10,434		388.36394000000001		65,200		3,941		305,779			(61,259)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	4,643		386.94456000000002		56,520		34,269		151,015			(22,251)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/22/2027	2,869		384.14675999999997		33,000		17,497		99,989			(15,503)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	21,224		436.00596000000002		80,840		15,546		1,371			(65,294)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	03/12/2025	03/12/2026	8,884		425.06529		69,840		13,431		3,150			(56,409)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	09/06/2024	09/04/2026	2,543		694.21813999999995	27,420			9,304		2,521			(13,805)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	MS-	05/02/2024	05/01/2026	7,568		638.19327999999996	110,700			18,323		18,728			(55,732)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/30/2024	05/29/2026	4,029		198.38337000000001	23,776			4,834		18,874			(11,921)				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)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/11/2024	09/11/2026	10,612		207.51731000000001	66,990			23,249		18,924			(33,541)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/25/2024	09/25/2026	2,882		208.57632000000001	18,720			6,856		4,602			(9,373)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/09/2024	10/09/2026	8,630		208.37142	56,340			21,717		15,100			(28,209)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/05/2024	06/05/2026	13,463		200.34944999999999	86,238			18,336		53,227			(43,178)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/21/2024	08/21/2026	4,363		206.27	28,620			9,108		8,777			(14,330)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/15/2024	05/15/2026	1,985		199.92768000000001	14,116			2,598		7,977			(7,077)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/02/2024	07/02/2026	2,508		198.40299999999999	17,065			4,260		13,834			(8,544)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/18/2026	5,970		200.69	38,160			8,818		21,959			(19,159)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/22/2024	05/22/2026	3,470		201.11483999999999	23,128			4,479		11,661			(11,596)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/04/2026	10,586		207.20651000000001	71,390			24,124		19,411			(35,793)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2026	6,153		211.49127999999999	39,130			16,962		7,666			(19,592)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/07/2024	08/07/2026	8,858		204.02284	54,234			16,218		24,146			(27,154)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/12/2026	4,503		200.11	28,539			6,342		19,490			(14,289)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/14/2024	08/14/2026	6,356		204.32547	42,666			13,169		16,946			(21,362)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/01/2024	05/01/2026	2,785		244.8296	31,780			5,238		61,631			(15,934)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/22/2024	05/22/2026	1,568		257.82623999999998	11,644			2,255		17,648			(5,838)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2026	424		5897.31		60,500		5,817		2,176			(54,683)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/12/2026	395		5817.08337000003		63,940		7,378		15,339			(56,562)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2026	956		5856.43		135,520		10,425		8,021			(125,095)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2026	307		5838.86070999999999		46,260		3,558		3,649			(42,702)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	1,572		5877.62507999999998		239,010		50,560		27,958			(188,450)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2026	1,618		5887.74715999999999		209,760		28,813		15,109			(180,947)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	291		5805.49676		46,070		2,784		5,846			(43,286)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2026	1,458		5891.41269000001		212,420		20,425		8,436			(191,995)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2026	355		5942.53860999999996		42,840		9,062		2,765			(33,778)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/23/2026	617		5817.17784000003		93,600		5,657		9,946			(87,943)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/20/2026	341		5899.47573999999999		42,340		5,816		2,631			(36,524)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/12/2026	1,614		5834.65764000004		247,220		28,525		50,557			(218,695)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/21/2024	08/21/2026	623		5907.52394999998	137,714			43,827		31,221			(68,951)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/18/2026	294		5703.01414000002	69,088			15,965		37,192			(34,687)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2027	560		5885.51537999998		114,840		63,012		48,878			(51,828)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/17/2024	07/17/2026	687		5801.17212000002	144,280			38,989		55,974			(72,239)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/11/2024	12/11/2026	423		5904.00008999999995	88,900			41,950		30,449			(44,511)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/30/2024	05/29/2026	478		5652.78	90,639			18,427		74,177			(45,444)				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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/12/2026	677		5692.1310599999997	141,648			31,477		75,608			(70,921)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2026	655		5829.1737999999996	125,248			51,886		60,366			(62,710)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/26/2024	06/26/2026	469		5759.7	91,341			22,052		45,116			(45,733)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/12/2027	309		5811.2252799999997		67,860		37,886		41,717			(29,974)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/19/2027	460		5940.5257700000002		75,060		42,685		31,408			(32,375)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2027	598		5815.4349899999997		130,550		70,379		68,185			(60,171)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2026	186		5948.0474000000004	36,531			16,887		10,628			(18,291)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	575		5895.3287700000001		114,240		69,265		49,024			(44,975)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/22/2027	429		5805.49676		91,250		48,383		51,567			(42,867)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/04/2026	522		5923.0374199999997	111,476			37,669		25,218			(55,891)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2026	236		5905.7727999999997	54,432			20,459		14,811			(27,253)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/21/2024	08/21/2026	219		5836.2774300000001	56,407			17,951		16,379			(28,242)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2027	393		5850.5735699999996		78,890		42,529		39,083			(36,361)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2026	448		5817.5618999999997	88,062			36,481		43,518			(44,091)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2026	438		5947.4466000000002	91,624			34,438		21,977			(45,875)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/12/2027	567		5822.94146		121,110		67,616		73,186			(53,494)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2027	575		5918.9336899999998		107,780		65,348		44,639			(42,432)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/14/2024	08/14/2026	372		5928.2628599999998	73,986			22,835		15,939			(37,044)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/25/2026	509		5882.53	104,940			47,281		37,965			(52,614)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	05/30/2024	05/29/2026	177		5664.0855600000004	32,670			6,642		26,054			(16,380)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/12/2026	451		5760.8489399999999	80,158			17,813		34,164			(40,134)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/26/2024	06/26/2026	382		5753.9403000000002	75,438			18,213		37,915			(37,771)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2027	661		5891.4126900000001		133,770		73,399		56,362			(60,371)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2026	371		5876.9552000000003	85,184			39,379		29,768			(42,650)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/04/2026	623		5940.86	127,835			43,197		27,084			(64,093)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/24/2026	739		5836.3165799999997	141,900			69,681		73,577			(71,243)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2026	446		5823.4906799999999	92,040			39,897		43,367			(46,083)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/22/2027	429		5834.6994599999998		85,250		45,201		46,026			(40,049)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/25/2026	85		6011.9456600000003	12,820			5,776		3,284			(6,428)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/24/2026	516		5853.7731599999997	95,010			46,656		47,696			(47,701)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/18/2026	605		5743.5020699999995	129,955			30,031		62,214			(65,246)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	08/14/2024	08/14/2026	490		5940.0957200000003	94,888			29,286		19,503			(47,509)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2026	309		5823.4906799999999	63,720			27,621		30,024			(31,904)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	MS-	07/17/2024	07/17/2026	824		5801.1721200000002	173,136			46,787		67,169			(86,687)				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)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/29/2027	586		5840.7857000000004	134,572			81,999		84,030			(44,939)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/17/2027	657		5755.0700500000003	163,590			79,771		108,435			(54,730)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/26/2027	577		5876.6474699999999	145,418			92,249		75,131			(48,517)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/26/2024	12/23/2027	773		5818.86	186,615			123,327		123,672			(62,433)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/12/2027	412		5817.6613600000001	103,872			64,623		63,897			(34,687)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/03/2027	640		5923.0374199999997	165,452			92,423		66,754			(55,302)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/20/2025	02/18/2028	528		5881.8828700000004		121,241		86,379		72,630			(34,862)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	07/17/2024	07/16/2027	790		5789.5231800000001	203,550			104,475		120,180			(67,974)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/14/2024	08/13/2027	423		5951.9285799999998	98,150			52,891		38,835			(32,777)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	05/30/2024	05/28/2027	548		5652.78	126,170			59,157		120,082			(42,172)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/03/2027	371		5859.1821499999996	104,544			67,050		52,190			(34,912)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/26/2024	06/25/2027	399		5753.9403000000002	95,128			46,998		66,502			(31,767)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	08/21/2024	08/20/2027	623		5919.3983699999999	161,357			87,986		64,685			(53,884)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/01/2027	555		5947.4466000000002	141,801			82,771		57,729			(47,353)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	12/11/2024	12/10/2027	558		5886.2703600000004	145,464			94,226		72,940			(48,577)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/11/2028	601		5834.6576400000004		148,400		104,681		105,314			(43,719)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/04/2028	780		5885.5153799999998		191,820		134,081		107,545			(57,739)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/17/2028	524		5883.5263100000002		128,960		95,098		72,330			(33,862)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/28/2028	410		5850.5735699999996		98,880		68,483		61,939			(30,397)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	01/23/2025	01/21/2028	549		5846.3805400000001		128,320		88,132		84,947			(40,188)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/11/2027	608		5686.4045699999997	153,475			73,859		110,978			(51,252)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2029	546		5850.5735699999996		151,680		116,773		105,020			(34,907)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/26/2024	11/24/2028	696		5864.8824100000002	202,007			146,587		122,043			(50,571)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	09/05/2024	09/05/2028	791		5940.86	226,493			151,719		111,200			(56,623)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/19/2025	03/19/2029	642		5895.3287700000001		178,600		143,492		111,237			(35,108)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2029	933		5879.6180700000004		266,750		206,640		168,795			(60,110)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	07/17/2024	07/17/2028	927		5812.8210600000002	259,848			165,164		173,059			(64,962)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/12/2028	694		5669.2250999999997	201,960			123,528		164,539			(50,490)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/26/2024	06/26/2028	486		5753.9403000000002	132,132			82,085		103,051			(33,033)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	11/13/2024	11/13/2028	446		5829.32	124,696			89,422		85,356			(31,174)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/14/2024	08/14/2028	490		5946.0121499999996	132,762			86,932		66,906			(33,191)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/20/2028	761		5760.8540400000002	213,752			131,911		158,211			(53,438)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/02/2024	10/02/2028	707		5953.4	204,078			140,478		101,333			(51,020)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/11/2024	12/11/2028	660		5904.0000899999995	190,086			139,961		108,069			(47,522)				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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/30/2024	05/30/2028	796		5658.432780000001	207,090			124,821		206,503			(51,773)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	10/30/2024	10/30/2028	827		5834.979750000004	220,848			156,258		155,165			(55,212)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/21/2024	08/21/2028	825		5931.27279	238,679			157,430		117,596			(59,670)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	12/04/2024	12/04/2028	490		5995.442200000004	124,990			91,431		63,975			(31,248)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/12/2025	02/12/2029	704		5834.657640000004		198,850		154,994		151,876			(43,856)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2029	988		5864.29		271,150		212,834		182,808			(58,316)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2029	583		5817.177840000003		165,240		126,533		121,723			(38,707)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2028	928		5836.316579999997	247,482			184,764		178,767			(61,871)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2029	521		5782.738800000001	150,000			104,548		122,423			(30,000)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2029	1,154		5829.173799999996	345,050			264,318		259,498			(69,010)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2029	1,252		5909.91	390,498			308,119		244,961			(78,100)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2029	1,155		5888.412529999996	354,008			276,417		231,561			(70,802)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2025	02/20/2030	1,158		5864.29		346,664		287,019		250,076			(59,645)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2029	1,684		5847.954300000003	483,728			385,657		372,947			(96,746)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2029	796		5658.432780000001	227,655			155,304		234,231			(45,531)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2025	01/23/2030	703		5846.380540000001		207,050		168,249		159,820			(38,801)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2029	1,246		5931.27279	395,900			288,085		222,532			(79,180)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2029	1,027		5971.260199999997	319,396			239,766		176,765			(63,879)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2029	608		5989.517850000002	174,024			136,645		101,121			(34,805)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/12/2024	06/12/2029	1,076		5674.951589999997	340,876			234,971		290,367			(68,175)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2029	1,064		5823.490679999999	327,670			253,518		242,795			(65,534)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/20/2024	06/20/2029	934		5743.502069999995	295,704			205,129		236,111			(59,141)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2029	1,133		5801.172120000002	356,466			252,554		258,927			(71,293)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2029	1,234		5910.513570000001	389,966			282,271		229,186			(77,993)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/19/2025	03/19/2030	1,488		5907.13123		444,400		374,514		296,311			(69,886)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	1,178		5934.91914	377,720			277,961		210,257			(75,544)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/29/2025	01/29/2030	1,007		5844.717139999997		307,390		250,797		227,469			(56,593)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	02/05/2025	02/05/2030	1,492		5897.31		453,200		371,500		306,228			(81,700)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2025	02/12/2030	1,374		5822.94146		427,200		351,826		345,303			(75,374)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	02/13/2025	02/13/2026	273		5478.497999999996		33,900		4,005		55,350			(29,895)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	RBC-	01/27/2025	01/27/2026	251		5229.957599999997		31,850		2,275		68,956			(29,575)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	482		4922.510140000003		58,800		1,303		115,009			(57,497)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	362		5498.388119999996		47,600		8,369		71,982			(39,231)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	11		44784		19,800		1,904		174			(17,896)				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	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	30		42921		20,930		3,623		34,826			(17,308)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/05/2025	02/05/2026	22		44784		14,800		1,423		349			(13,377)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	14		43093		25,080		4,341		27,232			(20,739)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	113		42962		83,040		14,600		126,332			(68,440)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/13/2025	02/13/2026	76		44756		82,620		9,760		118,737			(72,860)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/30/2025	01/30/2026	105		44747		106,690		8,500		152,766			(98,190)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	74		42609		84,010		1,862		148,372			(82,148)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	212		19878		82,740		19,321		140,523			(63,419)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	152		19658		60,000		12,857		101,203			(47,143)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/03/2025	01/02/2026	136		21177		53,360		148		86,968			(53,212)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/10/2025	01/09/2026	125		21056		71,760		1,590		124,497			(70,170)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/20/2025	03/20/2026	2,000		0.999		35,600		7,629		59,314			(27,971)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,600		0.999		38,560		6,780		59,966			(31,780)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	02/06/2025	02/06/2026	1,800		0.9889999999999999		30,240		2,991		43,733			(27,249)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	1,600		0.9759999999999998		44,480		2,711		68,193			(41,769)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/05/2025	03/05/2026	238		2075.5390240000002		6,450		1,116		11,427			(5,334)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2025	01/23/2026	953		2289.2760960000001		48,180		2,936		80,171			(45,244)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	1,161		2095.4847420000001		52,080		9,157		99,578			(42,923)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/02/2025	04/02/2026	235		2963.7899200000002		10,360		2,590		17,330			(7,770)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/15/2025	01/15/2026	156		3198.9778200000001		9,200		354					(8,846)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/02/2025	04/02/2026	168		2975.7166400000001		26,200		6,550		35,290			(19,650)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2025	03/27/2026	741		2981.2575200000001		42,460		9,915		68,231			(32,545)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2025	03/06/2026	741		3017.9373300000002		34,320		6,034		54,048			(28,286)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	4,455		381.99160999999998		36,380		1,499		159,508			(34,881)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	12,054		386.57092999999998		74,520		3,071		376,516			(71,449)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/16/2026	14,151		376.64906999999999		154,980		6,387		582,136			(148,593)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2026	2,175		368.62578000000002	22,880			3,771		107,180			(11,471)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2026	5,117		370.92869999999999	57,950			10,109		240,612			(29,055)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/07/2026	4,485		380.19718	49,300			14,763		170,795			(24,718)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	07/31/2026	3,412		379.13479999999998	42,640			12,359		133,403			(21,379)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2026	3,458		376.66181999999998	37,440			7,960		143,203			(18,746)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2026	5,709		385.38	67,100			25,864		190,139			(33,596)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/16/2025	01/15/2027	2,883		378.17550999999997		37,620		19,585		116,618			(18,035)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/12/2026	5,053		375.25797999999998	58,710			13,065		216,284			(29,436)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/28/2026	3,378		386.35928000001	37,050			12,163		108,769			(18,576)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2026	5,323		375.74	59,600			14,880		225,496			(29,841)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/20/2026	2,864		382.55363999999997	35,750			15,862		103,544			(17,924)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2025	01/09/2026	1,209		244.73506		3,960		88		6,291			(3,872)				D/0

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SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2025	03/13/2026	1,817		272.37869999999998		6,350		1,239		10,886			(5,111)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	04/10/2025	04/10/2026	18		38921		48,650		13,232		119,941			(35,418)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TB-	04/10/2025	04/10/2026	35		38406		25,340		6,892		36,025			(18,448)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/21/2025	02/20/2026	113		43775		117,110		16,220		182,806			(100,890)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	03/13/2025	03/13/2026	1,254		1983.72155		48,250		9,411		86,468			(38,839)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TB-	02/27/2025	02/27/2026	1,028		2188.8721799999998		40,700		6,373		77,389			(34,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/05/2025	02/05/2026	6,974		396.04422		33,750		3,245		155,963			(30,505)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/26/2025	02/26/2026	5,666		390.97782000000001		41,140		6,329		155,116			(34,811)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/26/2025	02/26/2026	10,302		396.41345999999999		53,600		8,246		226,482			(45,354)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/05/2025	02/05/2026	5,683		390.62425999999999		38,720		3,723		157,760			(34,997)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/26/2025	02/26/2026	20,090		389.81304		156,000		24,000		573,209			(132,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/05/2025	02/05/2026	16,015		386.75286		137,020		13,175		506,360			(123,845)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/14/2024	11/13/2026	4,715		382.15177	54,000			23,440		172,140			(27,074)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/12/2024	09/11/2026	6,197		386.88272999999998	73,920			25,689		196,814			(37,062)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	05/30/2024	05/29/2026	3,767		370.89672000000002	42,980			8,738		177,343			(21,549)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/02/2024	10/02/2026	7,702		388.71102000000002	94,800			35,631		232,098			(47,465)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/05/2025	02/05/2027	3,100		389.07569999999998		33,120		18,173		94,168			(14,947)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	07/10/2024	07/10/2026	4,208		377.97843999999998	52,480			13,678		169,082			(26,276)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/13/2024	11/13/2026	4,708		382.32	54,540			23,641		171,140			(27,307)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/24/2024	10/23/2026	3,613		388.30506000000003	41,160			16,679		110,625			(20,637)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	05/15/2024	05/15/2026	6,381		373.45	71,760			13,209		267,260			(35,979)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	02/26/2025	02/26/2027	3,091		388.26		36,120		20,859		96,523			(15,261)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	09/11/2024	09/11/2026	6,217		386.02	73,200			25,404		202,561			(36,650)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/27/2024	11/27/2026	8,807		385.67394000000002	106,080			48,086		292,813			(53,186)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/22/2024	08/21/2026	7,301		382.37941000000001	89,040			28,375		262,855			(44,642)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/07/2024	08/07/2026	4,505		378.08465999999999	50,150			14,997		180,857			(25,109)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/26/2024	06/26/2026	1,597		376.34118000000001	17,400			4,201		66,715			(8,712)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	08/28/2024	08/28/2026	3,380		386.10827999999998	37,310			12,232		109,652			(18,681)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/10/2024	10/09/2026	5,968		385.41	69,690			26,900		198,596			(34,941)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/16/2024	10/16/2026	2,574		388.51	30,400			12,010		78,233			(15,221)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	10/17/2024	10/16/2026	2,576		388.14	30,300			11,987		79,198			(15,192)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS AG-	11/26/2024	11/25/2026	8,825		384.87473999999997	105,060			47,335		299,943			(52,674)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/21/2024	06/18/2026	2,332		653.29624000000001	37,180			8,627		7,271			(18,744)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG-	06/27/2024	06/26/2026	1,445		659.98656000000005	19,200			4,642		3,669			(9,626)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	UBS AG-	03/27/2025	03/25/2027	1,293		708.98436000000004		23,280		14,346		5,146			(8,934)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44624		12,560		966		1,032			(11,594)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	21		43049		14,670		564		23,362			(14,106)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	18		44579		32,800		2,523		1,679			(30,277)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2025	01/15/2026	12		43222		19,700		758		14,886			(18,942)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	74		44211		69,630		6,886		99,987			(62,744)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2025	02/27/2026	99		43672		88,580		13,871		136,975			(74,709)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	03/13/2025	03/13/2026	2,900		1.010999999999999		70,180		13,689		119,050			(56,491)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2025	01/30/2026	2,400		0.990999999999999		59,760		4,761		92,306			(54,999)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2025	04/02/2026	2,500		1.004999999999999		47,750		11,970		81,367			(35,780)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	2,100		1.002999999999999		53,340		6,301		81,744			(47,039)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	1,800		0.995		52,020		1,153		85,500			(50,867)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2025	01/02/2026	224		2249.521344000002		5,800		16		985			(5,784)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/26/2025	02/26/2026	230		2171.999826000002		6,850		1,054		12,927			(5,796)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	216		2304.649844999999		6,000		577					(5,423)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2025	04/02/2026	293		2035.137179999999		7,980		1,995		14,865			(5,985)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	789		2284.467185		40,860		4,827		66,032			(36,033)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/11/2025	04/10/2026	1,666		1856.48459		62,000		17,003		111,067			(44,997)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	838		2259.397116000001		34,390		95		62,687			(34,295)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2025	03/27/2026	1,065		2063.631303000001		49,940		11,662		90,202			(38,278)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	279		3256.938720000001		11,520		886					(10,634)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	166		3074.3514		19,600		3,392		13,745			(16,208)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	155		3221.396729999999		24,200		1,862					(22,338)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/05/2025	03/05/2026	232		3008.041859999998		11,060		1,914		19,475			(9,146)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2025	04/10/2026	335		2603.897100000001		12,960		3,525		18,716			(9,435)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2025	01/09/2026	226		3080.87318		11,900		264		12,905			(11,636)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	1,224		408.211380000002		6,200		1,090		1,169			(5,110)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	1,724		412.963019999997		7,420		877		709			(6,543)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	2,009		397.731870000001		17,120		47		5,920			(17,073)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	10,034		428.233760000002		83,640		14,706		1,884			(68,934)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	7,626		428.889149999997		56,110		7,707		510			(48,403)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	18,580		434.338160000002		75,000		7,212		24			(67,788)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2025	02/20/2026	16,235		435.800160000001		77,220		10,607		110			(66,613)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	10,219		420.066869999999		86,920		6,686		1,817			(80,234)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	6,279		422.017800000002		41,000		114		1			(40,886)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	11,575		425.550880000001		102,930		12,159		1,237			(90,771)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	9,161		421.671600000001		85,100		8,416		1,874			(76,684)				D/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/05/2025	02/05/2026	9,414		421.82470000000001		84,360		8,112		1,704			(76,248)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2025	02/13/2026	16,500		436.92056000000002		73,030		8,627		26			(64,403)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2025	03/06/2026	16,397		439.67511999999999		65,660		11,545		128			(54,115)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/03/2025	01/02/2026	21,852		434.35982999999999		60,030		166		2			(59,864)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2025	01/29/2026	16,450		430.89954		69,300		5,331		26			(63,969)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2025	02/06/2026	18,569		434.1925		78,750		7,788		30			(70,962)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2025	01/22/2027	1,000		443.49175000000002		28,620		15,238		9,318			(13,382)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	2,539		646.78047000000004	38,920			8,661		9,642			(19,513)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/15/2025	10/15/2026	817		965.14610000000005		22,400		17,662		24,247			(4,738)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/09/2025	07/09/2026	1,580		949.49284		28,350		14,720		56,929			(13,630)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/12/2025	11/12/2026	3,445		984.56691999999998		74,460		64,437		71,033			(10,023)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/19/2025	11/19/2026	1,440		960.22731999999996		37,940		33,562		48,785			(4,378)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/25/2025	11/25/2026	1,934		974.86487999999997		43,700		39,378		46,956			(4,322)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	2,540		943.97508000000005		50,880		24,462		102,357			(26,418)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/08/2025	10/08/2026	4,771		981.1		98,700		75,923		92,699			(22,777)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/05/2025	11/05/2026	2,040		981.05795999999998		42,800		36,215		47,394			(6,585)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2026	1,294		931.88625000000002		22,440		6,473		62,198			(15,967)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/29/2025	10/29/2026	1,011		991.91709000000003		21,400		17,696		19,008			(3,704)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/10/2025	09/10/2026	1,029		975.05100000000004		19,000		13,154		22,844			(5,846)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/04/2025	09/04/2026	1,137		966.81183999999996		21,120		14,273		28,424			(6,847)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/17/2025	09/17/2026	2,871		976.45		59,360		42,237		67,072			(17,123)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/13/2025	08/13/2026	518		959.77660000000003		10,950		6,738		14,994			(4,212)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/12/2025	11/12/2027	1,520		983.58037999999999		44,700		41,695		48,836			(3,005)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	1,688		956.12	45,760			6,223		58,694			(22,943)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		949.76666	23,840			1,179		25,676			(11,953)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/04/2025	09/03/2027	930		963.92295999999999		25,290		21,191		35,473			(4,099)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/05/2025	11/05/2027	612		984.00408000000004		16,560		15,288		20,195			(1,272)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/09/2025	07/09/2027	1,685		944.76428999999996		45,760		34,775		85,336			(10,985)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	523		946.78578000000005	15,950			1,402		17,136			(7,997)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2027	1,270		943.03016000000002		34,920		25,867		65,880			(9,053)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	529		941.75779999999997	15,150			458		19,420			(7,596)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	528		959.94448	13,500			1,836		16,826			(6,769)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/16/2025	04/16/2027	1,079		892.0145		48,000		30,947		97,870			(17,054)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/19/2025	11/19/2027	823		963.14299000000005		26,320		24,804		35,487			(1,516)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/17/2025	09/17/2027	2,153		976.45		60,480		51,769		75,423			(8,711)				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 - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/25/2025	11/24/2027	712		979.75878		19,880		18,897		23,203			(983)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	841		954.52500999995	22,160			1,096		22,507			(11,110)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/24/2024	01/23/2026	635		937.97569999996	19,320			584		25,504			(9,687)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/13/2025	08/13/2027	829		960.73829999998		23,200		18,745		33,331			(4,455)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/15/2025	10/15/2027	613		980.80769999995		16,680		14,918		19,998			(1,762)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/13/2026	2,081		914.84604000000002	58,710			3,817		131,259			(19,624)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/05/2027	946		953.57334000000003	30,060			11,011		38,775			(10,048)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/24/2024	01/22/2027	635		943.64890000000003	20,940			7,402		29,998			(6,999)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/09/2027	633		954.20776000000001	20,640			8,751		30,252			(6,899)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2028	1,051		954.52500999995	37,400			19,661		52,797			(9,356)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/09/2022	03/09/2026	1,021		978.17089999996	49,800			2,287		13,671			(12,459)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2028	950		958.98835999994	32,940			18,739		51,548			(8,241)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2027	2,300		916.67208000000005	72,240			21,687		158,535			(18,072)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/23/2022	03/23/2026	512		977.91189999995	23,950			1,330		7,325			(5,992)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2028	523		953.46	19,200			10,462		26,523			(4,803)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/04/2025	09/04/2030	5,374		966.81183999996		205,920		192,606		336,587			(13,314)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2029	3,573		954.52500999995	140,420			87,176		213,112			(28,084)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/08/2025	10/08/2030	3,045		982.08109999999		122,100		116,480		169,813			(5,620)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2029	3,350		954.41345999999	133,760			85,067		199,245			(26,767)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/16/2025	04/16/2030	4,314		928.17724999996		162,400		139,353		369,525			(23,047)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/17/2025	09/17/2030	6,152		975.47355000005		251,400		236,936		378,763			(14,464)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2024	04/24/2029	3,726		944.7	137,550			91,172		251,593			(27,525)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/15/2025	10/15/2030	5,514		976.89229999998		227,340		217,748		333,068			(9,592)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/10/2025	09/10/2030	2,058		965.34900000005		87,000		81,661		133,764			(5,339)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/09/2022	03/09/2027	1,021		973.27509999995	58,200			13,784		30,639			(11,646)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/13/2025	08/13/2030	3,006		959.77660000003		121,220		111,921		200,444			(9,299)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/10/2024	04/10/2029	4,642		954.20776000001	184,800			121,072		306,865			(36,980)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	01/24/2024	01/24/2029	3,384		945.54	135,040			82,800		219,232			(27,008)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/23/2022	03/23/2027	512		978.88789999995	26,750			6,541		14,187			(5,353)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/19/2025	11/19/2030	3,496		961.19920999999		155,040		151,472		240,996			(3,568)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/12/2025	11/12/2030	5,471		981.60730000001		233,280		227,017		318,128			(6,263)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/09/2025	07/09/2030	2,633		944.76428999996		101,750		91,993		200,760			(9,757)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	11/25/2025	11/25/2030	2,341		975.84366		98,440		96,498		139,393			(1,942)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	06/25/2025	06/25/2030	3,598		943.03016000002		140,080		125,573		278,973			(14,507)				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 - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	11/05/2025	11/05/2030	3,163		976.14775999999995		134,850		130,712		196,800			(4,138)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	03/15/2023	03/15/2028	3,614		914.84604000000002	127,380			56,117		283,275			(25,476)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	10/29/2025	10/29/2030	3,640		992.91		148,320		143,200		200,518			(5,120)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML -	04/03/2024	04/03/2029	4,181		956.01	166,400			108,379		249,047			(33,298)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	11/12/2025	11/12/2026	17		47965		12,640		10,938		11,178			(1,702)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	12		41735		23,600		9,077		57,736			(14,523)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	12/17/2025	12/17/2026	17		47838		33,920		32,615		32,759			(1,305)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	11/05/2025	11/05/2026	11		47169		7,950		6,727		8,249			(1,223)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/15/2025	10/15/2026	28		46115		21,970		17,323		27,538			(4,648)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/01/2025	10/01/2026	28		46302		20,540		15,405		25,176			(5,135)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	36		42112		29,400		11,308		51,239			(18,092)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/22/2025	10/22/2026	19		46404		12,330		9,959		14,099			(2,371)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	11/12/2025	11/12/2026	15		47821		33,880		29,319		24,064			(4,561)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/08/2025	10/08/2026	11		46555		21,050		16,192		23,889			(4,858)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	11/05/2025	11/05/2026	13		47216		26,580		22,491		25,502			(4,089)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	09/24/2025	09/24/2026	11		46121		20,850		15,237		26,316			(5,613)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/22/2025	10/22/2026	11		46311		23,100		18,658		27,581			(4,442)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	11/19/2025	11/19/2026	11		45401		28,600		25,300		38,553			(3,300)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/08/2025	10/08/2026	11		46788		7,300		5,615		8,711			(1,685)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/01/2025	10/01/2026	17		46348		34,000		25,500		39,964			(8,500)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	09/24/2025	09/24/2026	11		46121		7,900		5,773		10,263			(2,127)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	11/19/2025	11/19/2026	13		46139		8,520		7,537		10,412			(983)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	10/15/2025	10/15/2026	19		45883		43,830		34,558		55,295			(9,272)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	07/01/2025	07/01/2026	11		44806		18,550		9,224		28,323			(9,326)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	07/01/2025	07/01/2026	16		45118		9,870		4,908		16,284			(4,962)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	N/A	Equity/Index	BAML -	12/17/2025	12/17/2026	15		48125		8,960		8,615		8,439			(345)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	12/11/2025	12/11/2026	88		48314		115,670		109,315		104,023			(6,355)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BAML -	04/24/2025	04/24/2026	161		18907		55,490		17,226		91,805			(38,264)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	06/05/2025	06/05/2026	3,800		21547		31,920		13,592		105,882			(18,328)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	09/24/2025	09/24/2026	3,100		24504		26,226		19,165		27,114			(7,061)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2025	08/14/2026	2,500		23832		26,975		16,674		69,228			(10,301)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2025	07/24/2026	3,700		23220		38,850		21,773		70,945			(17,077)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	12/04/2025	12/04/2026	3,600		25582		25,380		23,497		23,885			(1,883)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2025	07/02/2026	3,300		22642		29,733		14,867		53,971			(14,867)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	10/16/2025	10/16/2026	4,000		24657		39,800		31,490		73,684			(8,310)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	10/29/2025	10/29/2026	2,900		26120		29,290		24,221		18,527			(5,069)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	09/17/2025	09/17/2026	2,800		24224		24,948		17,751		35,805			(7,197)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	06/11/2025	06/11/2026	5,000		21861		57,500		25,433		200,861			(32,067)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML -	07/09/2025	07/09/2026	2,500		22865		25,975		13,487		61,285			(12,488)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	05/07/2025	05/07/2026	4,800		19868		39,840		13,791		237,148			(26,049)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	07/01/2025	07/01/2026	3,300		22478		28,743		14,293		61,670			(14,450)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	08/06/2025	08/06/2026	3,200		23315		34,912		20,813		69,115			(14,099)				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)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/12/2025	11/12/2026	2,700		25517		25,515		22,080		25,766			(3,435)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	2,600		23218		32,058		18,583		43,646			(13,475)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	4,200		21080		39,060		15,023		93,663			(24,037)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	07/10/2025	07/10/2026	2,500		22829		25,875		13,506		66,373			(12,369)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/10/2025	09/10/2026	2,800		23849		26,460		18,318		37,898			(8,142)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/22/2025	05/22/2026	4,200		21112		39,480		15,293		122,407			(24,187)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/28/2025	08/28/2026	2,800		23703		18,060		11,858		20,028			(6,202)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/08/2025	10/08/2026	3,400		25137		28,390		21,838		30,111			(6,552)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2026	3,800		21722		31,920		13,505		130,439			(18,415)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/15/2026	2,800		21336		22,400		8,246		140,721			(14,154)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	2,600		23849		27,846		17,136		68,697			(10,710)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/06/2025	11/06/2026	3,100		25130		21,142		17,947		26,571			(3,195)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	11/05/2025	11/05/2026	3,200		25620		22,592		19,116		21,217			(3,476)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	12/11/2025	12/11/2026	3,700		25687		27,565		26,050		24,435			(1,515)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2026	2,800		21319		21,560		7,878		147,388			(13,682)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/11/2025	09/11/2026	2,900		23993		27,173		18,887		39,553			(8,286)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	10/02/2025	10/02/2026	2,700		24893		21,465		16,158		19,203			(5,307)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2026	3,600		19571		30,240		9,886		140,358			(20,354)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	05/30/2025	05/29/2026	3,300		21341		27,390		11,229		85,078			(16,161)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/25/2025	06/25/2026	4,000		22238		34,800		16,731		89,467			(18,069)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	06/26/2025	06/26/2026	3,900		22447		33,930		16,406		112,042			(17,524)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	09/18/2025	09/18/2026	2,700		24455		23,841		17,029		36,308			(6,812)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	3,600		18693		6,840		2,105		20,013			(4,735)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	3,800		22908		34,884		18,784		120,707			(16,100)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	N/A	Equity/Index	BAML	11/26/2025	11/25/2026	2,500		25237		18,375		16,649		24,432			(1,726)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	ML	04/17/2025	04/17/2026	2,500		0.97599999999999998		58,500		17,177		87,640			(41,323)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	05/02/2025	04/30/2026	3,100		0.99299999999999999		67,890		22,441		99,114			(45,449)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	12/11/2025	12/11/2026	1,600		0.99		35,040		33,115		31,102			(1,925)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML	08/07/2025	08/07/2026	2,000		0.999		49,800		29,825		64,199			(19,975)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	11/25/2025	11/25/2026	203		2436.387252		6,350		5,722		6,629			(628)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	12/23/2025	12/23/2026	197		2546.204244		5,950		5,819		4,656			(131)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	11/19/2025	11/19/2026	256		2369.025046000002		8,760		7,749		11,992			(1,011)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	215		2318.744772		28,550		17,569		36,529			(10,981)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	376		1857.888563		9,030		2,605		15,927			(6,425)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	215		2304.7764299999999		8,050		4,954		12,180			(3,096)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	11/26/2025	11/25/2026	603		2501.032696000002		37,200		33,706		36,782			(3,494)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML	12/26/2025	12/24/2026	710		2569.825830000002		43,200		42,840		38,536			(360)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	257		2683.8131199999998		10,640		3,069		16,620			(7,571)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	224		3137.9533799999999		10,640		6,343		15,486			(4,297)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/13/2025	08/13/2026	155		3222.8822599999999		8,050		4,954		9,138			(3,096)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	05/29/2025	05/29/2026	166		3024.3090400000001		27,000		10,978		38,474			(16,022)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	11/19/2025	11/19/2026	158		3194.4769200000001		6,900		6,104		8,645			(796)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	08/06/2025	08/06/2026	160		3156.74352		22,750		13,563		25,574			(9,188)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/30/2025	04/30/2026	245		2880.116		11,550		3,776		22,129			(7,774)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2026	255		3136.53033		9,920		5,342		13,796			(4,578)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	10/01/2025	10/01/2026	214		3267.8911199999998		10,430		7,823		10,457			(2,608)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/16/2025	04/16/2026	184		2662.0377600000002		39,000		11,250		99,980			(27,750)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	155		3227.9147800000001		6,750		3,764		7,771			(2,986)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	179		2746.9171200000001		7,750		2,385		12,851			(5,365)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2026	283		3196.55528		10,980		5,701		14,046			(5,279)				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 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/14/2025	05/14/2026	229		3059.460930000002		9,520		3,478		16,694			(6,042)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	07/16/2025	07/16/2026	159		3127.11132		26,450		14,242		27,192			(12,208)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2025	09/11/2026	753		3282.491		48,750		33,884		45,563			(14,866)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2025	07/10/2026	688		3170.4369299999998		57,860		30,202		64,148			(27,658)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	11/26/2025	11/25/2026	759		3296.883589999999		53,500		48,475		51,541			(5,025)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2025	07/31/2026	4,331		401.95071999999999		20,570		11,924		77,215			(8,646)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2025	07/10/2026	8,399		397.6148		54,120		28,249		177,688			(25,871)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2025	09/04/2026	21,985		401.66505999999998		201,140		137,065		364,842			(64,075)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/17/2025	07/17/2026	17,857		392.40201000000002		147,700		79,937		460,960			(67,763)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/22/2025	10/22/2026	11,042		426.59840000003		55,200		44,585		56,760			(10,615)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	10/22/2025	10/22/2026	5,041		420.3494		36,750		29,683		38,070			(7,067)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	12/31/2025	12/31/2026	5,266		428.25524999999999		25,300		25,300		25,300							D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2025	09/04/2026	4,940		413.73916000000003		21,600		14,719		44,038			(6,881)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	21,442		387.09		176,790		65,082		656,757			(111,708)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/23/2025	04/23/2026	14,287		386.97658999999999		114,400		35,200		461,457			(79,200)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	13,744		382.3578		138,860		40,773		492,305			(98,087)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/19/2025	11/19/2026	6,535		418.9341		42,120		37,260		56,040			(4,860)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	20,918		386.44556		180,630		59,548		653,571			(121,082)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/12/2025	11/12/2026	19,115		417.25447000000003		184,800		159,923		177,210			(24,877)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/19/2025	11/19/2026	5,325		412.32369999999997		49,720		43,983		63,898			(5,737)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/25/2026	12,059		416.08192000000003		60,270		44,209		112,014			(16,061)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2026	6,210		393.02981999999997		34,080		13,108		155,435			(20,972)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2025	07/31/2026	10,955		396.84782999999999		72,240		41,875		241,142			(30,365)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2025	07/24/2026	24,622		392.76814999999999		225,040		126,121		627,911			(98,919)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	11/19/2025	11/19/2026	2,178		410.67110000000002		22,230		19,665		28,268			(2,565)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	8,558		395.10306000000003		39,600		11,628		201,289			(27,972)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2025	05/01/2026	8,781		390.70497999999998		58,820		19,391		238,353			(39,429)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2025	09/04/2026	3,211		401.26258999999999		30,030		20,464		54,255			(9,566)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2025	05/15/2026	6,717		397.15433999999999		29,380		10,816		142,425			(18,564)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2025	07/24/2026	11,169		396.70765		81,840		45,866		246,295			(35,974)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/25/2026	21,411		406.73633000000001		186,180		136,566		319,926			(49,614)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/17/2026	11,410		386.60622000001		90,640		26,615		361,364			(64,025)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	07/17/2025	07/17/2026	10,459		396.32211000001		68,880		37,278		233,668			(31,602)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/25/2026	3,445		409.98696999999999		24,920		18,279		44,097			(6,641)				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 MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	10,391		389.29613000000001		72,400		22,277		312,281			(50,123)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/15/2026	9,817		391.73507999999998		61,180		22,522		257,247			(38,658)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/24/2026	3,300		401.82900000001		17,550		9,836		58,829			(7,714)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	3,293		402.62459999999		17,420		9,715		56,612			(7,705)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/31/2025	12/31/2026	2,872		420.73466999999		21,840		21,840		21,840							0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/31/2025	07/31/2026	19,616		392.92252999999999		163,240		94,625		498,924			(68,615)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	11,147		397.09838000002		83,160		46,378		241,983			(36,782)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2026	6,234		396.25475		27,600		8,492		146,120			(19,108)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/17/2026	5,357		398.67417		30,450		16,480		108,965			(13,970)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	19,666		384.91415999999998		177,840		68,400		643,982			(109,440)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2026	3,623		395.73504000003		16,660		6,408		81,664			(10,252)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	10/22/2025	10/22/2026	20,163		416.18340000001		185,640		149,940		191,948			(35,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	20,107		392.11419999999998		178,540		93,194		523,113			(85,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	12/31/2025	12/31/2026	12,446		416.97438		115,960		115,960		115,960							0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2026	24,574		393.15107999999998		228,920		127,667		618,205			(101,253)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/10/2026	4,581		402.32960000003		21,780		11,369		79,107			(10,411)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	11/12/2025	11/12/2026	14,576		426.46168999998		83,570		72,320		79,397			(11,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2025	05/01/2026	6,973		396.12606		32,940		10,859		153,782			(22,081)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML	11/12/2025	11/12/2026	5,735		420.60255000001		46,320		40,085		44,264			(6,235)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	11/19/2025	11/19/2027	2,420		411.08425		32,500		30,628		39,086			(1,872)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	05/15/2025	05/14/2027	6,717		387.47708999998		75,400		51,579		209,651			(23,821)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	12/31/2025	12/30/2027	3,351		416.55657000002		43,400		43,400		43,400							0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/06/2026	5,755		365.25488999999	62,160			3,074		302,567			(31,165)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/23/2025	04/23/2027	2,598		387.36318		28,400		18,583		87,793			(9,817)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/24/2025	07/23/2027	7,108		393.16210000001		87,080		67,942		192,086			(19,138)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	11/12/2025	11/12/2027	6,451		418.09149000002		82,620		77,067		80,546			(5,553)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	10/22/2025	10/22/2027	5,761		415.76679999999		74,400		67,256		77,636			(7,144)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/18/2024	04/17/2026	3,513		369.35980000001	39,910			5,835		170,532			(20,093)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	03/14/2024	03/13/2026	3,249		369.35	35,760			3,502		157,656			(18,003)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/17/2025	07/16/2027	3,826		392.40201000002		44,250		34,099		105,503			(10,151)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	05/01/2025	04/30/2027	2,841		387.60721999998		31,900		21,208		88,444			(10,692)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/17/2024	04/17/2026	3,239		369.79892000001	36,840			5,364		155,820			(18,471)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	04/24/2024	04/24/2026	7,043		369.16	77,740			12,067		343,373			(38,977)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML	07/10/2025	07/09/2027	3,818		391.72129999999		47,100		35,843		107,192			(11,257)				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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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2025	09/03/2027	7,658		401.66505999998		96,720		81,378		150,689			(15,342)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	3,235		370.89	35,760			3,488		151,909			(17,929)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	05/21/2025	05/21/2027	5,951		385.68707999998		70,380		48,754		195,119			(21,626)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/20/2026	4,402		363.87351000001	47,040			3,244		237,483			(23,682)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	07/23/2025	07/23/2027	7,093		393.54581000002		88,200		68,721		189,646			(19,479)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	03/28/2024	03/27/2026	10,982		369.97003000001	140,630			16,510		526,308			(70,898)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/24/2027	7,383		404.70468		96,900		83,989		143,112			(12,911)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2025	07/30/2027	2,038		392.92252999999		23,680		18,703		55,564			(4,977)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	5,446		385.06133999997		64,050		41,522		190,145			(22,528)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/04/2024	01/02/2026	1,382		361.81	14,950			21		77,389			(7,527)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML -	01/11/2024	01/09/2026	2,758		362.27735999999	30,700			339		153,139			(15,477)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	N/A	Equity/Index	BAML -	08/21/2025	08/21/2026	1,215		411.5		6,950		4,430		3,255			(2,520)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	1,487		402.59320000002		10,140		3,538		5,222			(6,602)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	1,484		403.93565999998		6,480		3,133		3,958			(3,347)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	19,043		422.93964		152,460		73,717		79,085			(78,743)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	17,600		433.65499999997		63,900		22,295		9,886			(41,605)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/21/2026	11,665		429.19450000001		102,720		65,470		41,749			(37,250)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	12,392		420.04349999999		114,500		52,992		58,296			(61,508)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	14,877		425.50259999997		84,600		27,658		22,862			(56,942)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/21/2026	14,824		441.95100000002		59,170		37,713		16,007			(21,457)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/30/2025	04/30/2026	10,414		421.46940000001		76,020		24,853		26,956			(51,167)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/18/2025	06/18/2026	6,444		436.18349999998		21,060		9,747		5,335			(11,313)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	06/26/2025	06/26/2026	15,581		434.66550000001		58,590		28,329		19,334			(30,261)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2025	05/08/2026	12,890		423.97340000003		87,880		30,661		27,618			(57,219)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/18/2024	04/17/2026	5,608		625.33317	93,600			13,685		30,778			(47,123)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/25/2024	04/24/2026	3,300		635.42594999999	58,860			9,174		11,166			(29,633)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/01/2024	01/30/2026	1,483		625.15300999999	23,360			934		645			(11,761)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/21/2024	03/20/2026	4,528		651.48979999995	64,750			6,966		1,810			(32,598)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/07/2024	03/06/2026	3,296		644.35080000005	46,260			4,084		1,348			(23,290)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2025	08/20/2027	2,442		705.91112999996		37,500		30,701		17,765			(6,799)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2025	09/24/2027	2,984		703.44780000003		38,700		33,544		26,097			(5,156)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/23/2024	02/23/2026	2,020		641.06482000005	30,250			2,205		559			(15,187)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/29/2024	02/27/2026	1,477		623.61180000002	27,840			2,189		3,536			(14,016)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	04/17/2025	04/16/2027	2,010		672.91499999996		36,000		23,338		19,099			(12,662)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2025	05/21/2027	1,333		670.50158999996		29,760		20,644		15,568			(9,116)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/30/2025	10/29/2027	3,356		696.32136000000003		37,400		34,215		34,789			(3,185)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2025	11/05/2027	3,870		696.48443999999995		44,850		41,462		47,166			(3,388)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/13/2026	1,648		640.11123999999995	26,010			2,547		1,409			(13,095)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/20/2025	06/17/2027	835		688.70050000000003		12,300		9,038		7,110			(3,262)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2025	05/28/2027	1,323		687.57800999999995		23,840		16,836		10,814			(7,004)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2025	06/26/2026	1,630		306.16644000000002		5,850		2,829		9,897			(3,021)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2025	04/24/2026	2,921		294.20684999999997		11,880		3,688		18,428			(8,192)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	07/24/2025	07/24/2026	1,934		310.58026999999998		6,480		3,632		11,094			(2,848)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2025	08/14/2026	2,278		307.25		7,280		4,500		11,634			(2,780)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2025	09/25/2026	1,740		337.85500000000002		6,720		4,929		9,232			(1,791)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/16/2025	07/16/2026	29,807		205.05930000000001		130,540		70,291		69,906			(60,249)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/19/2025	11/19/2026	15,343		200.43360000000001		84,010		74,317		81,060			(9,693)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/30/2025	07/30/2026	24,394		202.71532999999999		141,500		81,635		74,347			(59,865)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/15/2025	10/15/2026	7,827		203.07231999999999		43,200		34,062		29,723			(9,138)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2026	13,158		203.55840000000001		70,200		29,700		29,595			(40,500)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/11/2025	06/11/2026	24,405		206.72391999999999		88,500		39,144		31,467			(49,356)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/05/2025	11/05/2026	13,908		201.93398999999999		59,080		49,991		59,590			(9,089)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/17/2025	09/17/2026	12,730		205.06700000000001		54,340		38,665		33,372			(15,675)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/09/2025	07/09/2026	24,397		204.53012000000001		115,000		59,712		57,524			(55,288)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML-	06/18/2025	06/18/2026	32,337		202.87540000000001		165,000		76,364		89,254			(88,636)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/21/2025	05/21/2026	22,894		206.52173999999999		88,830		34,165		27,517			(54,665)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/08/2025	10/08/2026	23,460		204.3954		112,800		86,769		71,226			(26,031)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/12/2025	11/12/2026	18,216		203.32311999999999		81,770		70,763		67,025			(11,008)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/06/2025	08/06/2026	17,046		205.12467000000001		80,850		48,199		38,603			(32,651)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/14/2025	05/14/2026	27,907		203.22874999999999		135,660		49,568		66,530			(86,092)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/30/2025	04/30/2026	24,848		204.83949999999999		112,200		36,681		38,345			(75,519)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/20/2025	08/20/2026	20,300		206.69309999999999		97,020		61,570		37,528			(35,450)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/25/2025	06/25/2026	16,163		204.78251		68,640		33,000		32,795			(35,640)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/04/2025	09/04/2026	26,279		205.07902000000001		127,980		86,492		66,850			(41,488)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/17/2025	09/17/2027	2,448		205.47550000000001		14,750		12,626		10,970			(2,124)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/30/2025	07/30/2027	4,879		205.17497		31,300		24,688		20,388			(6,612)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/04/2025	06/04/2027	4,386		206.226		25,830		18,389		15,514			(7,441)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/12/2025	11/12/2027	4,431		204.94808		24,930		23,254		21,703			(1,676)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/08/2025	10/08/2027	4,888		204.6		32,200		28,490		24,153			(3,710)				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)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2027	11,239		204.65		72,910		56,108		53,164			(16,802)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/05/2025	11/05/2027	8,941		201.53133		55,980		51,680		57,160			(4,300)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/14/2025	05/14/2027	23,990		204.04575		150,430		102,763		108,033			(47,667)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2027	8,783		205.14493999999		55,440		42,131		38,086			(13,309)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	10/15/2025	10/15/2027	4,403		204.30058		29,790		26,643		22,979			(3,147)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/20/2025	08/20/2027	5,317		206.9		35,090		28,688		20,242			(6,402)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	09/04/2025	09/03/2027	7,300		205.69549000000		47,100		39,466		31,655			(7,634)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/19/2025	11/19/2027	1,485		202.45410000000		9,360		8,821		9,041			(539)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/22/2024	02/20/2026	2,501		200.75984	14,850			1,024		6,746			(7,476)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/11/2025	06/11/2027	8,298		204.67511999999		53,720		38,761		35,500			(14,959)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/18/2025	06/17/2027	5,390		204.1		34,210		25,034		24,314			(9,176)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/25/2025	06/25/2027	14,204		203.96583000000		93,380		69,170		65,823			(24,210)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2027	4,870		204.91934000000		33,100		26,426		21,806			(6,674)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2027	20,459		205.70058		126,840		87,866		77,852			(38,974)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/30/2025	04/30/2027	11,206		204.429		73,370		48,712		47,375			(24,658)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	06/25/2025	06/25/2026	1,929		259.63		12,950		6,226		19,088			(6,724)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	1,486		263.70819999999		15,000		12,981		11,422			(2,019)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	1,147		266.77080000000		5,220		2,911		5,864			(2,309)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	06/25/2025	06/25/2026	386		265.60149000000		1,610		774		2,208			(836)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/04/2026	3,388		265.11484999999		22,770		15,389		20,539			(7,381)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/25/2026	372		260.58825000000		4,070		3,667		3,431			(403)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	2,224		275.34044999999		9,540		7,338		5,038			(2,202)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2026	2,966		270.22937999999		20,160		16,283		12,947			(3,877)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	1,928		265.36792000000		7,250		3,904		9,911			(3,346)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2026	4,513		273.05876000000		17,880		15,129		15,395			(2,751)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	1,175		257.37045000000		6,960		2,543		13,752			(4,417)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	1,122		277.64974000000		3,900		3,900		3,900							0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2026	2,594		268.88085000000		18,340		14,108		11,803			(4,232)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	2,314		258.91442000000		14,760		7,948		21,671			(6,812)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/10/2025	12/10/2026	4,498		265.70402999999		32,400		30,531		29,616			(1,869)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	3,059		260.49383999999		22,480		12,537		27,895			(9,943)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	08/06/2025	08/06/2026	762		262.18191999999		5,120		3,052		5,765			(2,068)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2026	3,337		278.58976999999		11,700		9,450		5,838			(2,250)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	11/12/2025	11/12/2026	1,113		273.93362000000		5,460		4,725		3,378			(735)				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)
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/30/2025	07/30/2026	1,925		260.10732999999999		13,800		7,962		19,964			(5,838)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2026	2,249		273.20350000000002		9,240		6,397		6,234			(2,843)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2026	392		260.44353000000001		1,810		661		3,574			(1,149)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	04/16/2025	04/16/2026	765		267.46796999999998		2,800		808		2,064			(1,992)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/10/2025	12/10/2026	1,874		272.88522		7,800		7,350		6,510			(450)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2027	1,874		266.54000000000002		18,650		15,785		16,159			(2,865)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/05/2025	11/05/2027	1,881		265.08235999999999		19,500		18,002		18,498			(1,498)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/04/2025	09/03/2027	3,012		264.58515		29,840		25,003		28,144			(4,837)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/27/2026	3,989		249.46639999999999	36,200			2,834		72,610			(18,150)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/14/2025	05/14/2027	783		259.67525999999998		6,020		4,112		9,825			(1,908)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/22/2025	10/22/2027	2,966		270.22937999999999		29,280		26,468		21,468			(2,812)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	10/08/2025	10/08/2027	371		273.45639999999997		2,950		2,610		2,081			(340)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2026	2,746		255.68476000000001	22,680			2,430		33,570			(11,371)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/18/2024	01/16/2026	404		247.52	3,400			70		8,131			(1,712)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2027	1,157		258.14		11,190		8,611		14,615			(2,579)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/10/2025	12/10/2027	5,622		266.50193999999999		54,750		53,173		49,920			(1,577)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2027	1,147		261.01692000000003		11,490		8,952		13,272			(2,538)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	11/25/2025	11/24/2027	1,116		263.26094999999998		13,680		13,004		11,246			(676)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2026	173		5723.27466		26,900		11,381		16,213			(15,519)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	2,449		5698.56		330,400		184,262		309,871			(146,138)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2026	121		5815.5156299999999		13,510		13,213		12,876			(297)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2026	1,490		5758.79932000001		210,700		145,869		170,842			(64,831)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	245		5745.36888		33,180		12,762		27,954			(20,418)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	106		5522.94976000004		22,140		11,922		27,180			(10,218)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2026	520		5747.25864		76,500		52,962		62,739			(23,538)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	2,324		5626.22876999999997		355,080		184,368		405,237			(170,712)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2026	297		5675.76576000002		43,520		24,271		41,747			(19,249)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	104		5782.65221999999		12,900		12,900		12,900							0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2026	1,592		5745.36888		215,670		82,950		181,700			(132,720)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2026	1,488		5769.31491000001		196,940		192,612		190,004			(4,328)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2026	247		5711.21712000003		27,720		14,393		29,359			(13,327)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2026	552		5772.74138000004		77,440		26,806		38,951			(50,634)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2026	1,881		5772.74138000004		263,780		91,308		132,677			(172,472)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/31/2026	1,750		5771.11		227,250		227,250		227,250							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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2026	2,116		5658.76		283,200		152,492		325,434			(130,708)				D/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2026	3,090		5752.0927600000005		436,760		184,783		244,869			(251,977)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2027	416		5753.02898		82,800		70,079		73,903			(12,721)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/06/2026	353		5696.5108499999997	62,400			3,086		31,331			(31,286)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2027	484		5763.53982		91,000		90,001		88,926			(999)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/27/2026	229		5637.3503700000001	47,840			3,746		33,033			(23,986)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2027	297		5762.6222399999997		53,720		37,213		52,040			(16,507)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2024	01/09/2026	197		5590.52	37,180			409		35,585			(18,641)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2026	370		5717.02	69,510			9,453		48,478			(34,850)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/30/2026	285		5596.4543000000003	56,640			2,256		50,218			(28,398)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2026	526		5702.7215699999997	102,300			8,993		50,169			(51,291)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2027	388		5653.10124		73,700		56,716		84,724			(16,984)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2027	192		5704.2585600000002		35,970		28,026		35,927			(7,944)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/27/2026	599		5665.7358199999999	116,960			9,158		72,300			(58,641)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2027	455		5681.46432		89,960		70,092		90,596			(19,868)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/30/2026	320		5647.0246999999999	56,340			2,244		41,130			(28,247)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/23/2027	173		5757.7647299999999		33,000		32,638		32,247			(362)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/30/2027	658		5765.33889		121,600		121,600		121,600							D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/16/2027	176		5630.4661999999998		35,400		27,242		40,875			(8,158)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2027	423		5541.2404200000001		105,840		80,433		122,114			(25,407)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	297		5658.4808700000003	67,660			6,599		40,815			(33,923)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2027	542		5739.6177600000001		103,850		71,940		101,537			(31,910)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2024	01/09/2026	107		5663.1967999999997	16,920			186		11,642			(8,483)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/30/2027	121		5776.8811100000003		21,770		21,770		21,769							D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/13/2026	566		5640.1271399999996	110,400			6,521		78,253			(55,352)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/06/2026	106		5713.5153600000003	17,940			887		8,057			(8,995)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/13/2026	265		5651.43	50,400			2,977		34,058			(25,269)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2026	105		5704.3449499999997	21,540			2,101		10,770			(10,800)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2026	596		5697.01314	117,300			10,312		59,253			(58,811)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/09/2027	335		5671.5558899999996		61,750		46,927		68,956			(14,823)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2026	706		5722.7370199999996	130,400			17,733		89,439			(65,379)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2026	244		5737.0671899999998	47,880			5,130		19,169			(24,006)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2027	311		5743.8198300000004		64,800		43,644		49,436			(21,156)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/20/2026	557		5742.81	108,160			11,589		41,945			(54,229)				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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2027	708		5766.957070000004		139,810		94,166		104,467			(45,644)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2027	259		5682.929320000002		59,550		42,396		48,068			(17,154)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/10/2027	520		5724.177279999999		110,700		93,693		100,267			(17,007)				D/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2027	362		5740.565520000001		72,870		51,879		56,289			(20,991)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/09/2027	741		5722.737019999996	168,000			71,231		147,378			(56,154)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/05/2027	441		5679.506339999999	100,000			36,630		82,064			(33,425)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/16/2025	07/14/2028	300		5670.077519999998		66,640		56,397		75,177			(10,243)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/02/2028	328		5752.092760000005		77,900		62,933		64,278			(14,967)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	09/10/2025	09/08/2028	312		5781.880680000002		70,920		63,653		64,339			(7,267)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	03/15/2023	03/13/2026	36		5601.875399999999	7,200			468		6,444			(2,407)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	12/31/2025	12/29/2028	416		5771.11		92,160		92,160		92,161							D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/26/2027	564		5643.027460000002	139,200			53,666		119,428			(46,527)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/05/2028	932		5772.741380000004		221,400		173,190		179,258			(48,210)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/12/2027	262		5727.276990000003	62,550			24,917		44,311			(20,907)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/29/2027	409		5607.692100000002	96,600			34,765		94,522			(32,288)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	01/10/2024	01/08/2027	250		5629.653599999996	53,620			18,266		53,387			(17,922)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/22/2028	225		5780.865090000002		49,270		48,910		48,339			(360)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/12/2027	602		5628.824279999998	145,180			54,110		131,706			(48,526)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/21/2028	507		5675.765760000002		122,380		104,353		124,314			(18,027)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	03/20/2024	03/19/2027	627		5742.81	147,960			59,889		98,780			(49,456)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/19/2028	560		5762.622239999997		124,480		98,969		123,583			(25,511)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	07/09/2025	07/07/2028	440		5665.89		100,000		83,989		110,952			(16,011)				D/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/05/2027	578		5708.43	135,300			53,030		100,454			(45,224)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	02/07/2024	02/07/2028	494		5679.506339999999	129,640			68,152		116,379			(32,432)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	03/15/2023	03/15/2027	36		5601.875399999999	8,440			2,534		8,725			(2,111)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	02/28/2024	02/28/2028	388		5597.610740000001	116,820			63,094		110,811			(29,225)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	05/21/2025	05/21/2029	595		5687.857680000001		172,380		145,933		175,994			(26,447)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	03/06/2024	03/06/2028	893		5697.01314	245,310			133,668		204,703			(61,370)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	05/07/2025	05/07/2029	915		5772.741380000004		249,630		208,937		210,900			(40,693)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	02/14/2024	02/14/2028	566		5628.824279999998	156,160			82,843		150,363			(39,067)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	04/10/2024	04/10/2028	776		5711.302980000004	205,920			117,144		195,170			(51,515)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	03/13/2024	03/13/2028	419		5715.810970000005	116,160			63,852		94,062			(29,060)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	07/23/2025	07/23/2029	560		5687.162879999999		151,680		134,954		153,446			(16,726)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	06/04/2025	06/04/2029	276		5913.474119999999		57,280		49,041		46,175			(8,239)				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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	01/31/2024	01/31/2028	445		5602.0731999999998	121,750			63,420		124,717			(30,458)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML	12/23/2025	12/21/2029	242		5798.1903599999996		59,500		59,174		58,227			(326)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	12/31/2025	12/31/2029	312		5765.33889		80,460		80,460		80,460							D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2029	387		5660.2241100000001		102,520		90,232		112,239			(12,288)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	09/10/2025	09/10/2029	208		5758.7993200000001		56,880		52,517		52,470			(4,363)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2029	282		5579.5373600000003		84,000		74,334		94,396			(9,666)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2028	662		5737.0671899999998	181,260			100,507		138,772			(45,346)				D/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2028	125		5685.5587999999998	28,490			14,431		28,679			(7,127)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	09/10/2025	09/10/2030	1,317		5787.6510200000002		386,080		362,386		350,154			(23,694)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2029	286		5635.2442000001001	79,840			48,341		84,545			(15,968)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2029	697		5742.81	210,400			135,422		170,918			(42,103)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/21/2025	05/21/2030	1,399		5756.8711199999998		404,000		354,413		403,318			(49,587)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/15/2028	36		5601.8753999999999	9,540			4,203		10,295			(1,908)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/31/2029	427		5602.0731999999998	130,080			80,258		134,950			(26,016)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/16/2025	07/16/2030	1,323		5670.0775199999998		378,750		343,884		411,720			(34,866)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2029	529		5679.5063399999999	155,100			96,289		144,921			(31,020)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	05/07/2025	05/07/2030	1,777		5772.7413800000004		538,690		468,439		461,055			(70,251)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2029	1,069		5697.01314	326,960			207,935		285,350			(65,428)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/14/2029	761		5634.4757099999997	230,480			143,971		227,320			(46,096)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2029	459		5705.5859600000003	136,240			89,258		133,281			(27,263)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	12/31/2025	12/31/2030	1,386		5771.11		391,200		391,200		391,201							D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2029	493		5631.67328	155,680			98,441		148,688			(31,136)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/09/2025	07/09/2030	1,004		5654.5582199999999		297,540		269,009		319,501			(28,531)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	07/23/2025	07/23/2030	1,714		5681.46432		520,380		474,473		519,620			(45,908)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2029	280		5715.8109700000005	86,080			55,074		73,327			(17,225)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	12/23/2025	12/23/2030	1,315		5792.4152700000004		361,760		360,174		352,958			(1,586)				D/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML	06/04/2025	06/04/2030	1,087		5752.0927600000005		328,230		290,461		284,758			(37,769)				D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BMO	12/31/2025	12/31/2026	3,582		982.31		70,350		70,350		70,350							D/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BMO	12/23/2025	12/23/2026	1,222		983.72234000003		21,840		21,360		18,521			(480)				D/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BMO	12/31/2025	12/30/2027	1,023		985.25693000000001		26,000		26,000		26,000							D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BMO	12/23/2025	12/23/2030	4,481		984.70312000000001		179,080		178,295		140,711			(785)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BMO	12/31/2025	12/31/2030	5,014		984.27462000003		201,880		201,880		201,880							D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	05/14/2025	05/14/2026	33		42598		21,420		7,827		41,340			(13,593)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO	08/27/2025	08/27/2026	22		45429		12,300		8,042		18,213			(4,258)				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)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	18		39312		42,140		12,156		115,128			(29,984)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	17		42428		30,590		12,942		72,135			(17,648)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	35		39233		22,400		6,462		36,008			(15,938)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	38		42046		22,560		9,545		36,187			(13,015)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	14		42177		25,620		9,361		61,069			(16,259)				D/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	11		45429		20,700		13,535		28,962			(7,165)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	64		45310		68,150		46,440		84,665			(21,710)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	12/18/2025	12/18/2026	128		24769		58,560		56,469		59,116			(2,091)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	109		23761		56,940		35,196		72,727			(21,744)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2025	09/25/2026	127		24373		77,190		56,620		85,576			(20,570)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2025	10/09/2026	96		25098		57,840		44,651		58,630			(13,189)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2025	08/21/2026	156		23281		78,840		50,250		100,118			(28,590)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	158		23753		104,500		72,633		120,133			(31,867)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	11/19/2025	11/19/2026	3,000		24641		23,400		20,700		31,196			(2,700)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	11/25/2025	11/25/2026	2,500		25018		18,500		16,670		19,937			(1,830)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	4,300		25644		36,120		35,819		25,554			(301)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/31/2025	12/31/2026	2,500		25250		25,500		25,500		25,500							D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2025	07/17/2026	3,700		23078		33,670		18,223		78,296			(15,448)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	08/07/2025	08/07/2026	3,300		23390		34,650		20,752		64,611			(13,898)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/22/2025	10/22/2026	3,800		24879		31,160		25,168		20,106			(5,992)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	08/20/2025	08/20/2026	4,600		23250		41,860		26,565		32,993			(15,295)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/18/2025	12/18/2026	3,100		25019		27,590		26,605		26,252			(985)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	07/23/2025	07/23/2026	3,700		23162		39,220		21,873		50,389			(17,347)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	2,900		25735		28,420		23,579		21,526			(4,841)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/01/2025	10/01/2026	2,600		24801		22,620		16,965		16,480			(5,655)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	4,800		20064		41,280		14,403		182,005			(26,877)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/24/2025	04/24/2026	3,700		19214		7,030		2,182		38,047			(4,848)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2025	05/01/2026	3,700		19787		32,560		10,734		139,069			(21,826)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/29/2025	05/29/2026	3,400		21364		27,880		11,336		65,446			(16,544)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/16/2025	04/16/2026	6,100		18258		57,950		16,716		469,382			(41,234)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/15/2025	10/15/2026	4,000		24745		40,400		31,854		55,213			(8,546)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2025	08/21/2026	4,600		23143		44,620		28,439		40,484			(16,181)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	2,400		23652		22,800		15,537		27,145			(7,263)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	11/20/2025	11/20/2026	3,000		24054		23,700		21,030		31,223			(2,670)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/10/2025	12/10/2026	3,600		25776		27,360		25,782		18,105			(1,578)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	06/20/2025	06/18/2026	3,300		21626		28,710		13,398		43,220			(15,312)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/23/2025	12/23/2026	4,200		25588		34,860		34,094		25,208			(766)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2025	04/17/2026	6,100		18258		58,560		17,195		378,004			(41,365)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	2,800		23566		17,920		11,717		20,029			(6,203)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	09/25/2025	09/25/2026	3,100		24397		26,970		19,783		27,766			(7,187)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/09/2025	10/09/2026	3,400		25098		28,900		22,310		26,642			(6,590)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/17/2025	12/17/2026	3,200		24648		27,520		26,462		29,407			(1,058)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	11/13/2025	11/13/2026	2,700		24993		25,110		21,799		30,831			(3,311)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	07/30/2025	07/30/2026	2,600		23345		32,760		18,900		42,489			(13,860)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	12/03/2025	12/03/2026	3,600		25607		27,360		25,255		19,412			(2,105)				D/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	10/23/2025	10/23/2026	3,700		25097		31,820		25,788		14,558			(6,032)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	336		2096.3068239999998		7,280		2,660		16,573			(4,620)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/15/2025	10/15/2026	198		2502.115722		8,900		7,017		6,626			(1,883)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/08/2025	10/08/2026	201		2451.6971429999999		31,100		23,923		20,826			(7,177)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/12/2025	11/12/2026	204		2460.6001879999999		28,150		24,361		23,975			(3,789)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	696		2285.2855199999999		39,360		24,330		46,338			(15,030)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	07/17/2025	07/17/2026	710		2253.681		31,200		16,886		43,059			(14,314)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/11/2025	09/11/2026	909		2407.0008200000002		44,000		30,582		48,630			(13,418)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2025	10/16/2026	649		2464.5479850000002		30,720		24,306		31,281			(6,414)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	08/21/2025	08/21/2026	836		2264.9996160000001		49,210		31,365		66,302			(17,845)				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 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/26/2025	06/26/2026	875		2165.591676		45,980		22,232		70,926			(23,748)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011.4458399999999		7,600		3,517		11,580			(4,083)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/17/2025	09/17/2026	153		3263.0037299999999		24,650		17,539		16,506			(7,111)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/22/2025	10/22/2026	155		3232.69407		15,700		12,681		23,283			(3,019)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/18/2025	06/18/2026	165		3011.4458399999999		28,500		13,190		43,304			(15,310)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/05/2025	11/05/2026	154		3224.0021999999999		12,950		10,958		7,816			(1,992)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/22/2025	10/22/2026	155		3190.62698		17,650		14,256		7,795			(3,394)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	756		3272.4922099999999		68,750		49,107		64,986			(19,643)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	14,474		395.78910000000002		107,730		53,865		325,049			(53,865)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	13,078		393.46964000000003		86,700		36,919		319,927			(49,781)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	3,809		403.27168		17,400		8,700		61,189			(8,700)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	11,723		396.31389999999999		77,740		37,375		257,020			(40,365)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	11,621		391.09219999999999		73,350		25,592		309,383			(47,758)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	17,839		392.39		149,800		72,019		455,122			(77,781)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	5,423		395.73883999999998		24,990		8,719		120,570			(16,271)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	16,925		389.96		139,920		59,581		470,049			(80,339)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2026	3,568		401.02258		17,360		8,346		63,614			(9,014)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	10,582		414.48719999999997		59,770		41,379		97,456			(18,391)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/05/2026	3,590		398.53912000000003		16,940		7,213		71,237			(9,727)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	7,110		397.75819999999999		46,760		23,380		147,271			(23,380)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/08/2026	18,852		387.60721999999998		147,460		51,449		565,261			(96,011)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	19,195		404.32819999999998		174,720		120,960		305,161			(53,760)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2026	1,477		414.89355999999998		8,340		5,774		13,264			(2,566)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/25/2025	06/25/2027	2,039		392.39		24,000		17,778		54,773			(6,222)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	09/10/2025	09/10/2027	2,461		402.29640000000001		36,400		30,808		49,233			(5,592)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2025	05/07/2027	2,841		386.05833999999999		33,000		22,257		90,832			(10,743)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	06/05/2025	06/04/2027	4,616		389.18007999999998		55,620		39,652		135,656			(15,968)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2027	2,793		393.42617999999999		33,330		25,009		72,925			(8,321)				D/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2026	4,844		371.19842999999997	54,000			7,343		226,334			(27,074)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	3,456		404.66034999999999		8,960		7,434		15,814			(1,526)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/23/2025	10/23/2026	2,927		409.12011999999999		17,760		14,393		11,502			(3,367)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/06/2025	11/06/2026	2,967		400.4649		9,360		7,946		21,253			(1,414)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	1,220		409.11014		3,800		3,768		2,837			(32)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	1,465		407.93171999999998		8,940		5,526		4,285			(3,414)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	1,219		409.5		7,050		4,804		3,544			(2,246)				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)
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	2,698		407.65		16,060		11,471		10,003			(4,589)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2025	10/16/2026	1,961		407.08420000001		11,760		9,305		8,705			(2,455)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	1,468		407.99238000003		600		336		3,822			(264)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	16,047		422.00869999998		122,200		101,386		111,944			(20,814)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/23/2025	10/23/2026	12,441		427.97735999998		98,430		79,772		61,680			(18,658)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	17,532		443.11293000001		57,600		37,662		12,571			(19,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/29/2025	10/29/2026	16,359		420.79835000003		130,020		107,517		136,214			(22,503)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/17/2025	12/17/2026	22,470		440.96688		69,920		67,231		55,934			(2,689)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/20/2025	08/20/2026	11,644		430.36811999998		97,920		62,142		30,371			(35,778)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/30/2025	10/30/2026	13,578		436.12945000002		41,250		34,224		31,998			(7,026)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	10,977		436.98538000002		46,800		46,410		39,399			(390)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/16/2025	10/16/2026	9,316		425.43970000002		73,720		58,328		53,685			(15,392)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	10,499		427.18151		98,470		60,867		35,396			(37,603)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	16,991		424.37450000001		134,550		67,275		52,140			(67,275)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/02/2025	07/02/2026	10,589		438.58800000002		30,100		15,050		5,907			(15,050)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/31/2025	12/31/2026	9,785		439.42775		33,600		33,600		33,600							0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/06/2025	11/06/2026	16,316		435.65726999998		54,780		46,503		48,366			(8,277)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/06/2025	08/06/2026	11,264		439.83602999999		37,260		22,213		8,906			(15,047)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/29/2025	10/29/2026	13,880		434.91910000001		43,680		36,120		41,291			(7,560)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	11/06/2025	11/06/2026	11,125		423.92648000003		80,550		68,379		78,815			(12,171)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/26/2025	12/24/2026	12,929		428.37684999999		95,400		94,605		84,156			(795)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	10,865		424.82402000002		81,840		34,625		23,827			(47,215)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/27/2025	08/27/2026	6,818		420.52607999998		87,640		57,303		43,372			(30,337)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/10/2025	12/10/2026	27,121		436.00925000001		93,500		88,106		96,025			(5,394)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/06/2025	08/06/2026	8,081		427.17594000003		59,400		35,412		25,514			(23,988)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/03/2025	12/03/2026	16,643		439.73968000002		54,400		50,215		42,259			(4,185)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	08/14/2025	08/14/2026	16,847		440.28775000002		57,270		35,400		14,121			(21,870)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/05/2025	09/04/2026	14,632		440.62200000001		49,200		33,527		14,458			(15,673)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	07/24/2025	07/24/2026	13,454		437.42669999998		60,500		33,907		11,939			(26,593)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	12,436		433.40989999999		43,500		15,894		5,624			(27,606)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	10/23/2025	10/23/2026	17,807		440.68549999999		62,780		50,879		30,381			(11,901)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/04/2025	06/04/2026	16,791		434.94851999997		64,600		27,331		9,319			(37,269)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/31/2025	12/31/2026	10,275		427.98219		73,500		73,500		73,500							0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/14/2025	05/14/2026	9,949		422.15249999997		76,800		28,062		23,006			(48,738)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	12/10/2025	12/10/2026	10,355		421.81360000001		88,620		83,507		94,929			(5,113)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	9,022		427.75515999999		74,370		57,208		41,489			(17,162)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/16/2025	10/16/2026	15,445		439.30829999999997		49,140		38,880		28,334			(10,260)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	09/18/2025	09/18/2026	15,945		438.63139999999999		51,350		36,679		23,812			(14,671)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/24/2025	07/24/2026	5,626		427.20645000000002		47,840		26,811		15,820			(21,029)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	12,711		427.91860000000003		93,600		91,543		84,861			(2,057)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/18/2025	09/18/2026	13,492		425.99425000000002		96,250		68,750		63,589			(27,500)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/23/2025	12/23/2026	10,756		436.50970000000001		45,760		44,754		39,462			(1,006)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	10/08/2025	10/08/2026	12,679		440.46888000000001		46,280		35,600		19,019			(10,680)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/17/2025	12/17/2026	8,793		427.04592000000002		68,400		65,769		60,260			(2,631)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/03/2025	12/03/2026	10,769		426.25324000000001		84,920		78,388		73,760			(6,532)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	08/20/2025	08/20/2026	14,555		443.14724999999999		54,600		34,650		9,501			(19,950)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/05/2025	09/04/2026	9,511		425.88		83,070		56,607		39,624			(26,463)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	16,285		442.28724999999997		48,910		33,995		15,713			(14,915)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	09/11/2025	09/11/2026	9,479		429.53291999999999		83,460		58,009		31,773			(25,451)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	04/04/2024	04/02/2026	2,744		645.52278999999999	32,700			4,110		2,002			(16,486)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	07/02/2025	07/02/2027	1,159		701.03502000000003		14,560		10,925		6,512			(3,635)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/04/2025	12/03/2027	5,820		694.59389999999996		81,900		78,863		66,423			(3,038)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/12/2025	06/11/2027	828		678.78359999999998		16,650		12,030		7,665			(4,620)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	11/26/2025	11/26/2027	2,621		723.38324999999998		26,400		25,167		15,273			(1,233)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	06/26/2025	06/25/2027	1,000		707.29389000000003		10,800		8,011		4,634			(2,789)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/18/2025	12/17/2027	4,313		702.95808		52,000		51,071		43,449			(929)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	BMO-	12/26/2025	12/23/2027	1,984		716.86575000000005		19,560		19,479		14,956			(81)				D/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BMO-	11/13/2025	11/13/2026	1,306		380.95564999999999		5,850		5,079		6,850			(771)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	3,667		1107.5791650000001		183,320		75,156		187,154			(108,164)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	6,536		1084.043085		378,714		146,700		421,998			(232,014)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/31/2025	07/31/2026	4,621		1138.871412		309,202		179,235		213,506			(129,967)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/11/2025	12/11/2026	4,900		1144.7442719999999		339,834		321,162		252,611			(18,672)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/17/2025	07/17/2026	4,408		1123.7170000000001		260,450		140,958		190,796			(119,492)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	5,256		1118.2413899999999		295,118		142,694		230,016			(152,424)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	7,640		1072.1460750000001		423,940		147,913		525,782			(276,027)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	6,825		1205.2255680000001		427,275		354,497		231,552			(72,778)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	8,359		1047.332768		495,463		153,811		674,176			(341,652)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/20/2025	11/20/2026	4,316		1162.220268		231,770		205,664		208,662			(26,106)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/28/2025	08/28/2026	5,195		1156.88733		288,240		189,256		180,629			(98,984)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/02/2025	07/02/2026	6,638		1112.106442		438,300		219,150		340,083			(219,150)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	6,683		1151.5510489999999		355,680		213,017		254,371			(142,663)				D/0

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BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/26/2025	11/25/2026	6,862		1158.3784619999999		421,840		382,220		293,886			(39,620)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	4,360		1137.0323840000001		278,100		155,858		185,191			(122,242)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/04/2025	12/04/2026	5,162		1156.422016		335,460		310,577		246,625			(24,883)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/02/2025	10/02/2026	5,159		1202.7562700000001		271,877		204,655		135,365			(67,222)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/13/2025	11/13/2026	7,916		1186.6342549999999		469,476		407,567		329,131			(61,909)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	7,102		1137.4235639999999		534,852		382,037		337,534			(152,815)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	4,894		1109.774118		275,832		128,722		265,421			(147,110)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/14/2025	08/14/2026	4,774		1147.3462079999999		306,625		189,535		202,161			(117,090)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/10/2025	07/08/2026	6,223		1124.5781139999999		373,100		193,765		299,906			(179,335)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/16/2025	10/16/2026	6,236		1166.2164		395,003		312,530		244,919			(82,473)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	9,279		1139.99487		627,804		436,358		395,151			(191,446)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/09/2025	10/09/2026	5,738		1190.4449999999999		355,708		274,599		185,652			(81,109)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	4,823		1179.519		298,566		241,970		166,647			(56,596)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	6,226		1143.209108		343,711		234,219		256,941			(109,492)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	5,754		1085.7402420000001		347,130		127,790		352,152			(219,340)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/18/2025	12/18/2026	7,926		1122.7760000000001		471,420		454,584		442,947			(16,836)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	7,367		1056.882372		454,882		149,961		580,769			(304,921)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/06/2025	11/06/2026	5,743		1186.230528		327,764		278,239		215,636			(49,525)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	4,867		1082.374116		335,664		149,389		318,649			(186,275)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	6,732		1098.7717660000001		395,012		168,206		391,809			(226,806)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	7,423		1061.5352499999999		374,166		109,866		565,862			(264,300)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/21/2025	08/21/2026	8,810		1129.2863		495,594		315,873		430,804			(179,721)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/24/2025	12/24/2026	4,491		1142.9223119999999		302,692		297,689		239,020			(5,003)				D/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	12,401		1169.6436180000001		740,592		543,236		475,237			(197,356)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/14/2025	08/13/2027	1,128		1154.2858020000001		90,883		73,530		72,464			(17,353)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/09/2025	10/08/2027	1,097		1195.20678		87,932		77,907		58,357			(10,025)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	541		1153.204324		32,136		23,219		31,724			(8,917)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/30/2025	10/29/2027	1,095		1213.6705919999999		86,905		79,504		58,015			(7,401)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/15/2027	1,879		1167.3873000000001		155,232		139,026		114,749			(16,206)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	965		1105.819712		87,219		73,384		77,427			(13,835)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/04/2025	12/03/2027	430		1213.543668		27,175		26,167		21,404			(1,008)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	466		1054.7429340000001		37,455		24,901		47,795			(12,554)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	3,203		1138.5604020000001		264,883		219,402		210,131			(45,481)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,833		1090.1197890000001		138,120		97,541		158,588			(40,579)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	12,214		1109.8506480000001		1,043,418		782,921		950,693			(260,497)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/21/2025	08/20/2027	534		1188.8407		29,250		23,946		27,320			(5,304)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/11/2025	12/10/2027	946		1158.7045680000001		77,880		75,740		62,836			(2,140)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/24/2025	12/23/2027	691		1153.344096		56,648		56,180		47,624			(468)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1183.674072	50,679			1,050		770			(25,550)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207.323738	65,280			7,023		4,909			(32,865)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	3,823		1132.4738480000001		289,218		219,997		269,704			(69,221)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/26/2025	11/26/2027	686		1205.9195199999999		43,800		41,754		33,457			(2,046)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1212.93427	109,344			12,837		8,851			(55,125)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1147.431124		99,864		73,381		104,317			(26,483)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	2,160		1106.4563920000001		119,025		77,988		156,265			(41,037)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/02/2025	10/01/2027	761		1196.8546200000001		57,456		50,353		38,166			(7,103)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/18/2025	12/17/2027	617		1159.8276080000001		39,914		39,201		38,127			(713)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	773		1181.5752299999999		54,504		46,194		39,903			(8,310)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	1,650		1129.4033850000001		100,494		70,970		113,056			(29,524)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/18/2025	12/17/2027	1,497		1120.530448		119,119		116,992		114,295			(2,127)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	4,472		1073.2171499999999		326,976		220,529		415,137			(106,447)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	257		1188.8061479999999		18,714		16,041		13,421			(2,673)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/30/2025	10/29/2027	758		1245.037824		51,579		47,186		33,511			(4,393)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172.3452	10,738			59		19			(5,391)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239.29934	32,442			2,864		717			(16,333)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/13/2025	11/12/2027	1,635		1192.5496800000001		125,514		117,238		99,405			(8,276)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	1,631		1104.2363230000001		125,730		92,387		134,664			(33,343)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	708		1126.7691030000001		55,528		41,665		49,918			(13,863)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	1,369		1164.2826419999999		112,800		96,686		82,692			(16,114)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	260		1195.832052		15,978		13,235		12,055			(2,743)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	1,464		1203.4955789999999		98,005		84,947		73,652			(13,058)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1244.5275509999999	16,293			1,753		586			(8,203)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160.1108999999999	6,686			203		493			(3,366)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1161.8506	34,845			2,070		4,424			(17,567)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,370		1090.113818		104,610		71,560		116,359			(33,050)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	1,547		1098.7717660000001		118,949		84,800		129,656			(34,149)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	1,203		1144.61491		102,158		86,582		77,266			(15,576)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/04/2025	12/03/2027	602		1148.26178		52,850		50,890		42,879			(1,960)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/09/2025	10/08/2027	1,097		1238.0627999999999		71,006		62,911		45,187			(8,095)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	2,614		1103.401834		202,739		146,485		207,481			(56,255)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	921		1073.1700350000001		73,920		51,277		87,670			(22,643)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	425		1194.3119300000001	31,095			1,544		1,278			(15,655)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	1,852		1168.6656800000001		113,988		87,840		96,927			(26,148)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/20/2025	11/19/2027	617		1158.7749510000001		45,962		43,373		43,411			(2,589)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/12/2027	1,721		1225.67606		111,880		104,503		87,022			(7,377)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1199.7033449999999	79,596			10,004		12,967			(40,128)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	970		1116.974698		78,331		60,362		69,604			(17,969)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183.4443679999999	149,424			20,404		22,092			(75,227)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	2,379		1045.769875		177,275		114,923		258,889			(62,352)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	1,228		1187.3965760000001		72,758		61,217		61,305			(11,541)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2025	11/26/2027	1,715		1161.857076		137,160		130,754		107,266			(6,406)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204.1840999999999	50,510			558		20			(25,464)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207.3904	38,787			2,304		1,546			(19,554)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/31/2025	07/30/2027	2,703		1193.1583860000001		175,398		138,536		138,958			(36,862)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	2,845		1177.592328		169,600		129,008		152,669			(40,592)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1155.98839	149,534			21,863		46,758			(75,283)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/02/2025	10/01/2027	2,791		1231.08419		177,078		155,186		113,666			(21,892)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	1,315		1056.834779		95,858		62,808		128,090			(33,050)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227.0278000000001	41,656			3,037		1,374			(20,914)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222.1701	21,276			851		195			(10,711)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	1,005		1134.9429720000001		60,214		41,190		65,001			(19,024)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	932		1113.9179999999999		54,380		36,677		67,936			(17,703)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	980		1113.7906780000001		75,394		55,924		70,845			(19,470)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/24/2025	12/23/2027	518		1201.979088		33,162		32,888		27,443			(274)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191.2126089999999	34,360			3,365		4,204			(17,298)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1250.6105849999999	28,480			3,344		1,155			(14,358)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	698		1177.1494540000001		46,984		36,658		37,164			(10,326)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	1,744		1151.93301		133,720		104,331		108,377			(29,389)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/06/2025	11/05/2027	1,800		1181.5232639999999		141,876		131,157		109,038			(10,719)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/06/2027	528		1129.952362		42,888		34,287		37,740			(8,601)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	546		1142.8548860000001		33,156		23,637		35,187			(9,519)				D/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	828		1129.709895		49,023		34,006		56,585			(15,017)				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)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180.4594360000001	94,042			9,210		13,731			(47,345)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	2,239		1166.141691		180,960		156,849		140,000			(24,111)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1247.547945	62,736			7,885		4,943			(31,628)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1183.7219720000001	6,555			325		371			(3,300)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187.0671	38,268			2,790		3,356			(19,213)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/22/2027	1,692		1177.159962		140,440		127,129		96,828			(13,311)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/06/2025	11/05/2027	1,200		1226.242272		75,446		69,746		56,377			(5,700)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/15/2027	854		1210.7106000000001		56,740		50,817		40,556			(5,923)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177.21498	36,670			3,237		3,307			(18,461)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	2,583		1158.2977980000001		156,803		116,310		141,967			(40,493)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	2,052		1063.300686		157,476		104,696		200,436			(52,780)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/17/2026	27,600		335.39569999999998		241,428		130,663		183,159			(110,765)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/06/2025	11/06/2026	18,420		345.47247199999998		148,050		125,680		98,670			(22,370)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/18/2025	12/18/2026	30,808		335.43852600000002		276,120		266,259		260,097			(9,861)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/28/2026	11,766		334.82555400000001		124,800		81,943		89,083			(42,857)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	35,457		335.519003		390,225		271,228		265,346			(118,997)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	22,975		337.01003300000002		168,091		81,275		129,187			(86,816)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2026	49,965		331.57949200000002		540,288		270,144		450,451			(270,144)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/15/2026	34,747		328.42591199999998		335,110		123,365		357,668			(211,745)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/18/2026	55,652		331.361965		520,775		243,028		526,353			(277,747)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	23,385		341.44584200000003		160,528		109,390		119,260			(51,138)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/13/2026	44,229		343.75191799999999		407,247		353,544		293,150			(53,703)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/11/2025	12/11/2026	27,797		341.76729999999998		247,950		234,326		181,960			(13,624)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/08/2026	14,307		336.297662		122,304		63,517		100,381			(58,787)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	25,736		338.73896200000001		266,288		190,206		172,192			(76,082)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/05/2026	14,168		332.81650400000001		117,923		50,214		117,426			(67,709)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/02/2025	10/02/2026	28,775		282.47489000000002		267,003		200,986		149,042			(66,017)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	49,872		342.74656399999998		420,920		308,752		279,469			(112,168)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2025	11/25/2026	28,935		340.17749700000002		271,458		245,962		191,297			(25,496)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/17/2025	04/17/2026	31,431		323.90329500000001		274,176		80,506		423,620			(193,670)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2025	05/01/2026	32,677		321.15720800000003		372,574		122,827		506,992			(249,747)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/22/2026	31,242		336.43374		186,842		72,376		187,652			(114,466)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/12/2026	7,802		332.53653100000002		68,614		30,537		63,285			(38,077)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2025	12/24/2026	10,853		340.90710000001		96,570		94,974		76,036			(1,596)				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)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/31/2026	18,302		344.045693000003		130,386		75,581		82,750			(54,805)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/21/2025	08/21/2026	32,507		335.6447		278,713		177,641		251,980			(101,072)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/20/2025	11/20/2026	22,522		342.789152		166,440		147,693		150,190			(18,747)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	25,228		348.378266		219,240		181,897		121,273			(37,343)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	22,139		335.27815199999998		229,725		128,747		165,715			(100,978)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/24/2026	37,380		320.93518999999998		392,352		121,802		559,652			(270,550)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/09/2025	10/09/2026	22,936		345.2002		205,953		158,991		112,593			(46,962)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	35,717		327.57995299999999		298,818		104,258		382,173			(194,560)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/04/2025	12/04/2026	23,710		339.04329799999999		245,430		227,225		183,249			(18,205)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/16/2026	25,416		342.36079999999998		227,070		179,660		145,281			(47,410)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	24,209		332.82296600000001		183,600		75,271		192,787			(108,329)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/14/2025	08/14/2026	31,219		338.49104		299,980		185,427		207,636			(114,553)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	17,728		342.39810699999998		170,312		138,028		100,184			(32,284)				D/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	29,047		337.66002300000002		250,586		150,076		191,751			(100,510)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	51,915			1,076		5,289			(26,173)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/29/2027	2,320		351.85509500000001		23,752		21,729		17,899			(2,023)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/21/2025	08/20/2027	4,473		338.66250000002		45,525		37,270		48,535			(8,255)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.17256700000002	65,284			8,206		11,581			(32,913)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/17/2027	8,481		340.44803899999999		104,748		89,784		87,349			(14,964)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/02/2025	10/01/2027	10,173		295.62141000003		124,880		109,442		96,639			(15,438)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2025	11/26/2027	4,969		345.977915		49,334		47,030		42,772			(2,304)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.10969999999998	30,850			2,249		2,385			(15,489)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2025	12/23/2027	4,693		341.929821		53,072		52,634		49,207			(438)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.45280000002	40,308			4,337		3,347			(20,293)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/11/2025	12/10/2027	2,341		340.74199800002		28,512		27,729		25,411			(783)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	06/20/2025	06/17/2027	3,309		333.02710000002		37,532		27,579		43,414			(9,953)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/31/2025	07/30/2027	9,151		338.60623600002		111,073		87,729		102,223			(23,344)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/17/2025	07/16/2027	6,232		338.078866		65,142		50,199		63,308			(14,943)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.59385700001	75,684			7,412		10,686			(38,103)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	07/10/2025	07/08/2027	9,240		334.28189200003		112,561		85,621		116,163			(26,940)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/05/2025	06/04/2027	7,234		331.48789599999996		84,024		59,902		98,892			(24,122)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.12137200001	25,144			3,676		6,532			(12,659)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/01/2025	04/30/2027	4,581		326.38991199998		52,800		35,103		71,972			(17,697)				D/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	10/16/2025	10/15/2027	2,629		337.91010999997		36,135		32,363		30,452			(3,772)				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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BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.645300000002	50,355			5,912		3,815			(25,386)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/18/2025	12/17/2027	16,589		337.453172		181,440		178,200		190,756			(3,240)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/23/2027	6,494		336.632811		80,828		63,064		74,204			(17,764)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/12/2025	06/11/2027	12,903		332.536531000002		148,608		107,373		165,549			(41,235)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/24/2027	3,814		342.74656399999998		43,121		37,375		37,612			(5,746)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/28/2025	08/27/2027	14,413		337.533951		174,587		144,610		155,576			(29,977)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/15/2025	05/14/2027	4,230		331.071841000001		47,124		32,236		56,709			(14,888)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	12/04/2025	12/03/2027	4,098		339.385421000001		53,018		51,052		47,233			(1,966)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.83569999999997	62,832			694		630			(31,676)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/06/2025	11/05/2027	4,093		345.12905999999998		45,276		41,855		38,983			(3,421)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/11/2025	09/10/2027	6,740		339.93819999999999		79,212		67,134		67,257			(12,078)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	11/20/2025	11/19/2027	8,001		339.39519999999999		92,826		87,598		96,263			(5,228)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/25/2027	9,250		333.67329999999998		106,206		78,779		110,103			(27,427)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	08/07/2025	08/06/2027	5,335		337.997345		60,300		48,207		58,656			(12,093)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.96621199999998	14,885			1,314		543			(7,494)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	09/05/2025	09/03/2027	8,880		334.037747000002		113,400		95,412		110,672			(17,988)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	04/17/2025	04/16/2027	4,622		322.28053299999999		55,815		36,184		80,835			(19,631)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	BARCLAYS-	05/30/2025	05/28/2027	18,762		330.509400000003		211,544		149,394		261,567			(62,150)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2025	07/02/2027	14,276		333.259226000001		181,008		135,818		181,142			(45,190)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.92739999999998	33,730			1,675		2,256			(16,981)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.851400000001	35,710			2,121		5,034			(18,003)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/24/2025	04/23/2027	6,741		326.788112000001		70,862		46,430		100,756			(24,432)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.799572000001	25,432			3,473		3,089			(12,804)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2025	05/21/2027	6,976		329.50716299999999		79,373		55,060		100,835			(24,313)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/09/2025	10/08/2027	7,549		345.2002		89,440		79,243		68,200			(10,197)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/07/2027	8,242		325.616437000002		98,145		66,194		133,979			(31,951)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/12/2027	10,252		344.440800000002		120,365		112,429		107,064			(7,936)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.418200000001	50,271			3,952		8,690			(25,309)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/16/2025	10/16/2026	372		5618.0979399999997		45,570		36,055		50,566			(9,515)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/10/2025	07/10/2026	313		5383.887300000003		38,301		19,992		53,011			(18,309)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/26/2025	06/26/2026	420		5270.2501499999998		56,980		27,551		94,685			(29,429)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/24/2025	07/24/2026	299		5328.424		34,560		19,369		50,347			(15,191)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	265		5622.983360000002		38,850		31,486		43,235			(7,364)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/08/2025	05/08/2026	378		5177.872260000001		47,200		16,468		74,356			(30,732)				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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/05/2025	09/04/2026	226		5302.1955500000004		26,568		18,105		38,435			(8,463)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	123		5721.9767199999997		14,000		11,615		14,876			(2,385)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/13/2025	11/13/2026	435		5725.5616300000002		74,750		64,893		76,978			(9,857)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/07/2025	08/07/2026	300		5294.7455099999997		35,696		21,378		52,042			(14,318)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/30/2025	05/29/2026	391		5264.6247899999998		55,839		22,892		81,835			(32,947)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	275		5434.8433199999999		38,580		27,557		52,124			(11,023)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2025	06/19/2026	268		5212.6456799999996		22,064		10,329		32,991			(11,735)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/18/2025	09/18/2026	65		45819		68,910		49,221		78,641			(19,689)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/25/2025	09/25/2026	1,400		0.9829999999999998		36,358		26,669		39,613			(9,689)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/30/2025	10/30/2026	1,700		0.998		46,750		38,787		46,049			(7,963)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2025	10/23/2026	1,600		0.995		51,360		41,624		51,858			(9,736)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2025	09/11/2026	2,600		1		70,460		48,974		79,667			(21,486)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120			6,599		137,997			(26,470)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.3316999999996	69,510			2,737		136,048			(23,234)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990			6,768		66,084			(14,035)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.2677999999997	53,120			13,669		123,617			(17,755)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.9610999999999	93,930			3,097		178,174			(31,396)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.9071699999995	60,990			5,920		112,679			(20,386)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.1948800000001	87,588			10,187		154,850			(29,276)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.1064999999998	109,200			12,000		201,810			(36,500)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.5461800000005	38,610			9,440		99,181			(12,905)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.8147000000002	54,060			15,644		124,563			(18,070)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320			6,807		85,901			(16,455)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.4346000000005	44,280			14,233		64,557			(14,801)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680			7,201		109,015			(19,614)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860			2,706		127,872			(18,637)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.2757000000003	54,720			17,238		89,290			(18,290)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.7955600000002	23,160			6,999		42,131			(7,741)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.3067499999997	36,762			12,131		47,653			(12,265)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340			9,055		54,983			(9,807)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.3208399999998	18,780			4,712		46,154			(6,277)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.1647199999999	93,690			1,288		197,768			(31,345)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.9574999999998	39,650			10,711		112,176			(13,253)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.0771999999995	34,320			6,851		58,577			(11,471)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640			5,810		149,997			(24,948)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.7613000000001	61,370			9,104		106,007			(20,513)				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 - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/17/2026	2,438		941.59303999999997	77,510			13,983		104,642			(25,908)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	1,735		920.55520000000001	52,704			7,481		97,932			(17,616)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/18/2026	1,965		921.30489999999998	55,170			13,136		110,523			(18,441)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	2,276		923.78290000000004	68,460			6,207		121,328			(22,883)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	07/31/2026	1,286		933.43	39,360			7,605		63,991			(13,156)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/22/2026	1,859		916.94213999999999	54,400			7,024		116,853			(18,183)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169		932.83820000000003	40,040			7,480		53,641			(13,383)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/14/2026	544		920.86995000000002	15,970			3,291		30,691			(5,338)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/20/2026	1,749		910.9914	54,560			3,897		117,024			(18,237)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/28/2026	1,397		924.73810000000003	45,890			10,044		74,346			(15,339)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/06/2026	550		917.73599999999999	14,750			4,174		32,745			(4,930)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	1,960		922.19410000000005	55,440			1,117		107,341			(18,531)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/11/2026	1,948		923.02605000000005	60,300			13,971		106,634			(20,155)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407		925.66759999999999	41,210			7,006		72,570			(13,749)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/04/2026	2,489		919.43970000000002	80,500			18,151		155,480			(26,932)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/16/2026	1,659		900.49360000000001	51,300			13,530		124,061			(17,147)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/09/2026	3,058		915.75	93,240			683		188,428			(31,165)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/20/2026	1,413		912.71939999999995	47,320			13,984		94,028			(15,802)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	3,202		904.84424999999999	95,990			351		231,818			(32,026)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	06/22/2023	06/22/2026	2,586		928.13	76,102			11,965		128,045			(25,390)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/26/2023	04/24/2026	2,721		922.08115999999995	79,000			8,175		154,758			(26,406)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/23/2023	08/21/2026	758		920.65970000000004	23,520			4,997		44,515			(7,862)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/01/2023	10/30/2026	890		900.06920000000002	25,840			7,146		66,876			(8,637)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2027	1,500		933.43	51,940			20,577		89,291			(12,994)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2026	1,513		923.26976000000002	56,980			7,537		81,361			(14,255)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	02/15/2023	02/12/2027	2,502		916.41250000000002	86,020			24,045		153,054			(21,564)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250			29,880		148,629			(22,078)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780			6,389		50,178			(18,958)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539000000005	94,800			23,521		191,744			(23,716)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110			11,471		57,256			(6,532)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.66759999999999	54,300			20,507		90,367			(13,584)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.49239999999998	56,940			6,986		82,742			(14,245)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520			34,605		132,096			(22,395)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150			16,217		138,945			(18,325)				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 - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.86590000000001	54,576			19,302		89,612			(13,653)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525			7,517		32,375			(4,634)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951000000002	102,330			19,919		226,703			(25,600)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.81529999998	121,500			14,324		178,769			(30,396)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.16319999996	37,300			17,998		66,145			(9,331)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.48009999999	9,380			251		224			(2,347)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.72580000000005	70,718			30,391		128,930			(17,692)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/16/2026	600		1002.89970000001	26,580			274		3			(6,663)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.78800000001	71,288			25,505		124,988			(17,834)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.62379999996	59,920			29,488		84,611			(14,990)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185000002	83,950			35,674		136,882			(21,002)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580			22,137		153,162			(18,157)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568000001	66,420			13,885		149,454			(16,616)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.86749999995	39,490			18,107		91,304			(9,879)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.73810000003	54,180			22,504		86,147			(13,554)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.77750000003	125,550			19,620		133,686			(31,409)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.19470000001	70,920			12,152		105,052			(17,742)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.21289999999	68,580			33,420		116,836			(17,157)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390			24,441		129,581			(18,860)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340			13,924		151,884			(18,348)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600			15,525		163,580			(18,162)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876000001	56,950			10,539		118,058			(14,247)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.36350000004	49,855			24,808		64,322			(12,472)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040			23,743		264,126			(29,780)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.12059999997	123,200			34,030		215,590			(30,821)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.49350000004	6,960			654		6,049			(1,741)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.55949999996	58,950			27,796		109,984			(14,768)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.48519999996	59,840			5,332		68,643			(14,970)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.89710000002	60,800			28,462		132,240			(15,210)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.40160000003	59,250			3,858		25,299			(14,823)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.34879999998	26,180			1,830		8,462			(6,549)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191000002	42,720			18,564		107,770			(10,687)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.43359999996	37,170			3,600		34,588			(9,318)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.19039999995	63,600			24,891		87,869			(15,911)				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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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.07719999999995	39,270			15,746		69,943			(9,824)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.52509999999995	99,180			11,216		128,855			(24,812)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.65970000000004	30,000			12,317		53,924			(7,505)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.93709999999999	99,900			31,908		167,153			(24,992)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988000000003	106,650			14,620		141,194			(26,681)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.26779999999997	66,780			29,660		153,508			(16,706)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950			20,823		85,173			(13,997)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589		1027.9087	25,200			190					(6,304)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70084999999995	72,200			17,172		126,924			(18,062)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.00729999999999	28,000			12,973		56,843			(7,005)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.32439999999997	73,980			5,527		34,269			(18,508)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.51279999999997	42,500			4,428		36,066			(10,632)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.05809999999997	86,328			31,774		143,926			(21,597)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.43970000000002	101,400			42,673		198,147			(25,367)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360			28,365		205,610			(27,609)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.17790000000002	61,200			9,857		72,052			(15,310)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1004.5445999999999	24,550			538		1,327			(6,142)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.51099999999997	119,770			16,993		139,417			(29,963)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400			14,497		132,746			(21,865)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.49360000000001	65,110			29,230		142,271			(16,289)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360			33,347		183,382			(25,357)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10641999999996	63,240			22,019		122,941			(15,821)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545000000002	143,280			33,389		278,550			(35,845)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.50199999999995	29,760			5,222		47,576			(7,445)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44152999999994	180,320			32,505		346,528			(45,111)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.95749999999998	48,580			22,042		121,765			(12,153)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426000000003	23,280			11,121		39,239			(5,824)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.19410000000005	73,200			19,517		122,597			(18,313)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800			19,363		201,653			(23,716)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.33069999999998	26,820			460		710			(6,710)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02702999999997	113,390			17,176		119,515			(28,367)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16471999999999	120,900			31,737		225,210			(30,246)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040			19,468		164,563			(22,275)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.18330000000003	153,940			51,384		273,873			(38,511)				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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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.35879999999997	96,480			30,353		158,350			(24,137)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95835999999997	40,400			5,178		52,305			(10,107)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.54740000000004	80,730			29,271		135,272			(20,196)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546000000004	55,160			12,590		103,341			(13,799)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.05200000000002	33,600			2,027		8,594			(8,406)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015.3348	34,090			93					(8,528)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400			6,710		59,162			(21,114)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90917999999999	78,320			22,438		161,315			(19,593)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035000000004	84,640			29,064		145,007			(21,175)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84424999999999	119,360			30,188		250,549			(29,860)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71736999999996	101,250			24,566		192,108			(25,330)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28683999999998	145,860			21,394		157,752			(36,490)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.83299999999997	17,360			1,880		16,863			(4,343)				D/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555			28,983		178,218			(23,405)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.51279999999997	59,670			16,913		57,007			(11,941)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.88850000000002	18,920			5,425		19,788			(3,786)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.09079999999994	29,540			8,130		31,984			(5,911)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.71640000000002	65,700			22,873		130,349			(13,147)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.34870000000001	96,000			47,816		141,627			(19,200)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800			66,860		292,196			(32,978)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50230999999997	117,740			46,928		227,290			(23,561)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800			27,900		89,379			(21,172)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160			92,276		302,968			(37,632)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.73710000000005	261,990			144,561		542,466			(52,398)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55733999999995	106,080			35,302		159,709			(21,228)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32435999999996	75,990			19,747		51,551			(15,206)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015.3348	42,880			8,675		8,017			(8,581)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760			51,886		249,735			(23,352)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.40160000000003	72,420			18,264		48,904			(14,492)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062			75,426		264,287			(32,012)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28683999999998	175,560			55,729		198,502			(35,131)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02702999999997	142,800			45,878		160,419			(28,576)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036.1095800000001	14,460			2,703		1,010			(2,894)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860			34,371		165,874			(18,182)				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 - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.35969999999998	122,450			51,558		209,195			(24,503)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432000000004	75,400			27,696		161,828			(15,088)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.49239999998	65,520			19,541		93,235			(13,111)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300			67,241		380,813			(39,081)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.54549999995	117,160			43,935		209,292			(23,445)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.72580000000005	199,479			108,538		344,846			(39,896)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.81470000000002	168,510			96,859		370,756			(33,702)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.72080000000005	187,200			96,113		257,176			(37,440)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78035999997	122,360			44,476		259,312			(24,485)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.16480000000001	145,200			81,232		297,545			(29,040)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027.4085	26,000			4,961		2,337			(5,203)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.28779999995	196,460			105,496		395,002			(39,292)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10641999996	120,600			57,756		224,676			(24,120)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.26779999997	210,600			117,013		486,444			(42,120)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550			49,009		216,519			(25,124)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.23979999995	158,730			91,759		279,631			(31,746)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.02030000000002	198,000			76,530		383,434			(39,622)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.29430000000002	95,340			25,508		77,356			(19,078)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.33069999998	29,460			6,299		10,174			(5,895)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035.37131	5,610			984		513			(1,123)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050			115,106		345,910			(39,010)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160			76,207		270,688			(33,432)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.81529999998	150,280			44,244		220,075			(30,072)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400			105,769		299,243			(36,080)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95835999997	52,200			15,797		68,714			(10,446)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.07719999995	204,880			106,762		380,349			(40,976)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84424999999	176,440			71,002		352,497			(35,307)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.38109999995	41,500			10,625		24,844			(8,305)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.09299999996	103,464			50,003		166,872			(20,693)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760			66,498		217,103			(25,152)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094000000005	137,900			49,596		289,799			(27,595)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.18820000000005	121,830			69,560		232,274			(24,366)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.40170000000001	122,360			43,068		248,615			(24,485)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283000000002	150,930			69,386		252,460			(30,186)				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 - 5YR	INDEX LIAB	N/A	Equity/Index	GS	08/30/2023	08/30/2028	3,547		925.66840000000002	134,310			71,534		211,662			(26,862)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	04/26/2023	04/26/2028	5,333		921.16	193,550			89,722		337,051			(38,710)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	11/30/2022	11/30/2027	1,634		916.34364000000005	64,650			24,740		122,373			(12,937)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	07/19/2023	07/19/2028	6,041		939.70608000000004	242,250			123,448		384,755			(48,450)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	02/15/2023	02/15/2028	3,155		919.17	112,520			47,809		193,934			(22,516)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	11/29/2023	11/29/2028	2,926		921.94713000000002	113,130			65,894		182,889			(22,626)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	04/05/2023	04/05/2028	4,645		921.98720000000003	178,450			80,669		282,725			(35,690)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	12/01/2021	12/01/2026	98		1025.31654	5,630			1,031		776			(1,127)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	08/24/2022	08/24/2027	1,816		932.30579999999998	78,710			25,891		93,590			(15,751)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	09/13/2023	09/13/2028	3,355		924.87395000000004	126,480			68,334		198,880			(25,296)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	06/07/2023	06/07/2028	2,927		922.4	103,329			50,277		176,088			(20,666)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	05/11/2022	05/11/2027	851		921.42539999999997	46,880			12,722		56,437			(9,381)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	07/27/2022	07/27/2027	3,414		933.51099999999997	142,720			44,756		171,827			(28,560)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS	02/01/2023	02/01/2028	1,945		921.52908000000002	75,841			31,642		118,378			(15,177)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	12/20/2023	12/20/2028	6,617		924.74990000000003	295,120			175,293		403,376			(59,024)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	11/01/2023	11/01/2028	3,003		901.86749999999995	106,110			60,177		228,090			(21,222)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	02/09/2022	02/09/2027	301		986.49779999999998	16,230			3,595		5,242			(3,248)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	11/09/2022	11/09/2027	2,551		899.62669999999996	92,000			34,147		194,560			(18,410)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS	06/22/2023	06/22/2028	7,111		927.20190000000002	248,470			122,942		413,714			(49,694)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	12/21/2022	12/21/2027	4,054		911.71736999999996	149,110			58,777		272,804			(29,838)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	05/17/2023	05/17/2028	3,902		917.8107	145,080			68,923		242,121			(29,016)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	08/17/2022	08/17/2027	3,600		940.72199999999998	145,860			47,420		163,503			(29,188)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	02/23/2023	02/23/2028	4,062		911.73081999999999	140,230			60,197		274,999			(28,061)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	09/08/2022	09/08/2027	2,265		930.12199999999996	90,930			30,659		142,178			(18,196)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	01/12/2022	01/12/2027	589		1027.9087	27,900			5,751		3,085			(5,583)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	12/28/2023	12/28/2028	4,559		946.07974999999999	168,388			100,756		219,315			(33,678)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	07/06/2023	07/06/2028	4,655		923.82	174,580			87,720		280,961			(34,916)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	08/02/2023	08/02/2028	5,142		935.29690000000005	191,520			99,066		343,339			(38,304)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI	07/12/2023	07/12/2028	1,178		945.22820000000002	37,180			18,804		57,806			(7,436)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	01/19/2022	01/19/2027	700		1003.8996	33,670			7,070		7,559			(6,738)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM	01/19/2023	01/19/2028	4,268		910.16471999999999	163,800			67,172		292,762			(32,778)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML	02/02/2022	02/02/2027	599		991.52459999999996	36,720			7,992		12,149			(7,348)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	08/16/2023	08/16/2028	3,696		921.78989999999999	138,210			72,551		225,510			(27,642)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS	01/25/2023	01/25/2028	3,048		921.27560000000005	111,720			46,183		182,425			(22,356)				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)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/12/2022	10/12/2027	3,443		898.68902000000003	126,790			45,113		265,383			(25,372)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	06/15/2022	06/15/2027	3,573		937.52509999995	124,080			36,054		168,238			(24,830)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	12/22/2021	12/22/2026	970		1031.8308	50,400			9,809		4,144			(10,086)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.50199999995	41,700			14,197		69,648			(8,345)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.80949999996	184,050			103,673		423,153			(36,810)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.43359999996	40,770			11,377		42,223			(8,158)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.10649999998	256,080			119,691		433,619			(51,216)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183			64,626		269,623			(28,837)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.07299999998	43,600			10,828		23,656			(8,725)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.26976000000002	70,240			21,488		99,418			(14,056)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.79988000000003	130,200			40,331		175,538			(26,054)				D/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.00969999995	121,110			66,362		305,423			(24,222)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	319		5600.6435199996		40,320		30,351		45,366			(9,969)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	263		5325.23992		28,980		16,799		43,842			(12,181)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	373		5376.9024600000002		41,400		18,425		62,420			(22,975)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	588		4979.7580600000001		53,070		15,583		99,199			(37,487)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	287		5497.5110400000003		42,720		37,908		50,612			(4,812)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	279		5355.6414000000004		31,350		16,967		45,474			(14,383)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	282		5308.0825599998		29,700		14,850		45,275			(14,850)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	384		5434.8491999997		52,500		33,462		70,371			(19,038)				D/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	277		5399.7289000001		31,200		13,286		45,253			(17,914)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	110		39612		86,812		26,950		134,394			(59,862)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	85		44560		78,242		43,850		98,095			(34,392)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	76		44517		78,472		50,015		96,722			(28,457)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	116		47362		113,245		98,312		116,456			(14,933)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	104		41120		85,226		29,735		127,657			(55,491)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	59		45947		65,772		48,245		76,431			(17,527)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	88		42968		77,710		34,585		107,849			(43,125)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	90		42228		77,520		31,781		111,593			(45,739)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	59		47372		67,536		62,526		65,343			(5,010)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	85		44396		80,446		43,538		102,210			(36,908)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	102		41954		76,454		35,679		106,778			(40,775)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/28/2025	08/28/2026	70		45637		59,712		39,207		69,515			(20,505)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	73		46405		70,516		54,437		80,091			(16,079)				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)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	77		45890		65,590		58,202		75,474			(7,388)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	57		42445		65,328		25,306		103,372			(40,022)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	66		46875		54,064		43,816		58,934			(10,248)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	59		44276		49,062		29,383		65,668			(19,679)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	83		47904		85,760		82,697		82,593			(3,063)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	95		43257		107,420		51,939		147,439			(55,481)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/11/2025	09/11/2026	78		45877		67,392		46,841		76,585			(20,551)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	194		39299		171,000		50,211		291,607			(120,789)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	49		47147		44,505		37,780		48,353			(6,725)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	56		44529		49,075		24,538		63,540			(24,538)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	64		46473		62,970		47,400		70,407			(15,570)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	86		44087		78,052		45,244		100,118			(32,808)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	66		42238		46,928		17,276		68,195			(29,652)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	63		44383		66,080		34,492		84,140			(31,588)				D/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	96		41038		76,284		25,149		123,753			(51,135)				D/0
NASDAQ 100 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	200		22380		117,675		56,898		162,778			(60,777)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	1,400		0.97499999999999998		22,400		11,200		27,991			(11,200)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	2,600		1.00499999999999999		61,100		33,068		80,324			(28,032)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/31/2025	07/31/2026	900		0.98799999999999999		14,490		8,399		18,006			(6,091)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	1,900		0.99299999999999999		51,870		50,018		51,046			(1,853)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	2,100		0.99399999999999999		43,260		24,245		54,377			(19,015)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/24/2025	04/24/2026	1,200		0.96699999999999997		25,680		7,972		37,046			(17,708)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	500		1.01299999999999999		4,150		3,523		4,250			(627)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	2,500		0.996		66,000		57,297		69,890			(8,703)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	2,000		0.98299999999999998		52,200		48,328		50,130			(3,872)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/10/2025	07/10/2026	1,600		0.99		39,360		20,545		49,496			(18,815)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/18/2025	09/18/2026	1,500		0.99199999999999999		30,300		21,643		32,923			(8,657)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	1,700		1.00899999999999999		58,650		37,381		75,433			(21,269)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	1,300		1.002		34,710		30,800		40,067			(3,910)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	900		1.00899999999999999		15,300		6,515		22,172			(8,785)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	2,800		0.99299999999999999		73,640		32,774		102,556			(40,866)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/29/2025	12/29/2026	1,200		1.00499999999999999		29,400		29,238		27,642			(162)				D/0
RAINBOW OPTION	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	700		0.98		13,650		9,302		15,933			(4,348)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/06/2025	11/06/2026	455		2443.00921000002		11,737		9,964		12,692			(1,773)				D/0
RUSSELL 2000 - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	795		2383.87186500001		36,917		25,157		42,288			(11,760)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/05/2025	09/04/2026	667		3283.5829199998		44,990		30,658		43,418			(14,332)				D/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	465		3226.66		37,650		31,237		40,022			(6,413)				D/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	640		3140.0722500000002		42,320		25,345		52,168			(16,975)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	662		3314.8969200000001		46,728		45,059		43,876			(1,669)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	1,117		2858.4815800000001		61,760		20,360		100,060			(41,400)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	671		3263.2417999998		47,300		38,334		46,994			(8,966)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	851		3010.09105		47,320		17,420		65,542			(29,900)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	789		3169.11		67,300		42,895		76,958			(24,405)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	1,239		2722.4348799998		71,298		20,935		121,199			(50,363)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/20/2025	11/20/2026	740		3144.09879		55,384		49,146		65,812			(6,238)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/30/2025	05/29/2026	666		3028.3924200000001		42,500		17,424		61,314			(25,076)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	610		3278.76		42,980		32,353		42,697			(10,627)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	09/25/2025	09/25/2026	773		3244.3840399999999		65,150		47,789		68,976			(17,361)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/16/2025	10/16/2026	684		3219.85664		48,422		38,312		52,122			(10,110)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/14/2025	08/14/2026	564		3181.4469399998		36,810		22,753		41,281			(14,057)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	542		3245.3756400000002		32,130		29,747		30,469			(2,383)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/26/2025	06/26/2026	808		3029.4763400000002		37,025		17,902		46,971			(19,123)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	252		3170.77		14,144		7,072		16,504			(7,072)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	784		3186.1906199999		48,375		27,111		54,536			(21,264)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/11/2025	12/11/2026	972		3361.1985		74,481		70,389		63,026			(4,092)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	738		2988.8758200000002		60,786		23,546		90,065			(37,240)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	655		3134.3992199998		43,940		19,556		60,705			(24,384)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	645		3250.9058399999		49,686		38,357		50,999			(11,330)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	4,626		398.41791999998		20,700		8,416		93,338			(12,284)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	18,260		417.0324		156,560		129,463		158,150			(27,097)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	13,982		382.74401999998		137,160		39,565		488,494			(97,595)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	5,034		421.37200000001		35,910		29,103		33,094			(6,807)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	12,483		424.41180000003		68,640		54,120		63,501			(14,520)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	38,702		414.75200000001		373,520		324,265		389,821			(49,255)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	6,007		420.77820000003		41,250		34,111		41,400			(7,139)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	4,302		422.09249999997		29,700		27,415		27,336			(2,285)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	10,524		416.42759999998		104,280		93,967		97,190			(10,313)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	3,620		396.4495		15,680		6,074		79,435			(9,606)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	9,253		392.19263999998		63,720		25,908		239,685			(37,812)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	17,764		415.67390999998		164,280		129,528		158,953			(34,752)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	10,524		429.80680000001		46,640		42,027		41,883			(4,613)				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	BNP PARIBAS-	11/13/2025	11/13/2026	29,327		423.904		165,920		144,040		170,697			(21,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2026	3,841		419.83481		28,000		22,077		26,590			(5,923)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	11,392		386.99243999999		87,560		25,258		350,511			(62,302)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2026	17,059		427.85359999999		73,840		61,060		72,801			(12,780)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	11,298		393.3546		72,600		25,131		279,001			(47,469)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	10,786		427.21280000002		53,100		43,034		47,579			(10,066)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/29/2025	05/29/2026	20,561		389.08		170,400		69,284		593,412			(101,116)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	5,392		398.02812		25,200		8,723		109,705			(16,477)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/25/2025	11/25/2026	2,870		426.46199999999		15,840		14,273		14,364			(1,567)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	6,464		393.74203999997		34,250		13,267		158,063			(20,983)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	19,649		385.61966000001		174,040		67,417		633,012			(106,623)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2026	8,285		395.48928000001		35,520		10,246		186,942			(25,274)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	5,975		420.005		46,750		43,154		43,175			(3,596)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/13/2026	11,538		417.66399999999		95,040		82,507		98,663			(12,533)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2026	9,081		417.5		81,700		75,415		76,067			(6,285)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	20,374		417.2		184,450		149,486		173,543			(34,964)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2026	18,744		389.84946000002		149,650		51,802		525,673			(97,848)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/29/2025	05/28/2027	6,168		388.69092000001		73,440		51,650		186,760			(21,790)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/13/2025	11/12/2027	12,981		415.16800000001		167,940		156,867		171,350			(11,073)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/07/2025	05/07/2027	2,568		388.29162000002		31,100		20,947		78,370			(10,153)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/15/2025	10/15/2027	8,402		414.84172999998		111,300		99,544		108,447			(11,756)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/16/2025	04/16/2027	5,696		385.44756000001		67,540		43,544		193,787			(23,996)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/22/2027	5,992		416.36559999997		78,250		70,833		74,549			(7,417)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/29/2025	10/29/2027	3,844		417.4486		46,560		42,536		46,009			(4,024)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/21/2027	5,947		386.39321999999		69,920		48,502		191,449			(21,418)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/03/2025	12/03/2027	2,868		417.91750000002		35,040		33,694		33,133			(1,346)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	11/25/2025	11/24/2027	1,435		419.7724		16,800		15,969		15,805			(831)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	517		185.01854		5,110		4,928		4,941			(183)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/09/2025	10/09/2026	1,524		197.50688		7,350		5,674		4,112			(1,676)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/12/2025	06/12/2026	499		199.05225999999		3,070		1,366		696			(1,704)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/20/2025	06/18/2026	499		199.30956		2,810		1,311		628			(1,499)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	500		199.25976		2,830		933		456			(1,897)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	999		199.77002999999		5,340		2,890		1,389			(2,450)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/02/2025	07/02/2026	501		199.0008		2,820		1,410		786			(1,410)				0/0

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SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/21/2025	08/21/2026	495		202.08		2,630		1,676		599			(954)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/15/2025	05/15/2026	499		200.13892000000 001		2,720		1,001		435			(1,719)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	498		201.68351999999 999		2,450		1,467		593			(983)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/08/2025	05/08/2026	500		198.96083999999 999		2,670		932		453			(1,738)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/24/2025	12/24/2026	1,040		192.83678		5,000		4,917		5,354			(83)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/24/2025	07/24/2026	496		201.51131000000 001		2,580		1,446		548			(1,134)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	04/17/2025	04/17/2026	497		202.34486000000 001		2,230		655		141			(1,575)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/05/2025	06/05/2026	500		201.8586		2,190		933		369			(1,257)				0/0
SPCRPDE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/30/2025	10/30/2026	1,015		197.99		5,280		4,381		3,117			(899)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	12/04/2025	12/04/2026	1,292		382.87157000000 002		5,280		4,888		5,297			(392)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/01/2025	05/01/2026	2,353		297.75745999999 998		7,805		2,573		14,283			(5,232)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/07/2025	08/07/2026	1,597		307.48383999999 999		5,725		3,429		8,778			(2,296)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	10/23/2025	10/23/2026	1,320		374.62331		4,105		3,327		4,922			(778)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/02/2025	10/02/2026	1,409		352.66126000000 003		5,665		4,264		8,130			(1,401)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/18/2025	12/18/2026	1,505		392.59145000000 001		8,700		8,389		7,985			(311)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	07/17/2025	07/17/2026	2,601		306.66723000000 002		9,288		5,027		16,421			(4,261)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	05/22/2025	05/22/2026	1,650		304.32243999999 997		6,365		2,466		11,494			(3,899)				0/0
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	06/04/2025	06/04/2026	141		707.95680000000 004		6,560		2,775		11,992			(3,785)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2026	368		5691.3246499999 996		53,760		32,049		52,518			(21,711)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2026	2,083		5702.7415499999 997		292,740		174,518		283,109			(118,222)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2027	525		5697.0330999999 996		101,700		81,193		108,171			(20,507)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2027	788		5754.1175999999 996		131,400		104,904		138,535			(26,496)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	BNP PARIBAS-	08/06/2025	08/04/2028	648		5691.3246499999 996		152,440		131,938		160,983			(20,502)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2029	648		5691.3246499999 996		173,530		156,058		179,161			(17,472)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/06/2025	08/06/2030	2,083		5697.0330999999 996		608,090		559,110		632,219			(48,980)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	5,600			600		4,840			(2,808)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	17,350			7,144		17,178			(5,821)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000			4,513		200,484			(25,737)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.06780000000 003	98,700			29,157		235,588			(24,692)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.78099999999 995	11,580			6,421		13,103			(2,897)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.06780000000 003	147,190			64,280		327,486			(29,438)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.74069999999 995	144,550			93,038		161,923			(28,926)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.47321999999 997	211,190			136,966		219,242			(42,331)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	111,865		259.873966		698,400		297,396		1,243,462			(401,004)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2025	11/06/2026	42,096		269.50502499999999		245,210		208,159		225,725			(37,051)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/26/2025	11/25/2026	90,791		271.78254500000003		595,270		539,361		400,450			(55,909)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/18/2026	95,190		259.489374		629,920		293,963		1,093,981			(335,957)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2025	12/18/2026	146,373		269.04812700000002		991,450		956,041		859,241			(35,409)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/22/2026	160,033		256.38433700000002		1,073,800		415,950		2,226,368			(657,850)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/21/2026	178,313		264.96800000002		1,090,320		694,929		1,342,446			(395,391)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2025	12/29/2026	95,896		271.67065700000001		590,200		586,957		448,983			(3,243)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	128,303		268.59560299999998		885,760		632,686		705,217			(253,074)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	124,059		265.72749399999998		743,540		445,307		859,032			(298,233)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2025	10/02/2026	131,837		270.841294		790,320		594,911		587,477			(195,409)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2026	105,109		262.482055		706,350		353,175		951,614			(353,175)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2025	10/16/2026	141,622		270.4375		903,880		715,158		672,933			(188,722)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2025	08/28/2026	84,680		269.40803899999997		481,240		315,979		414,932			(165,261)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/11/2025	12/11/2026	145,889		270.75439999998		932,200		880,980		727,036			(51,220)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/25/2026	114,621		267.57136100000002		739,870		542,707		702,100			(197,163)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	121,705		268.96409399999999		803,600		666,723		680,991			(136,877)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/26/2026	121,555		261.77939199999997		784,000		379,077		1,072,956			(404,923)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	114,771		258.51752399999998		712,800		248,697		1,408,802			(464,103)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2025	12/04/2026	87,206		269.26898999997		615,960		570,271		494,269			(45,689)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/31/2026	125,473		262.74109600000003		792,000		459,099		1,130,377			(332,901)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	131,806		260.25081699998		755,820		278,241		1,412,406			(477,579)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/30/2025	05/29/2026	87,357		260.37300699997		510,750		209,393		930,824			(301,357)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/11/2026	133,681		271.06439399999		836,220		581,219		560,271			(255,001)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/24/2026	136,481		262.51352100000003		879,550		492,935		1,248,272			(386,615)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2025	11/20/2026	133,827		265.96221300000002		896,070		795,139		996,569			(100,931)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	89,842		257.52809600000001		629,100		207,953		1,185,405			(421,148)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	96,063		259.980366		652,600		290,443		1,061,035			(362,157)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/10/2026	98,380		264.05599899999999		572,390		298,775		777,326			(273,615)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/13/2026	211,971		269.17330399999997		1,316,700		1,143,069		1,182,800			(173,631)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2025	10/09/2026	63,240		266.66815000003		470,900		363,524		427,272			(107,376)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/23/2025	10/23/2026	128,798		270.15340099997		875,990		709,937		636,276			(166,053)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	116,892		258.95453099997		638,120		187,370		1,401,545			(450,750)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/04/2026	87,672		267.03023000002		651,360		443,863		552,170			(207,497)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	149,343		258.72376500001		887,800		275,608		1,801,391			(612,192)				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	EX5	Equity/Index	CITI-	08/14/2025	08/14/2026	96,251		265.17458299999998		640,000		395,604		706,720			(244,396)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/17/2026	137,389		262.03050000000002		846,000		457,863		1,303,515			(388,137)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/20/2025	06/17/2027	9,980		260.27096899999998		85,800		63,046		120,618			(22,754)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.30981500000001	130,550			3,962		167,061			(65,725)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/17/2027	20,766		269.40462600000001		187,040		160,320		147,215			(26,720)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	27,946		264.79219999999998	224,960			26,411		183,432			(113,412)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/04/2027	33,444		259.873966		287,970		205,297		412,188			(82,673)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2025	07/23/2027	30,794		262.25048099999998		276,210		215,505		335,074			(60,705)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2025	08/13/2027	26,694		265.70652799999999		236,430		191,287		236,871			(45,143)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2025	07/02/2027	17,455		263.27266400000002		152,720		114,592		177,326			(38,128)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/30/2025	05/28/2027	20,396		259.33359300000001		177,550		125,387		258,790			(52,163)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2025	12/29/2027	11,803		270.85727200000002		106,880		106,587		80,689			(293)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	18,719		260.71485200000001	157,780			11,503		188,913			(79,216)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.34142400000002	80,520			443		82,548			(40,426)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2025	09/24/2027	31,362		267.83920000000001		275,520		238,809		247,604			(36,711)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/16/2027	29,903		257.40853399999997		255,640		165,725		422,640			(89,915)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	24,665		259.47239999999999		208,640		142,724		309,519			(65,916)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	18,958		258.20453700000002	149,940			23,370		237,928			(75,487)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	26,761		261.83887700000002	210,000			12,472		240,608			(105,870)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	25,642		261.02551299999999		221,770		160,235		296,184			(61,535)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2025	10/01/2027	25,923		270.03120000000001		230,300		201,829		177,642			(28,471)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2025	09/10/2027	20,680		269.71042599999998		195,440		165,641		142,971			(29,799)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/29/2027	36,363		269.772603		317,520		290,478		257,783			(27,042)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/23/2025	10/22/2027	13,655		269.88243499999999		129,130		116,891		95,710			(12,239)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2025	10/08/2027	28,272		268.28106300000002		256,880		227,593		218,471			(29,287)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/07/2027	44,440		258.77629999999999		376,050		253,627		579,252			(122,423)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.37654700000002	143,190			2,967		188,757			(72,188)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2025	07/16/2027	38,164		262.03050000000002		326,000		251,217		419,787			(74,783)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/06/2027	38,085		264.66670599999998		340,370		272,109		359,716			(68,261)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2025	07/09/2027	26,969		263.00293399999998		235,720		179,380		279,233			(56,340)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/31/2025	07/30/2027	31,939		262.478092		282,240		222,923		343,644			(59,317)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2025	11/05/2027	46,194		268.69973099999999		401,760		371,407		352,523			(30,353)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2025	12/03/2027	21,063		270.35147799999999		190,380		183,319		146,638			(7,061)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2025	11/19/2027	20,992		266.49573800000002		186,480		175,978		184,990			(10,502)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	192,060			24,140		203,397			(96,826)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	21,217		264.20033599999	168,000			18,074		148,497			(84,579)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2027	45,114		258.82481300000		394,290		263,223		585,579			(131,067)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2025	10/15/2027	35,868		270.4375		319,130		285,814		241,186			(33,316)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	22,496		261.47780599999	187,620			18,374		211,425			(94,457)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	26,001		257.976	202,340			29,584		339,070			(101,868)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2025	08/27/2027	32,081		269.94417399998		255,420		211,564		216,300			(43,856)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2025	08/20/2027	15,489		265.76209999998		126,690		103,719		137,385			(22,971)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	44,220		259.28161499999	363,400			49,623		509,342			(182,953)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/12/2027	31,982		268.09768700001		294,980		275,531		254,478			(19,449)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/22/2025	05/21/2027	43,011		257.41502700001		367,410		254,865		592,847			(112,545)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2025	12/17/2027	12,229		270.39741500002		105,600		103,714		85,551			(1,886)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.75048600002	218,400			8,736		188,592			(109,953)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2025	06/25/2027	23,171		262.041696		202,520		150,221		238,900			(52,299)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	3,482		260.01609200001		27,000		17,691		42,122			(9,309)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/26/2025	11/26/2027	8,087		275.04720099997		61,600		58,723		40,575			(2,877)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.84039999999	198,900			2,198		223,597			(100,274)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2025	09/03/2027	27,491		269.18369999999		243,460		204,842		196,172			(38,618)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	9,929		261.84930000003	79,560			3,951		89,105			(40,054)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	56,518		261.33917400001	463,240			36,420		536,668			(233,217)				D/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	71,922		263.64615099997	596,600			52,665		531,102			(300,357)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/08/2025	05/08/2026	1,900		0.96799999999999997		53,580		18,694		75,290			(34,886)				D/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	2,300		0.999		51,060		18,797		72,001			(32,263)				D/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	210		2337.5877620000001		32,600		22,569		36,344			(10,031)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	276		3256.5310100002		12,060		8,349		12,631			(3,711)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	154		3277.2915699999		8,800		6,431		8,818			(2,369)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2025	12/23/2026	178		3337.1925000001		8,220		8,039		6,002			(181)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2026	149		3244.5037000002		35,700		33,640		26,121			(2,060)				D/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2025	12/10/2026	149		3348.73128		9,100		8,575		7,356			(525)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	6,027		421.19439999997		40,250		33,394		42,984			(6,856)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	4,074		401.80371000002		19,840		11,446		71,043			(8,394)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	5,610		399.19851999997		31,020		16,703		109,511			(14,317)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	9,956		394.86383999998		69,030		30,722		231,458			(38,308)				D/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	17,116		428.26979999998		72,420		60,085		75,608			(12,335)				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	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	10,066		390.55968000000 001		67,860		21,066		279,033			(46,794)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	4,340		401.13152000000 002		20,060		8,928		76,480			(11,132)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	17,851		392.92428000000 001		144,200		77,646		448,622			(66,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	6,745		395.10674999999 998		29,900		10,925		157,633			(18,975)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	19,604		392.77		167,090		96,398		496,482			(70,692)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	3,436		410.32229000000 001		25,900		18,927		40,521			(6,973)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	21,432		397.00661000000 002		179,350		106,920		461,873			(72,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	10,582		416.51900000000 001		49,880		35,629		86,034			(14,251)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	14,195		388.62238000000 002		107,800		33,465		420,384			(74,335)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	12,103		400.17948999999 999		84,480		50,363		227,989			(34,117)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	20,425		407.17272000000 003		172,640		123,314		283,239			(49,326)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2026	10,693		396.6977		72,240		41,677		233,016			(30,563)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	12,025		416.43434000000 002		61,740		45,118		99,076			(16,622)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	22,720		390.94654000000 003		198,470		88,330		611,699			(110,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/18/2026	2,215		408.79816		17,010		12,150		28,226			(4,860)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2026	5,799		405.33542		29,440		17,551		85,407			(11,889)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	6,452		397.53395999999 998		27,250		8,459		135,651			(18,791)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/30/2026	18,080		417.0324		154,500		128,184		165,699			(26,316)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	9,858		389.71017000000 001		62,320		22,771		281,357			(39,549)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2026	21,597		407.47		191,840		140,191		295,946			(51,649)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2026	21,792		385.08452999999 997		183,120		66,909		720,220			(116,211)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2026	10,200		396.84568000000 002		65,200		35,108		220,117			(30,092)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/11/2027	3,829		390.94654000000 003		46,200		33,381		107,963			(12,819)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2025	05/14/2027	6,745		385.47		76,440		52,218		223,476			(24,222)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79987999999 997	91,560			8,049		378,802			(45,906)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2025	07/16/2027	3,570		392.92428000000 001		41,020		31,567		95,416			(9,453)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2025	09/24/2027	7,363		405.02517999999 998		100,500		86,990		135,684			(13,510)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09435999999 999	51,850			3,079		261,094			(26,140)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2025	07/30/2027	2,037		392.77		24,240		19,119		54,809			(5,121)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.47039999999 998	138,400			16,226		520,006			(69,677)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	2,839		389.00984		30,580		20,037		85,333			(10,543)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2025	09/17/2027	4,922		407.57907999999 998		58,200		49,886		82,470			(8,314)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2025	10/29/2027	3,616		417.8648		42,900		39,246		43,844			(3,654)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2025	08/06/2027	3,530		396.61		42,560		33,978		84,591			(8,582)				0/0

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	1,222		407.06445000000002		7,300		4,372		3,934			(2,928)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	1,483		405.86394999999999		7,920		3,373		4,042			(4,547)				D/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/13/2026	2,692		408.21138000000002		16,280		14,133		13,645			(2,147)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	11,121		424.88249999999999		82,350		35,067		26,524			(47,283)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/13/2026	21,291		439.67511999999999		73,950		64,198		53,884			(9,752)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	10,229		428.67684000000003		84,000		51,692		32,349			(32,308)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	13,555		427.66050000000001		90,200		40,144		25,358			(50,056)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	8,066		427.92905999999999		64,020		38,342		26,126			(25,678)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	15,843		433.86378000000002		60,800		29,231		16,153			(31,569)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2025	06/12/2026	15,527		435.77550000000002		58,590		26,076		9,780			(32,514)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2025	08/07/2026	11,488		440.61147		39,010		23,363		9,595			(15,647)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	12,619		436.07785000000001		40,800		15,020		3,844			(25,780)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2026	17,048		441.81635999999997		58,100		35,754		13,393			(22,346)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2025	06/05/2026	16,805		434.99874999999997		61,880		26,350		10,247			(35,530)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2025	06/25/2026	19,308		422.14864999999998		159,120		76,500		74,768			(82,620)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/15/2026	9,897		424.35750000000002		72,800		26,800		18,966			(46,000)				D/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2025	11/13/2026	11,502		424.14756		107,160		93,029		87,982			(14,131)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599000000002	73,000			9,968		11,933			(36,752)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.55010000000004	18,720			207					(9,438)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2025	04/30/2027	1,337		708.06098999999995		13,040		8,669		5,300			(4,371)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2025	05/14/2027	1,829		694.55925000000002		27,170		18,586		11,416			(8,584)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35104999999999	46,830			970		8			(23,609)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	32,370			982		14			(16,297)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/23/2027	1,339		703.64296000000002		13,440		8,806		5,781			(4,634)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.38750000000005	72,500			4,306		1,687			(36,550)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87103999999999	89,250			4,432		4,075			(44,933)				D/0
SP500LV8 EUROPEAN	INDEX LIAB	N/A	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05931999999996	122,600			675		114,059			(61,553)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/29/2025	05/29/2026	28,231		204.83365000000001		135,140		54,947		47,058			(80,193)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2026	27,385		205.30796000000001		106,960		30,854		28,415			(76,106)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2026	27,679		205.51813999999999		133,380		87,210		59,026			(46,170)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2025	10/01/2026	19,036		204.66513		90,480		67,860		51,402			(22,620)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/23/2025	04/23/2026	23,439		678.74477999999999		96,000		29,538		27,072			(66,462)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/07/2025	05/07/2026	31,663		205.08471		140,400		48,600		42,691			(91,800)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2025	11/25/2026	18,645		204.01381000000001		84,740		76,359		62,322			(8,381)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2025	07/01/2026	16,051		207.64590000000001		56,100		27,896		17,260			(28,204)				D/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	CITI-	08/13/2025	08/13/2026	11,636		206.26		53,520		32,935		20,663			(20,585)				D/0

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SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2025	07/23/2026	33,528		205.38839999999999		160,080		89,275		64,236			(70,805)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2025	09/10/2026	20,534		204.94908000000001		91,560		63,388		50,109			(28,172)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2025	10/22/2026	15,627		204.57522		73,920		59,705		44,954			(14,215)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2025	10/29/2026	19,924		200.76		91,200		75,415		95,061			(15,785)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	05/07/2025	05/07/2027	14,126		205.08471		85,840		57,815		53,707			(28,025)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43351999999999	15,260			316		13,184			(7,683)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	09/10/2025	09/10/2027	6,356		204.13092		43,550		36,859		30,425			(6,691)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	CITI-	04/23/2025	04/23/2027	4,395		678.74477999999999		27,000		17,667		16,115			(9,333)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2025	07/23/2027	8,746		205.38839999999999		60,300		46,983		35,480			(13,317)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2025	10/01/2027	5,369		204.46026000001		36,520		31,961		25,478			(4,559)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2025	10/22/2027	3,418		204.16566		23,240		21,008		16,967			(2,232)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2025	04/16/2027	6,846		207.76184000001		33,040		21,302		18,514			(11,738)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2025	11/24/2027	4,907		204.01381000001		31,900		30,323		25,359			(1,577)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2025	08/27/2027	8,255		205.72407000001		55,760		46,122		33,711			(9,638)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2025	10/29/2027	2,491		200.55923999999999		16,500		15,074		16,741			(1,426)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88768999999999	36,600			2,162		28,011			(18,350)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2025	07/01/2027	3,891		206.61795000001		23,520		17,616		13,529			(5,904)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.30850000001	3,340			165		2,538			(1,675)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2025	08/13/2027	2,909		206.46626000001		19,200		15,513		10,881			(3,687)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2026	2,201		955.16387999999995		44,940		25,927		67,236			(19,013)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.37329999999997	27,990			1,653		30,321			(14,033)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2027	1,572		955.16387999999995		43,350		34,192		60,423			(9,158)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.56479999999999	10,200			14		15,710			(5,135)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.17420000004	11,520			459		13,556			(5,776)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	26,280			1,047		31,380			(13,176)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.27170000001	35,300			13,157		41,077			(11,799)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.11850000004	16,800			6,046		20,908			(5,615)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.83590000004	11,640			3,923		18,069			(3,891)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.11850000004	26,250			13,674		33,476			(6,567)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.63520000005	20,550			10,338		30,976			(5,148)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.32249999999	47,160			25,018		57,158			(11,798)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.22080000005	173,460			108,353		212,178			(34,692)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2030	4,402		954.20776000001		170,100		155,746		218,785			(14,354)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.23379999999997	244,260			147,253		361,208			(48,906)				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)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.06269999999995	136,000			83,910		174,432			(27,200)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2025	11/12/2026	51,466		102.03336		261,820		226,575		275,473			(35,245)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2026	30,742		99.664869999999993		152,830		94,049		188,767			(58,781)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2026	37,610		95.575479999999999		160,560		49,403		333,982			(111,157)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/10/2025	09/10/2026	52,330		100.02746		266,590		184,562		320,972			(82,028)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/19/2025	11/19/2026	37,695		99.853160000000003		187,720		166,060		249,493			(21,660)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2025	11/25/2026	32,176		101.78316		146,520		132,029		162,333			(14,491)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	12/10/2025	12/10/2026	27,672		104.44965000000001		124,700		117,506		108,828			(7,194)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/22/2025	10/22/2026	29,135		103.31		135,900		109,765		138,757			(26,135)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/04/2025	09/04/2026	21,728		100.93214999999999		94,380		63,784		111,851			(30,596)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2025	12/23/2026	25,600		105.10478999999999		123,390		120,678		101,964			(2,712)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/17/2025	12/17/2026	21,453		104.34572		95,700		92,019		108,453			(3,681)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2026	32,441		98.423839999999998		148,160		65,532		225,262			(82,628)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2026	36,530		98.284260000000003		167,040		70,671		254,970			(96,369)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2026	32,151		99.131339999999994		146,880		76,265		204,597			(70,615)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/08/2025	10/08/2026	39,499		103.30659		187,370		144,131		170,727			(43,239)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2026	41,570		99.113100000000003		175,480		84,365		267,608			(91,115)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2026	17,717		101.44475		83,880		59,684		97,189			(24,196)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	07/01/2025	07/01/2026	32,291		98.832610000000003		148,480		73,832		216,315			(74,648)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	05/21/2025	05/21/2026	33,746		97.787279999999996		154,440		59,400		256,458			(95,040)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	10/15/2025	10/15/2026	35,989		102.2462		175,750		138,572		182,718			(37,178)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	05/07/2025	05/07/2026	54,735		96.196600000000004		250,690		86,777		462,079			(163,913)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	07/30/2025	07/30/2026	41,937		100.17972		191,100		110,250		251,174			(80,850)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	08/20/2025	08/20/2026	22,954		100.22967		104,650		66,413		139,297			(38,238)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2025	07/16/2026	37,141		99.280619999999999		168,350		90,650		232,845			(77,700)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/05/2025	11/05/2026	38,752		102.75		180,800		152,985		182,612			(27,815)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/18/2026	52,975		97.983639999999994		238,680		110,463		384,909			(128,217)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2026	39,395		95.389049999999997		190,760		62,364		365,034			(128,396)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2026	37,836		97.153559999999999		176,490		64,487		292,667			(112,003)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/23/2025	07/23/2026	39,849		99.459639999999993		191,200		106,631		244,348			(84,569)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/06/2025	08/06/2026	37,011		99.966220000000007		157,250		93,745		210,734			(63,505)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/03/2025	12/03/2026	34,592		103.45268		166,320		153,526		157,339			(12,794)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2025	08/27/2026	34,719		100.61928		159,600		104,354		198,696			(55,246)				D/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2026	45,050		93.445549999999997		236,930		68,345		499,025			(168,585)				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)
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2026	83,984		102.087		408,500		298,519		435,535			(109,981)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/29/2025	10/29/2026	25,727		105.22472999999		118,530		98,015		95,916			(20,515)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2025	10/01/2026	30,039		103.54980999999		130,510		97,883		125,328			(32,628)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/31/2025	12/31/2026	24,816		105.3		117,780		117,780		117,780							0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/29/2026	36,708		98.273939999996		157,320		63,965		252,077			(93,355)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/10/2025	09/10/2027	7,899		100.43201999999		51,200		43,334		58,679			(7,866)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2025	05/07/2027	28,917		96.389960000002		173,320		116,735		274,136			(56,585)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/29/2025	05/28/2027	8,157		97.882019999997		48,640		34,208		70,124			(14,432)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/31/2025	12/30/2027	15,272		105.3		97,440		97,440		97,440							0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/22/2025	10/22/2027	16,510		103.20668999999		104,550		94,511		105,982			(10,039)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/19/2025	11/19/2027	8,928		99.953919999997		57,960		54,621		70,550			(3,339)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	88,650			974		44,303			(44,447)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/03/2025	12/03/2027	4,804		103.24536000001		31,350		30,146		29,706			(1,204)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2025	07/01/2027	3,027		101.01347		15,930		11,931		21,214			(3,999)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	63,800			2,541		36,412			(31,988)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/23/2025	07/23/2027	8,966		99.859880000004		55,260		43,056		67,199			(12,204)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/04/2025	09/03/2027	2,963		99.023979999995		20,100		16,842		23,097			(3,258)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/30/2025	04/30/2027	11,404		96.353549999998		67,430		44,768		109,350			(22,662)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2025	07/30/2027	3,994		99.678319999999		25,240		19,908		31,368			(5,332)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/17/2025	09/17/2027	2,953		102.563999999999		17,310		14,817		19,284			(2,493)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2025	11/12/2027	11,653		101.62152		79,920		74,548		82,298			(5,372)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/08/2025	10/08/2027	14,451		102.99636		93,900		83,080		88,717			(10,820)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2025	12/10/2027	12,405		103.82607		79,690		77,394		71,412			(2,296)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/20/2025	08/20/2027	998		102.13594000001		5,350		4,374		6,632			(976)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.35227999999	221,160			34,328		67,701			(110,884)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2025	07/09/2027	5,024		98.833349999996		31,350		23,824		40,606			(7,526)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2025	04/16/2027	17,810		94.877300000005		107,440		69,269		184,656			(38,171)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.09269999999	121,590			7,182		21,093			(60,962)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.54447999999	72,120			9,027		13,293			(36,209)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	113,390			3,427		48,110			(56,851)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.946799999996	13,080			18		11,607			(6,585)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.01909999999	164,580			22,381		51,565			(82,516)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	33,060			2,906		4,281			(16,575)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/11/2025	06/11/2027	16,221		98.72		96,640		69,729		133,543			(26,911)				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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2025	08/27/2027	18,847		100.72		115,710		95,711		136,954			(19,999)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/29/2025	10/29/2027	9,528		105.32964		59,300		54,175		51,013			(5,125)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/23/2025	04/23/2027	8,358		97.007679999999993		43,360		28,371		73,469			(14,989)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2025	12/23/2027	6,637		106.05168		40,320		39,878		34,204			(442)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/17/2025	12/17/2027	8,776		103.72214		55,620		54,552		59,837			(1,068)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2025	06/25/2027	3,042		97.929659999999998		19,080		14,133		26,419			(4,947)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2025	05/21/2027	3,068		98.670900000000003		17,490		12,116		25,744			(5,374)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	253,200			29,686		38,296			(127,473)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2025	10/01/2027	5,814		102.72717		36,840		32,241		36,341			(4,599)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.34887999999999	144,480			9,964		23,208			(72,738)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	121,380			6,002		21,080			(60,857)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/15/2025	10/15/2027	23,344		102.65724		147,360		131,795		151,125			(15,565)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2025	09/24/2027	17,578		101.8818		115,020		99,558		121,407			(15,462)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/06/2025	08/06/2027	10,003		99.071889999999996		62,000		49,498		78,095			(12,502)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	108,540			2,246		56,000			(54,644)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/05/2025	11/05/2027	10,657		103.161		65,120		60,118		65,130			(5,002)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2025	06/04/2027	11,162		98.382840000000002		67,430		48,006		93,582			(19,424)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	187,050			14,645		44,234			(93,782)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	179,700			17,526		28,141			(90,097)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	164,970			17,675		22,472			(82,712)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/13/2025	08/13/2027	2,975		99.463729999999998		19,680		15,901		23,186			(3,779)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.545100000000001	142,750			20,785		51,537			(71,571)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/18/2025	06/17/2027	5,094		98.081819999999993		30,450		22,283		43,774			(8,167)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2025	07/16/2027	5,019		99.38		30,300		23,317		39,029			(6,983)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2025	11/24/2027	13,651		101.072100000000001		88,340		83,972		94,175			(4,368)				D/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/14/2025	05/14/2027	3,068		100.47672		14,850		10,144		21,757			(4,706)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/30/2026	17,788		118.56		42,840		35,543		33,850			(7,297)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/30/2026	37,269		118.44144		91,960		76,296		72,753			(15,664)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	39,276		116.3553		105,340		73,217		97,365			(32,123)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	19,638		116.58918		50,370		35,010		46,328			(15,360)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2026	37,317		117.99		90,200		89,704		78,790			(496)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2026	24,595		117.99		59,450		59,123		51,930			(327)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/18/2026	42,524		117.01008		112,000		108,000		103,598			(4,000)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/04/2026	22,077		117.43245		54,340		50,309		47,739			(4,031)				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)
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2026	14,448		117.36		34,850		28,244		29,684			(6,606)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2026	24,647		117.24263999999999		60,610		49,121		51,917			(11,489)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	27,440		116.71911		61,120		40,131		60,894			(20,989)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/18/2026	22,963		117.36252		56,430		54,415		52,298			(2,015)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/04/2026	13,586		116.49205000000001		39,840		36,885		35,242			(2,955)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/13/2026	33,172		118.3182		78,000		67,714		69,535			(10,286)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/13/2026	23,816		118.2		57,120		49,588		51,142			(7,532)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/06/2026	23,045		117.63		55,080		46,757		53,359			(8,323)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/09/2026	29,823		117.49239		73,150		56,470		65,774			(16,680)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/11/2026	27,149		117.66222		66,880		63,205		57,989			(3,675)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/06/2026	28,167		117.74763		66,000		56,027		63,696			(9,973)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/09/2026	23,006		119.02132		41,580		32,099		36,067			(9,481)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/11/2026	12,726		117.54443999999999		32,100		30,336		27,825			(1,764)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2026	28,456		116.36624999999999		66,000		58,566		81,969			(7,434)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2026	20,695		116.25		49,200		43,658		60,897			(5,542)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2026	22,179		117.33255		54,340		42,994		50,671			(11,346)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2026	38,386		117.21510000000001		96,300		76,193		89,843			(20,107)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/25/2026	18,736		117.27076		42,020		38,073		39,149			(3,947)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/25/2026	26,401		116.80307999999999		64,790		58,705		60,614			(6,085)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/02/2026	20,495		117.04284		50,160		37,758		47,346			(12,402)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/02/2026	56,362		117.04284		137,940		103,834		130,202			(34,106)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	23,983		116.43631999999999		56,000		38,161		54,926			(17,839)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	44,540		116.43631999999999		104,000		70,870		102,005			(33,130)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	17,053		117.46735		40,000		28,571		35,413			(11,429)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	18,759		116.99795		48,180		34,414		43,126			(13,766)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	31,908		115.96		75,480		48,108		87,404			(27,372)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	4,312		115.96		10,200		6,501		11,811			(3,699)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	21,437		116.25363		52,250		34,307		52,678			(17,943)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	15,423		116.91297		37,620		27,595		38,332			(10,025)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	48,839		116.91297		119,130		87,384		121,384			(31,746)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	858		116.63325		2,090		1,292		2,116			(798)				D/0
LSMANF2 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	858		116.63325		2,090		1,292		2,116			(798)				D/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/29/2027	24,564		118.56		80,040		73,223		63,124			(6,817)				D/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/29/2027	11,858		118.44144		39,200		35,862		31,008			(3,338)				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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LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/22/2027	43,345		116.890559999999		150,450		136,190		125,996			(14,260)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	10,246		116.23836		36,480		30,918		32,676			(5,562)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	24,761		116.3553		86,710		73,489		77,668			(13,221)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/17/2027	21,262		117.01008		73,500		72,188		63,891			(1,313)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2027	14,418		118.10799		46,240		46,113		38,314			(127)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2027	26,291		118.57995		79,050		78,833		65,300			(217)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/04/2025	12/03/2027	4,246		116.492050000001		15,900		15,310		13,405			(590)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/28/2025	08/27/2027	24,867		116.25363		81,200		67,258		77,911			(13,942)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/17/2027	30,617		117.36252		101,160		99,354		87,630			(1,806)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/03/2027	20,379		117.079800000001		70,560		67,943		59,339			(2,617)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/12/2027	30,620		118.3182		97,920		91,464		83,639			(6,456)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/13/2025	11/12/2027	31,471		118.3182		100,640		94,004		85,962			(6,636)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/06/2025	11/05/2027	30,727		117.865260000001		96,120		88,858		87,265			(7,262)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/05/2027	20,485		117.63		66,240		61,236		60,141			(5,004)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/09/2025	10/08/2027	31,527		117.49239		103,600		91,788		90,391			(11,812)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/09/2025	10/08/2027	18,746		117.61		60,720		53,797		52,840			(6,923)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/10/2027	20,361		117.30888		70,560		68,622		58,635			(1,938)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	12/11/2025	12/10/2027	20,361		117.07332		72,720		70,722		60,581			(1,998)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2025	10/15/2027	34,121		117.45		110,800		99,233		98,316			(11,567)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2025	10/15/2027	32,415		117.45		105,260		94,271		93,400			(10,989)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/26/2027	32,362		116.92		105,260		100,344		92,385			(4,916)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/26/2025	11/26/2027	34,066		117.036919999999		108,800		103,719		95,650			(5,081)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/20/2025	11/19/2027	22,420		116.83125		66,300		62,566		71,994			(3,734)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	11/20/2025	11/19/2027	27,593		116.4825		85,440		80,628		92,854			(4,812)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/01/2027	25,619		116.92568		85,500		74,930		77,308			(10,570)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/01/2027	39,283		117.394319999999		122,820		107,636		110,805			(15,184)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/05/2025	09/03/2027	34,261		116.32		112,400		94,571		105,655			(17,829)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/05/2025	09/03/2027	18,844		116.32		60,720		51,089		57,142			(9,631)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2025	09/17/2027	22,169		117.232650000001		73,060		62,623		63,712			(10,437)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2025	09/17/2027	14,495		117.232650000001		47,770		40,946		41,658			(6,824)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/28/2025	08/27/2027	19,722		116.486369999999		62,330		51,628		59,750			(10,702)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/21/2025	08/20/2027	17,247		115.7281		56,800		46,501		60,126			(10,299)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/21/2025	08/20/2027	9,486		115.96		30,250		24,765		32,015			(5,485)				0/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	10/23/2025	10/22/2027	18,698		117.00792		63,800		57,753		53,446			(6,047)				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)
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2025	09/24/2027	24,848		117.38109		76,270		66,108		72,705			(10,162)				D/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2025	09/24/2027	31,703		116.91297		103,600		89,796		99,156			(13,804)				D/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/14/2025	08/13/2027	6,865		116.63325		22,400		18,123		21,667			(4,277)				D/0
LSMANF2 - UNCAPPED - 2YR	INDEX LIAB	N/A	Equity/Index	GS-	08/14/2025	08/13/2027	858		116.63325		2,800		2,265		2,708			(535)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/30/2025	10/30/2028	29,646		118.56		113,050		106,649		86,904			(6,401)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	09/11/2025	09/11/2028	30,738		116.23836		126,720		113,874		108,203			(12,846)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2025	12/29/2028	30,532		117.87201		118,080		117,864		93,644			(216)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/18/2025	12/18/2028	40,823		117.36252		157,440		155,571		129,818			(1,869)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/04/2025	12/04/2028	24,624		116.8447		101,500		98,997		81,748			(2,503)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/13/2025	11/10/2028	38,275		117.37260000000001		158,850		151,868		131,134			(6,982)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	10/09/2025	10/06/2028	38,344		117.49239		147,600		136,381		123,167			(11,219)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	12/11/2025	12/11/2028	19,513		118.3689		69,690		68,417		55,107			(1,273)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	N/A	Equity/Index	GS-	11/06/2025	11/06/2028	36,702		118.10052		132,010		125,379		113,453			(6,631)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2028	31,905		116.25		119,880		115,391		119,468			(4,489)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2028	40,092		117.56744999999999		150,870		140,399		127,517			(10,471)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/24/2028	40,879		116.92		155,520		150,678		129,970			(4,842)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	09/29/2028	30,743		117.39431999999999		113,400		104,054		97,544			(9,346)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2028	39,400		116.43631999999999		147,660		132,124		131,460			(15,536)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/25/2028	29,155		116.25363		111,520		98,754		101,265			(12,766)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/15/2028	26,432		117.1153		103,230		93,399		86,519			(9,831)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2028	11,211		115.96		41,990		36,928		41,441			(5,062)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2028	23,797		117.00792		94,640		88,676		76,164			(5,964)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2028	31,703		116.91297		121,360		110,609		109,640			(10,751)				D/0
LSMANF2 - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2028	858		116.63325		3,270		2,855		3,006			(415)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/30/2029	34,728		118.56		146,370		140,154		108,984			(6,216)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2029	27,322		116.12142		124,800		115,312		102,134			(9,488)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2025	12/28/2029	38,165		117.63603000000001		166,500		166,272		126,989			(228)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/18/2029	42,524		117.36252		181,000		179,388		142,724			(1,612)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/04/2029	26,322		116.96225		117,490		115,317		90,757			(2,173)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/13/2029	45,080		118.0818		191,860		185,552		150,886			(6,308)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/09/2029	51,977		117.49239		220,820		208,267		177,059			(12,553)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/11/2029	28,845		117.19110000000001		128,520		126,759		98,533			(1,761)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/06/2029	42,677		117.63		179,000		172,257		147,047			(6,743)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2029	39,665		116.25		164,680		160,055		153,997			(4,625)				D/0

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LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2029	40,945		117.33255		174,240		165,170		141,449			(9,070)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/26/2029	47,692		117.5046		189,840		185,416		151,022			(4,424)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/02/2025	10/02/2029	35,867		116.80852		155,820		146,215		128,392			(9,605)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/05/2025	09/05/2029	53,961		116.32		226,800		208,911		192,626			(17,889)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/18/2025	09/18/2029	30,696		117.23265000000 001		130,680		121,371		105,179			(9,309)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/28/2025	08/28/2029	34,299		116.25363		144,800		132,403		125,450			(12,397)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	10/23/2025	10/23/2029	27,197		117.36		115,200		109,756		88,893			(5,444)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/21/2025	08/21/2029	12,936		115.96		53,550		48,708		49,944			(4,842)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	09/25/2025	09/25/2029	35,987		117.49812		143,640		134,097		123,229			(9,543)				D/0
LSMANF2 - UNCAPPED - 4YR	INDEX LIAB	N/A	Equity/Index	GS-	08/14/2025	08/14/2029	858		116.63325		3,610		3,266		3,163			(344)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/30/2025	10/30/2030	41,504		118.56		187,180		180,821		134,943			(6,359)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	09/11/2025	09/11/2030	32,445		116.12142		157,700		148,108		123,808			(9,592)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/29/2025	12/27/2030	43,253		117.87201		196,860		196,644		144,626			(216)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/18/2025	12/18/2030	51,029		117.36252		231,600		229,950		175,821			(1,650)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/04/2025	12/04/2030	31,417		116.6096		153,550		151,278		114,604			(2,272)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/13/2025	11/13/2030	54,436		118.0818		247,040		240,543		187,427			(6,497)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/09/2025	10/09/2030	55,385		117.25717		256,100		244,453		198,334			(11,647)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/06/2025	11/06/2030	51,212		117.86526000000 001		225,000		218,219		177,214			(6,781)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	12/11/2025	12/11/2030	34,784		117.54443999999 999		159,900		158,148		117,935			(1,752)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	08/28/2025	08/28/2030	40,302		116.25363		181,890		169,432		150,898			(12,458)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	11/20/2025	11/20/2030	43,977		116.59875		189,720		185,458		167,855			(4,262)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	N/A	Equity/Index	GS-	10/16/2025	10/16/2030	57,153		117.45		257,950		247,208		200,589			(10,742)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/02/2030	41,845		117.39431999999 999		184,240		175,154		145,351			(9,086)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2030	31,447		117.12528		145,410		139,912		108,437			(5,498)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2030	64,240		116.32		289,500		271,238		235,221			(18,262)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/26/2030	58,763		116.92		264,960		260,021		203,057			(4,939)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2030	36,664		117.23265000000 001		167,270		157,738		129,308			(9,532)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2030	14,660		115.96		64,770		60,085		57,657			(4,685)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2030	42,841		117.49812		184,000		174,220		150,947			(9,780)				D/0
LSMANF2 - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2030	1,716		116.63325		7,700		7,114		6,476			(586)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/02/2026	87,175		111.54264000000 001		189,150		142,382		170,088			(46,768)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2026	142,548		110.89		322,320		168,244		289,871			(154,076)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2026	25,337		110.76129		53,200		31,862		53,664			(21,338)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	200,778		110.45943		461,760		196,629		426,954			(265,131)				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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	94,706		110.17752		234,150		153,741		227,104			(80,409)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2026	183,718		110.93895000000001		424,320		237,806		373,002			(186,514)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	42,657		110.06982000000001		97,760		34,109		96,466			(63,651)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	181,389		110.32		406,000		157,269		397,896			(248,731)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/04/2026	85,806		111.68		196,800		182,202		165,898			(14,598)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	133,779		110.3289		315,240		140,299		291,585			(174,941)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2026	52,257		110.64400000000001		132,240		66,120		116,554			(66,120)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	38,728		112.02767		64,500		43,953		56,373			(20,547)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2026	29,022		110.3703		62,400		33,771		65,323			(28,629)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2026	95,504		110.8664		231,080		115,540		201,246			(115,540)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2026	166,501		110.76129		351,440		210,478		352,649			(140,962)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/04/2026	67,549		110.70059000000001		150,000		102,216		138,064			(47,784)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/25/2026	100,367		111.04884		234,080		212,095		209,688			(21,985)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2026	24,406		110.3289		57,510		25,595		53,195			(31,915)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	8,080		111.22		18,450		12,824		15,696			(5,626)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2026	69,126		110.99755999999999		164,780		114,531		141,723			(50,249)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/06/2026	65,500		112.59152		129,940		110,306		115,765			(19,634)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2026	24,316		110.8279		57,510		32,231		50,790			(25,279)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/18/2026	100,349		111.52		229,600		221,400		208,857			(8,200)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2026	87,547		111.32501999999999		214,620		173,937		171,049			(40,683)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	06/26/2025	06/26/2026	22,518		111.27366000000001		44,250		21,396		35,176			(22,854)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/02/2026	14,379		111.20868		33,440		25,172		30,332			(8,268)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	N/A	Equity/Index	GS-	06/26/2025	06/26/2026	186,453		110.61		422,280		204,179		352,750			(218,101)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2026	7,216		109.73504		19,440		12,764		19,085			(6,676)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	184,177		110.13975000000001		422,240		155,440		412,870			(266,800)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/11/2026	98,258		111.65624		235,400		222,466		198,010			(12,934)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	156,689		110.28959999999999		359,840		147,524		343,916			(212,316)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	52,905		109.48041000000001		121,220		35,594		136,390			(85,626)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	4,538		109.7393		11,150		7,107		12,568			(4,043)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/09/2026	132,652		111.76		301,920		233,076		256,496			(68,844)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2026	96,370		111.17871		223,630		164,036		213,056			(59,594)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/18/2026	95,887		111.67		218,280		155,914		179,212			(62,366)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	21,655		110.7667		52,320		32,341		50,280			(19,979)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2026	20,801		110.45943		47,840		20,371		44,234			(27,469)				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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/13/2026	135,111		112.26761999999999		315,590		273,974		268,209			(41,616)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2026	50,938		112.06195		114,000		113,374		98,520			(626)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	38,119		109.07937		104,160		34,431		109,403			(69,729)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	46,385		109.86		104,040		32,298		106,230			(71,742)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2026	150,663		108.85923		428,280		141,570		459,295			(286,710)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2026	152,367		110.26015		334,320		180,937		352,303			(153,383)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2026	19,094		109.90974		44,730		25,929		51,654			(18,801)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2026	90,728		110.54		205,000		181,909		245,201			(23,091)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2026	186,059		109.95963999999999		436,650		152,348		434,020			(284,302)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2026	197,309		109.90974		462,210		267,929		533,759			(194,281)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2026	37,185		110.20968000000001		85,280		33,034		84,056			(52,246)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2026	192,815		110.18958000000001		402,800		125,045		400,226			(277,755)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2026	129,929		110.65560000000001		321,120		198,495		309,555			(122,625)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2026	146,125		110.51049999999999		305,900		194,969		341,025			(110,931)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2026	22,555		110.44644		55,750		29,100		51,344			(26,650)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	04/22/2026	15,337		109.7811		39,610		15,427		37,367			(24,183)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	37,195		109.70778		95,120		44,389		100,921			(50,731)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2026	87,066		111.67		198,850		157,332		176,317			(41,518)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/18/2026	158,759		110.14926		371,000		173,133		386,435			(197,867)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2026	27,218		110.0295		63,900		23,524		62,901			(40,376)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/30/2026	96,966		112.71411999999999		233,260		193,529		167,044			(39,731)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/29/2026	26,266		110.0688		62,930		25,800		61,149			(37,130)				D/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2026	156,891		109.04205		392,160		115,149		459,645			(277,011)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/08/2027	41,230		111.87175999999999		125,120		110,855		104,538			(14,265)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	44,457		110.0295		138,180		94,524		137,451			(43,656)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.16589999999999	46,980			3,694		6,613			(23,652)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/23/2027	27,017		110.71684999999999		86,400		67,411		77,194			(18,989)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	65,484		109.86		198,000		129,734		203,283			(68,266)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2025	10/29/2027	16,013		112.48824		52,920		48,413		39,257			(4,507)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	67,794		110.43944999999999		209,250		151,189		195,869			(58,061)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	48,068		110.32		145,220		100,736		143,560			(44,484)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.73099999999999	47,600			1,444		33,072			(23,964)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/01/2027	12,582		111.20868		39,340		34,477		34,530			(4,863)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/16/2027	37,185		110.48045		107,010		82,462		107,914			(24,548)				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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	106,800			1,180		97,062			(53,843)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/14/2027	82,562		110.0295		256,620		175,545		255,266			(81,075)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	102,684		110.72060999999999		308,940		229,159		269,772			(79,781)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	129,729		109.70778		430,430		316,283		437,666			(114,147)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	30,622		110.36882		96,900		81,530		87,702			(15,370)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2027	73,881		110.4216		251,740		188,891		226,451			(62,849)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/09/2027	56,839		111.11178		167,580		127,527		152,191			(40,053)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	227,800			33,306		85,509			(114,686)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/30/2027	26,368		110.01987		80,910		63,906		86,209			(17,004)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	90,210			8,834		16,126			(45,416)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	83,520			8,883		4,378			(42,106)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	55,364		110.0698		170,800		139,831		176,855			(30,969)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.25530000000001	179,670			21,094		26,855			(90,579)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	35,640			2,738		11,062			(17,844)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/06/2027	37,101		110.54043		111,110		88,827		108,152			(22,283)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	266,400			31,276		25,853			(134,304)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	183,610			10,905		82,781			(92,566)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	59,290		109.37081999999999		184,600		119,672		200,312			(64,928)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.26909999999999	255,430			19,622		55,799			(127,890)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	29,951		109.95993		92,070		61,465		91,437			(30,605)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.58629999999999	231,200			31,571		36,480			(116,397)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	25,137		109.77414		94,640		80,210		82,459			(14,430)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	193,680			20,599		11,542			(97,643)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	07/02/2027	42,346		110.8664		135,830		101,919		120,788			(33,911)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	04/30/2027	48,103		109.18944		164,830		110,038		166,307			(54,792)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/21/2027	41,720		110.20968000000001		127,880		88,708		126,894			(39,172)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/16/2027	77,091		110.48045		221,850		170,959		223,724			(50,891)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.92740000000001	134,680			18,391		18,714			(67,804)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	58,871		109.0752		214,500		151,481		212,302			(63,019)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	42,507		112.00740999999999		104,340		74,385		94,646			(29,955)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	85,560			945		81,358			(43,135)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	43,680			240		62,791			(21,930)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2025	09/17/2027	17,027		111.55833		53,390		45,763		44,136			(7,627)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/08/2027	13,444		112.20704000000001		38,850		34,421		32,308			(4,429)				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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/28/2027	55,249		110.28959999999		169,580		119,759		164,448			(49,821)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	70,000			385		90,774			(35,144)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	130,500			5,220		96,441			(65,700)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	35,189		110.87779999999		110,760		89,612		103,086			(21,148)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/30/2027	86,379		110.24012999999		256,500		202,593		272,976			(53,907)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/12/2027	22,369		114.29046		52,000		48,571		41,846			(3,429)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/16/2027	60,203		108.60369		208,560		135,204		229,022			(73,356)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/22/2027	21,440		111.88332		64,320		58,224		50,695			(6,096)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	78,470		110.62		240,120		198,891		221,890			(41,229)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24572999999	132,600			19,387		45,736			(66,757)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/04/2027	27,132		110.45943		83,700		59,671		78,911			(24,029)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	101,750			5,052		48,011			(51,226)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.56829999999	202,950			15,956		78,882			(102,175)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/23/2027	60,027		110.29944		170,280		111,571		173,017			(58,709)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2027	24,129		111.61415		78,300		78,085		64,648			(215)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	10/01/2027	24,265		111.43132		73,440		64,361		64,308			(9,079)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	68,640			8,627		10,077			(34,604)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2025	12/03/2027	20,558		111.34496		66,700		64,226		54,640			(2,474)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.52849999999	133,920			6,650		65,895			(67,422)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2025	12/10/2027	19,652		112.10375999999		58,740		57,126		47,569			(1,614)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	49,970			1,516		30,165			(25,157)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/11/2027	24,406		110.43944999999		75,330		54,428		70,513			(20,902)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/15/2027	64,626		111.33499		208,800		187,002		180,740			(21,798)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/09/2027	75,785		110.77911		234,360		178,345		214,350			(56,015)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	87,130		109.84945999999		276,480		186,472		276,673			(90,008)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/26/2027	27,780		111.38232000000		83,080		79,200		70,640			(3,880)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/03/2027	14,411		111.36413		39,520		33,251		35,154			(6,269)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553000000	51,340			1,064		51,920			(25,883)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	116,600			14,656		13,555			(58,783)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/17/2027	39,009		110.14926		121,260		89,103		122,801			(32,157)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	108,780			4,351		82,634			(54,765)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/25/2027	30,625		111.05244		87,720		65,067		76,033			(22,653)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668000000	120,560			10,643		12,356			(60,696)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/24/2027	13,510		111.06742		42,750		37,054		39,037			(5,696)				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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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/07/2027	75,331		109.959639999999		234,890		158,422		234,943			(76,468)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	126,900			11,202		12,236			(63,888)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/10/2027	37,705		111.10878		118,020		100,025		100,564			(17,995)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2025	12/17/2027	82,430		111.40848		258,520		253,904		221,910			(4,616)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/20/2027	2,723		109.0782		9,630		7,884		10,073			(1,746)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/13/2027	82,108		110.9889		254,800		206,150		236,339			(48,650)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/19/2027	32,662		110.871619999999		94,680		89,348		100,181			(5,332)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/23/2027	30,620		110.49475		100,980		78,787		90,665			(22,193)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2025	11/05/2027	52,939		111.584239999999		170,510		157,628		148,440			(12,882)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	71,280			6,981		17,237			(35,886)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/27/2027	10,823		110.0669		35,760		29,620		33,379			(6,140)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	152,110			9,034		61,299			(76,685)				D/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/06/2027	33,481		110.43		101,750		81,344		99,328			(20,406)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	149,600			54,251		130,988			(50,004)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	148,800			50,876		146,183			(49,919)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	341,120			134,067		138,749			(114,333)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2028	13,466		110.997559999999		50,100		45,021		41,248			(5,079)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/09/2028	36,157		110.3289		131,600		107,256		119,573			(24,344)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	33,746		106.46664	118,080			7,987		176,575			(39,396)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2028	41,427		110.05055		165,600		141,403		144,939			(24,197)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	165,910			62,064		117,158			(55,659)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2028	58,643		111.11178		204,100		171,668		179,383			(32,432)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400			7,207		221,857			(43,840)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	28,490			9,992		30,767			(9,523)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100			10,417		242,909			(56,752)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2028	43,565		109.95993		156,960		122,351		149,406			(34,609)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	101,060			34,149		119,864			(33,779)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	248,820			100,990		79,168			(83,397)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2028	63,665		109.75014		228,200		175,891		224,643			(52,309)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	110,220			39,263		96,260			(36,841)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/13/2028	69,324		108.822869999999		267,520		204,820		276,624			(62,700)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2028	84,407		109.959639999999		306,900		240,475		294,041			(66,425)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/24/2028	15,234		111.82696		51,000		49,412		41,303			(1,588)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/25/2028	13,529		110.62		48,450		42,904		42,875			(5,546)				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)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.58629999999	189,000			80,355		79,327			(63,347)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2028	40,917		110.24012999999		142,650		122,718		142,447			(19,932)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	156,450			60,483		98,315			(52,437)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2028	46,919		110.87779999999		172,120		150,271		153,396			(21,849)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.26909999999	327,690			126,104		171,327			(109,330)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/04/2028	45,245		110.31957		163,500		141,640		151,561			(21,860)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	06/30/2028	82,890		110.53279999999		320,160		266,849		278,387			(53,311)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/14/2028	50,789		110.59059999999		170,240		144,205		162,967			(26,035)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/29/2028	16,086		111.2783		63,000		62,885		50,011			(115)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2028	19,967		110.9513		64,680		56,883		62,578			(7,797)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/06/2028	9,859		112.20704000001		33,770		31,203		27,226			(2,567)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	221,490			81,740		164,416			(74,033)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2028	36,176		110.57		128,800		104,216		117,055			(24,584)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2028	47,178		110.13975000001		167,960		132,681		160,718			(35,279)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	71,100			28,401		42,805			(23,831)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	86,940			36,405		34,468			(29,140)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2028	69,740		110.28959999999		250,250		201,482		233,476			(48,768)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2028	39,917		110.03888999999		146,520		120,782		141,305			(25,738)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/19/2028	64,393		110.20968000001		230,040		183,063		219,285			(46,977)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	210,630			86,810		76,297			(70,727)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	186,600			80,534		115,296			(62,543)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2028	40,533		110.72060999999		143,100		118,531		122,423			(24,569)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2025	09/29/2028	25,164		111.32		90,720		83,243		76,375			(7,477)				D/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2028	23,417		110.70059000001		83,460		74,679		71,872			(8,781)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2025	08/14/2029	49,626		111.6555		185,350		167,704		157,239			(17,646)				D/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2025	05/22/2029	70,742		110.20968000001		277,680		235,267		254,819			(42,413)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	226,080			122,428		157,124			(56,636)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2025	10/23/2029	7,147		111.54834		29,120		27,744		21,750			(1,376)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	42,473		106.05595	153,000			44,568		240,146			(38,276)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2029	73,885		108.71328		314,280		259,276		329,689			(55,004)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020			1,595		23,495			(7,760)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.84010000001	110,050			56,951		100,683			(27,569)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.52849999999	221,340			116,671		181,964			(55,449)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2025	08/07/2029	60,628		109.76742		255,940		230,346		227,367			(25,594)				

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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)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	46,720		107.34106	166,000			49,151		220,020			(41,528)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2025	05/08/2029	95,299		109.95963999999999		381,150		319,278		350,137			(61,872)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2029	58,973		110.25		228,800		192,756		209,838			(36,044)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130			656		2,847			(12,593)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	180,960			91,971		186,807			(45,364)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2025	09/05/2029	27,920		110.59		113,150		104,225		93,419			(8,925)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2025	12/28/2029	2,681		111.95		10,710		10,695		8,162			(15)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	373,430			204,015		184,734			(93,550)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	181,300			94,694		166,768			(45,418)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2025	08/21/2029	7,261		109.29859999999999		31,200		28,379		28,900			(2,821)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2025	06/12/2029	36,157		110.43944999999999		143,200		123,387		125,254			(19,813)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290			1,105		8,490			(8,578)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2025	07/24/2029	44,128		110.16160000000001		190,120		169,285		159,908			(20,835)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2025	05/30/2029	64,306		110.28959999999999		254,180		217,047		227,983			(37,133)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2025	11/20/2029	1,815		110.76108000000001		7,000		6,803		6,440			(197)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2025	06/26/2029	51,342		110.72060999999999		200,640		174,804		166,292			(25,836)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320			1,936		31,972			(13,089)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2029	11,709		112.29161000000001		41,990		39,200		34,701			(2,790)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	312,390			173,669		131,126			(78,258)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2025	06/05/2029	29,845		110.34886		119,790		102,642		105,297			(17,148)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2025	11/26/2029	3,585		111.27115999999999		14,200		13,869		11,112			(331)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2029	12,627		108.18635999999999		63,560		58,118		55,039			(5,442)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2025	07/17/2029	73,463		110.3703		280,260		248,203		256,583			(32,057)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	143,680			79,187		90,338			(35,994)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	116,160			58,518		139,220			(29,100)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2025	06/29/2029	100,009		110.64400000001		418,470		366,197		350,322			(52,273)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310			2,158		27,489			(11,585)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	113,050			63,935		52,571			(28,321)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520			3,367		26,728			(20,144)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	240,640			128,088		185,300			(60,325)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2025	10/09/2029	8,067		113.10111999999999		28,080		26,484		21,670			(1,596)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68617999999999	233,830			134,488		166,701			(58,578)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.26909999999999	405,440			218,292		250,311			(101,499)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2025	06/20/2029	66,225		110.25963		261,340		226,925		240,046			(34,415)				

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.35890000000001	237,180			135,276		124,586			(59,417)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37027999999999	282,800			158,687		133,328			(70,894)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	41,245		106.25328	163,240			49,117		227,309			(40,838)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2025	07/31/2029	30,915		110.79078		112,540		100,746		106,248			(11,794)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	93,750			48,130		97,361			(23,486)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2025	07/10/2029	59,545		111.22266999999999		227,040		199,982		192,319			(27,058)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2029	56,272		108.19880999999999		265,360		221,497		247,465			(43,863)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2025	04/24/2029	98,226		110.51916		358,560		296,917		334,795			(61,643)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2025	11/13/2029	9,843		112.38		39,270		37,979		30,266			(1,291)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2025	09/25/2030	218,860		111.62387		903,960		855,914		721,997			(48,046)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2025	05/02/2030	256,852		109.73979		1,109,360		962,703		977,966			(146,657)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370			8,291		24,606			(6,878)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2025	08/28/2030	105,529		111.17310000000001		427,050		397,800		345,407			(29,250)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2025	05/15/2030	234,985		110.25		971,250		848,846		859,879			(122,404)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	196,800			120,261		205,889			(39,403)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	65,125		105.95	253,920			110,055		383,561			(50,784)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2025	04/17/2030	210,709		109.15164		912,450		784,747		929,352			(127,703)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2025	10/16/2030	175,927		111.44665999999999		770,280		738,203		591,237			(32,077)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2025	09/11/2030	154,412		110.6639		700,040		657,462		536,444			(42,578)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610			6,688		15,385			(5,925)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/14/2024	01/10/2029	15,867		110.57172	86,040			54,050		57,729			(17,854)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/10/2025	07/10/2030	197,582		111.00089		823,440		744,931		676,146			(78,509)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/30/2025	05/30/2030	243,637		110.5104		1,006,060		888,512		868,592			(117,548)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/28/2024	03/28/2029	147,110		115.20996	615,160			399,297		294,867			(123,302)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/26/2025	11/26/2030	125,459		111.38232000000001		527,800		517,962		397,267			(9,838)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/20/2025	11/20/2030	187,806		110.76108000000001		776,250		758,811		679,614			(17,439)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/08/2024	02/08/2029	108,352		110.75	448,800			279,177		378,962			(89,858)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/09/2025	10/09/2030	142,511		112.09528		589,890		563,062		445,733			(26,828)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/06/2025	11/06/2030	147,151		112.25576		608,440		590,103		466,705			(18,337)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2025	04/24/2030	224,648		109.75014		946,010		815,901		855,885			(130,109)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/02/2025	07/02/2030	272,998		110.8664		1,190,790		1,072,037		961,716			(118,753)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/05/2025	09/05/2030	228,767		110.59		982,980		920,971		779,203			(62,009)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/05/2024	01/05/2029	115,644		108.09	470,000			283,598		549,253			(94,103)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/23/2025	10/23/2030	147,400		111.88332		623,700		600,119		449,615			(23,581)				

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/17/2025	07/17/2030	244,876		110.03985		1,031,400		937,020		907,705			(94,380)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/08/2025	05/08/2030	257,760		109.95963999999999		1,099,080		956,350		970,956			(142,730)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250			6,188		13,475			(5,991)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/26/2025	06/26/2030	182,850		111.05244		742,980		666,443		593,458			(76,537)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/13/2025	11/13/2030	168,218		112.1552400000001		733,200		713,916		547,010			(19,284)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/18/2024	04/18/2029	131,262		111.46236	555,660			366,882		423,188			(111,315)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/22/2025	05/22/2030	198,621		110.2096800000001		830,010		728,590		734,582			(101,420)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/04/2025	12/04/2030	149,267		111.45663999999999		652,970		643,310		480,267			(9,660)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/01/2024	02/01/2029	126,410		109.4102	553,220			342,007		518,241			(110,765)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/26/2024	02/26/2029	164,123		112.26909999999999	714,100			450,763		476,500			(142,820)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/24/2025	07/24/2030	218,840		110.71684999999999		947,700		864,614		767,975			(83,086)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/05/2025	06/05/2030	172,741		110.12772		754,450		668,050		640,645			(86,400)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/11/2025	12/11/2030	158,106		111.65624		690,300		682,735		505,418			(7,565)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/15/2024	02/15/2029	128,389		110.8231	559,130			350,147		445,716			(112,010)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/11/2024	01/11/2029	128,393		109.149	522,200			316,989		540,895			(104,612)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/16/2023	01/19/2028	9,374		107.96016	33,400			14,131		43,093			(6,895)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/29/2025	12/27/2030	195,710		111.83805		845,340		844,413		622,261			(927)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/14/2024	03/14/2029	86,389		111.9354	421,400			270,140		269,483			(84,419)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/03/2022	03/03/2027	20,813		111.1731000000001	90,390			21,111		50,333			(18,088)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/02/2025	10/02/2030	189,629		110.98604		833,450		792,348		652,778			(41,102)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/11/2024	04/11/2029	129,095		113.1315	563,010			369,572		332,380			(112,787)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/21/2025	08/21/2030	161,554		109.95959999999999		692,420		642,338		610,738			(50,082)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/18/2025	09/18/2030	204,319		111.55833		886,920		836,378		666,040			(50,542)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/30/2025	10/30/2030	152,122		112.94		653,220		631,028		452,851			(22,192)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/25/2024	01/25/2029	100,045		109.6202	424,600			260,862		399,732			(85,013)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/09/2023	03/09/2028	53,261		108.41126	183,540			80,255		233,124			(36,708)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/21/2024	03/21/2029	145,331		114.25	619,570			399,558		298,612			(124,118)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/12/2025	06/12/2030	182,591		110.7711		749,420		666,471		630,084			(82,950)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/20/2025	06/20/2030	296,652		110.03888999999999		1,272,030		1,138,059		1,125,944			(133,971)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150			21,398		57,223			(18,640)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/16/2023	03/16/2028	58,118		106.03992	251,720			111,033		339,088			(50,344)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/14/2025	08/14/2030	206,623		111.1		874,780		808,153		717,043			(66,627)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/04/2024	04/04/2029	127,082		114.1857	539,400			352,001		298,032			(108,058)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/18/2025	12/18/2030	188,155		111.63151999999999		793,800		788,146		601,984			(5,654)				

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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)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/31/2025	07/31/2030	221,859		110.01987		934,520		856,174		845,547			(78,346)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/29/2024	02/28/2029	86,772		110.9071	431,200			273,109		299,015			(86,382)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/07/2024	03/07/2029	202,020		113.32	857,900			546,664		477,455			(171,863)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/07/2025	08/07/2030	224,414		110.20914		967,200		889,824		821,198			(77,376)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160			13,094		34,281			(11,038)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/18/2025	09/18/2026	98		24357		43,200		30,857		47,121			(12,343)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/02/2025	10/02/2026	108		24843		60,210		45,323		62,244			(14,887)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/16/2025	10/16/2026	142		24485		80,150		63,415		86,401			(16,735)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/02/2025	10/02/2026	610		2463.4039739999998		38,850		29,244		40,244			(9,606)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/10/2024	01/09/2026	2,759		362.47	30,100			331		152,680			(15,091)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2025	04/24/2026	1,741		397.22539999999998		19,124		5,937		11,719			(13,187)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/21/2025	05/21/2026	14,835		434.78375		55,800		21,462		10,665			(34,338)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2025	04/24/2026	9,203		422.95659999999998		59,200		18,378		18,948			(40,822)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/21/2025	05/21/2026	14,093		423.45915000000002		109,440		42,092		38,911			(67,348)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2025	04/24/2026	12,685		439.84269999999998		23,970		7,441		2,052			(16,529)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/13/2025	08/13/2026	2,651		262.50013000000001		19,530		12,018		19,549			(7,512)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/23/2025	04/23/2026	384		611.75807999999995		1,550		477		1,540			(1,073)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/24/2025	09/24/2026	375		275.61707999999999		1,470		1,074		1,045			(396)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/21/2025	05/21/2026	3,122		257.47000000000003		20,480		7,877		36,746			(12,603)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/15/2025	10/15/2026	2,213		268.50153999999998		18,540		14,618		11,430			(3,922)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/17/2025	09/17/2026	1,124		274.03375		4,710		3,351		3,373			(1,359)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/11/2025	06/11/2026	1,162		255.54911999999999		8,970		3,968		14,080			(5,003)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/21/2025	05/21/2026	1,561		261.84699000000001		7,280		2,800		12,887			(4,480)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/07/2025	05/07/2026	383		264.90485000000001		1,910		661		2,003			(1,249)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/24/2025	09/24/2026	1,873		267.57378		13,500		9,865		11,322			(3,635)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/01/2025	10/01/2026	744		267.97176000000002		5,320		3,990		3,811			(1,330)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/18/2025	06/18/2026	2,714		257.85189000000003		18,550		8,585		29,256			(9,965)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/18/2025	06/18/2026	775		260.94920999999999		4,200		1,944		6,529			(2,256)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/09/2025	07/09/2026	770		266.07515999999998		3,020		1,568		3,786			(1,452)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/29/2025	10/29/2026	1,865		276.89564999999999		6,600		5,458		4,522			(1,142)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/13/2025	08/13/2026	1,515		271.18869999999998		5,760		3,545		4,784			(2,215)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/04/2025	06/04/2026	772		263.62220000000002		3,360		1,422		4,548			(1,938)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/15/2025	10/15/2026	5,163		276.62974000000003		24,080		18,986		11,977			(5,094)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/30/2025	04/30/2026	765		265.15568000000002		3,700		1,210		3,554			(2,490)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/01/2025	07/01/2026	1,151		261.14123999999998		7,560		3,759		9,496			(3,801)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/29/2025	10/29/2026	3,731		268.31805000000003		25,800		21,335		20,468			(4,465)				

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/17/2025	09/17/2026	1,873		267.35000000002		13,000		9,250		10,761			(3,750)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/01/2025	07/01/2026	384		267.65674000001		1,520		756		1,688			(764)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/01/2025	10/01/2026	2,977		274.94600000003		12,560		9,420		7,619			(3,140)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/07/2025	05/07/2026	383		260.46802000002		2,670		924		3,168			(1,746)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/04/2025	06/04/2026	1,159		258.45819999998		7,560		3,198		10,989			(4,362)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/13/2025	08/13/2027	3,787		261.71026000001		40,000		32,318		41,125			(7,682)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/07/2024	02/06/2026	1,997		251.89233999999	15,400			762		30,760			(7,721)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/11/2025	06/11/2027	388		256.83717000001		3,770		2,720		5,315			(1,050)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/24/2025	09/24/2027	1,873		267.84188999998		18,600		16,100		16,676			(2,500)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/23/2025	12/23/2027	372		267.95301999998		3,830		3,788		3,309			(42)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/09/2025	07/09/2027	385		258.82092		3,720		2,827		4,753			(893)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/15/2025	10/15/2027	2,213		270.39812000001		22,860		20,445		16,072			(2,415)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/24/2024	01/23/2026	2,418		246.9391	21,780			658		49,159			(10,920)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/27/2024	03/27/2026	1,952		254.18062	17,300			2,028		23,318			(8,710)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/10/2024	01/09/2026	805		248.31	6,760			74		15,274			(3,389)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/22/2024	02/20/2026	8,779		251.10120000001	71,280			4,916		142,237			(35,886)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/21/2025	05/21/2027	390		257.72746999998		3,550		2,459		5,513			(1,091)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/01/2025	07/01/2027	1,534		260.35937999999		14,920		11,175		18,094			(3,745)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/13/2024	03/13/2026	7,841		255.11	67,400			6,573		96,954			(33,793)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/17/2025	09/17/2027	749		269.22145		6,700		5,735		5,912			(965)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/18/2025	06/17/2027	1,938		257.85189000003		18,500		13,538		26,114			(4,962)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/04/2025	06/04/2027	386		255.87620000001		4,050		2,883		5,464			(1,167)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/01/2025	10/01/2027	1,116		267.97176000002		11,190		9,793		9,047			(1,397)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/13/2026	6,022		249.07	50,550			2,986		109,691			(25,344)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/29/2025	10/29/2027	6,342		268.05		63,240		57,775		53,860			(5,465)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/23/2025	07/23/2026	1,678		951.13791000003		33,600		18,738		50,840			(14,862)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2026	2,056		976.47254999996		42,200		40,577		46,966			(1,623)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/22/2025	10/22/2026	813		985.39362000006		17,120		13,828		12,883			(3,292)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/18/2026	1,814		936.92		34,850		16,129		75,217			(18,721)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2026	1,172		936.37269000003		23,100		10,217		48,184			(12,883)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/14/2025	05/14/2026	537		943.14167999995		7,950		2,905		19,808			(5,045)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2026	1,608		934.26441		28,800		9,969		68,043			(18,831)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/03/2025	12/03/2026	2,744		981.86		56,430		52,089		46,747			(4,341)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/10/2025	12/10/2026	2,747		976.86235999997		58,590		55,210		50,806			(3,380)				

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	EX5	EQUITY/INDEX	JPM-	07/01/2025	07/01/2026	2,633		950.37867000000006		52,750		26,230		85,798			(26,520)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/21/2025	05/21/2026	1,936		920.57114999999999		50,760		19,523		117,422			(31,237)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/20/2025	08/20/2026	940		964.28117999999995		16,290		10,338		22,516			(5,952)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/06/2025	08/06/2026	2,507		950.02599999995		55,680		33,194		76,730			(22,486)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2026	1,243		963.7		24,960		16,320		28,776			(8,640)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/16/2025	07/16/2026	2,325		945.75774000000001		43,120		23,218		77,345			(19,902)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2025	05/29/2026	1,070		931.72734000000003		21,100		8,579		46,982			(12,521)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/04/2025	06/04/2026	7,032		935.02404000000001		139,260		58,918		286,891			(80,342)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/01/2025	10/01/2026	611		968.98230000000001		15,660		11,745		12,579			(3,915)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/03/2025	12/03/2027	813		980.87814000000003		23,120		22,232		20,532			(888)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2027	1,347		961.77260000000001		38,220		31,614		44,036			(6,606)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/17/2027	2,988		937.85691999999995		77,280		56,552		139,746			(20,728)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2025	05/28/2027	1,925		931.72734000000003		51,480		36,206		95,025			(15,274)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/09/2026	1,277		936.30970000000002	34,800			382		52,249			(17,448)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/04/2025	06/04/2027	746		935.02404000000001		20,090		14,303		34,943			(5,787)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/22/2025	10/22/2027	508		985.39362000000006		14,600		13,198		12,359			(1,402)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/10/2025	12/10/2027	509		976.86235999999997		14,600		14,179		13,324			(421)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/23/2025	07/23/2027	524		951.13791000000003		14,200		11,064		19,989			(3,136)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2027	751		930.53853000000004		19,810		13,343		38,000			(6,467)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/20/2025	08/20/2027	1,670		958.53		45,440		37,150		59,376			(8,290)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/01/2025	10/01/2027	611		973.87615000000005		18,600		16,278		16,366			(2,322)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2027	514		977.45		14,000		13,731		15,363			(269)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/06/2025	08/06/2027	1,149		950.98080000000004		33,220		26,521		43,349			(6,699)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2027	2,131		935.43538000000001		57,800		41,705		101,767			(16,095)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/14/2025	05/14/2027	5,045		931.94712000000004		133,010		90,863		259,815			(42,147)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/09/2026	1,064		939.12990000000002	27,700			304		40,545			(13,888)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/01/2025	07/01/2027	1,790		949.42733999999996		49,470		37,052		73,051			(12,418)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/01/2023	02/27/2026	2,764		908.17819999999995	74,000			3,863		189,031			(24,734)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/08/2027	1,277		941.95010000000002	36,960			12,591		52,870			(12,354)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2028	957		941.95010000000002	30,420			15,408		44,876			(7,610)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/01/2023	03/01/2027	3,095		908.17819999999995	94,080			27,341		211,354			(23,536)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/14/2025	05/14/2030	1,825		917.95392000000004		78,540		68,599		124,940			(9,941)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/23/2025	07/23/2030	3,985		950.18582000000004		157,700		143,788		200,301			(13,912)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/18/2030	6,082		937.85691999999995		228,570		204,134		345,424			(24,436)				

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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 - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400			64,239		316,952			(29,680)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2030	5,551		976.47254999999996		219,240		217,558		235,388			(1,682)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/10/2025	12/10/2030	4,783		977.84118000000001		195,050		192,806		183,734			(2,244)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/04/2025	06/04/2030	2,557		935.02404000000001		98,880		87,502		145,642			(11,378)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/21/2025	05/21/2030	2,044		936.45917999999995		74,860		65,672		122,921			(9,188)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2030	2,693		961.77260000000001		109,460		101,903		121,617			(7,557)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/20/2025	08/20/2030	3,027		959.48852999999997		118,610		109,966		142,681			(8,644)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/01/2025	10/01/2030	4,074		974.85491999999999		176,400		167,604		160,578			(8,796)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2025	05/29/2030	2,995		931.72734000000003		114,520		100,966		176,414			(13,554)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2029	5,212		942.89020000000005	174,930			105,917		262,571			(34,986)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/22/2025	10/22/2030	4,063		987.36638000000005		168,000		161,556		148,977			(6,444)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/03/2025	12/03/2030	3,964		980.87814000000003		163,020		160,519		150,576			(2,501)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/06/2025	08/06/2030	3,760		953.84519999999998		150,480		138,359		180,859			(12,121)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/16/2025	07/16/2030	5,073		944.81386999999995		194,400		176,505		265,405			(17,895)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2030	3,623		935.43538000000001		139,740		124,196		208,699			(15,544)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2030	2,573		937.05881999999997		90,720		78,889		145,378			(11,831)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/01/2025	07/01/2030	2,212		957.03797999999995		81,060		72,932		107,055			(8,128)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/25/2025	11/25/2026	19		46971		12,843		11,573		13,545			(1,270)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/03/2025	12/03/2026	10		47835		21,345		19,703		19,153			(1,642)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/23/2025	07/23/2026	16		45055		8,750		4,880		12,381			(3,870)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/10/2025	09/10/2026	18		45445		31,568		21,855		49,568			(9,713)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/10/2025	12/10/2026	23		48010		18,986		17,891		17,609			(1,095)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/25/2025	11/25/2026	13		46783		28,680		25,844		31,922			(2,836)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/30/2025	07/30/2026	14		44239		8,886		5,127		12,683			(3,759)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/23/2025	12/23/2026	14		48685		25,949		25,379		21,389			(570)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/23/2025	04/23/2026	30		39250		20,040		6,166		32,032			(13,874)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/23/2025	07/23/2026	11		44830		20,900		11,656		30,649			(9,244)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/30/2025	04/30/2026	27		40629		18,282		5,977		30,400			(12,305)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2026	11		46156		19,700		14,017		24,921			(5,683)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/23/2025	04/23/2026	15		39686		30,954		9,524		95,549			(21,430)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/23/2025	12/23/2026	12		48297		8,316		8,133		7,163			(183)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2026	44		40991		26,730		9,253		42,565			(17,477)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/30/2025	04/30/2026	15		40588		30,486		9,967		82,187			(20,519)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/30/2025	07/30/2026	11		44328		20,775		11,986		37,279			(8,789)				

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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)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2025	05/29/2026	14		41920		29,628		12,047		67,918			(17,581)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/10/2025	09/10/2026	33		45400		24,735		17,124		33,705			(7,611)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2026	11		45926		7,880		5,607		9,511			(2,273)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2025	05/29/2026	24		42174		16,710		6,794		27,356			(9,916)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2026	19		40744		43,416		15,029		108,253			(28,387)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2025	05/08/2026	164		19903		70,026		24,432		113,219			(45,594)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/11/2025	12/11/2026	144		25687		72,150		68,186		68,461			(3,964)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/04/2025	12/04/2026	121		25326		57,350		53,096		55,183			(4,254)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/24/2025	07/24/2026	125		23104		68,672		38,487		87,151			(30,185)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/28/2025	08/28/2026	105		23609		55,275		36,293		65,416			(18,982)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2025	05/22/2026	118		21218		61,000		23,629		94,368			(37,371)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2025	07/10/2026	145		22921		74,283		38,774		99,097			(35,509)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/13/2025	11/13/2026	172		25168		95,245		82,685		99,510			(12,560)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/17/2025	07/17/2026	121		23009		61,852		33,475		78,981			(28,377)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/17/2025	04/17/2026	312		18295		114,114		33,507		198,101			(80,607)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/26/2025	12/24/2026	97		25773		54,325		53,872		50,849			(453)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2025	05/01/2026	187		19628		76,109		25,091		124,841			(51,018)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/02/2025	07/02/2026	80		22257		31,446		15,723		41,169			(15,723)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/04/2025	06/04/2026	238		2094.2850360000002		29,310		12,400		76,492			(16,910)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/01/2025	07/01/2026	228		2155.7857589999999		34,045		16,929		65,332			(17,116)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/01/2025	07/01/2026	228		2219.5143899999998		9,435		4,692		18,747			(4,743)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/22/2025	10/22/2026	204		2422.1333760000002		7,075		5,714		7,500			(1,361)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/06/2025	08/06/2026	225		2223.507286		6,265		3,735		10,194			(2,530)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2026	302		1991.6506609999999		8,376		2,899		15,394			(5,477)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/21/2025	05/21/2026	293		2044.509444		11,670		4,488		21,243			(7,182)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/30/2025	07/30/2026	358		2245.7903759999999		11,800		6,808		20,434			(4,992)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/07/2025	05/07/2026	251		1904.105577		45,275		15,672		119,820			(29,603)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/04/2025	06/04/2026	381		2100.5804819999998		11,896		5,033		21,148			(6,863)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/16/2025	07/16/2026	674		2229.2119849999999		18,825		10,137		32,296			(8,688)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/23/2025	04/23/2026	261		1878.83806		8,775		2,700		14,829			(6,075)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/15/2025	05/15/2026	907		2086.3142280000002		40,926		15,066		67,170			(25,860)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/30/2025	05/29/2026	678		2089.016157		23,758		9,740		39,320			(14,018)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2025	04/24/2026	971		1904.734097		27,531		8,547		45,292			(18,984)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/30/2025	10/30/2026	568		2473.3508590000001		42,084		34,916		43,063			(7,168)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2025	06/05/2026	1,001		2088.9645839999998		47,670		20,299		76,389			(27,371)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/17/2025	04/17/2026	1,595		1856.1749010000001		62,400		18,322		109,605			(44,078)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2025	05/22/2026	1,027		2051.699689		60,753		23,533		104,280			(37,220)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/07/2025	08/07/2026	12,353		400.25011999999998		86,240		51,649		234,034			(34,591)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/18/2026	3,583		399.36694		17,220		7,970		69,083			(9,250)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	10,438		411.13607999999999		96,750		85,852		127,979			(10,898)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	5,109		414.72926999999999		37,170		27,980		48,446			(9,190)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/09/2025	07/09/2026	8,148		397.84562		50,240		26,086		169,258			(24,154)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/18/2026	16,890		388.03460999999999		164,340		76,058		503,858			(88,282)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2026	21,543		413.54313000000002		188,680		159,652		228,966			(29,028)				

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	JPM-	12/17/2025	12/17/2026	13,916		426.8032		67,280		64,692		72,102			(2,588)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2026	13,789		399.25886000000003		114,950		75,160		275,145			(39,790)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	15,327		410.61896999999999		140,490		105,753		182,861			(34,737)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/07/2025	08/07/2026	21,428		397.07668000000001		180,200		107,922		464,237			(72,278)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2026	7,917		419.30079999999998		61,050		58,702		64,714			(2,348)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2026	7,521		403.24745999999999		49,200		32,169		125,774			(17,031)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/09/2025	07/09/2026	20,370		392.34726000000001		175,200		90,969		525,412			(84,231)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2026	20,639		407.39699000000002		178,080		126,711		286,639			(51,369)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/04/2025	12/04/2026	5,986		419.71814999999998		47,500		43,977		46,974			(3,523)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	13,108		417.72744		82,620		73,314		112,819			(9,306)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2026	4,616		399.26783999999998		21,060		9,315		89,164			(11,745)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/09/2025	07/09/2026	4,583		402.55849999999998		20,520		10,655		76,708			(9,865)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/18/2026	11,260		393.89616000000001		77,440		35,840		273,186			(41,600)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/08/2025	10/08/2026	13,509		422.00171999999998		78,400		60,308		81,787			(18,092)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2026	22,569		389.52008999999998		191,840		84,852		640,858			(106,988)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/04/2025	12/04/2026	9,099		417.63		81,320		75,288		80,432			(6,032)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/08/2025	10/08/2026	21,470		413.71091999999999		202,030		155,408		217,620			(46,622)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	16,787		420.07265999999998		87,630		65,963		114,204			(21,667)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2026	3,761		408.03377999999998		18,000		11,769		49,563			(6,231)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2026	18,474		416.8		164,010		157,702		173,479			(6,308)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/04/2025	12/04/2026	4,310		422.22393		29,520		27,330		29,142			(2,190)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/07/2025	08/07/2026	5,798		405.40696000000003		28,980		17,356		85,970			(11,624)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2026	10,002		393.41919000000001		67,080		29,670		246,883			(37,410)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2026	10,811		416.75776000000002		52,360		37,256		88,494			(15,104)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	2,185		409.48824000000002		22,140		19,646		29,046			(2,494)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2026	6,293		417.26130000000001		44,460		37,620		54,320			(6,840)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2026	10,166		422.21886000000001		52,500		44,423		64,758			(8,077)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/08/2025	10/08/2026	3,860		416.19815999999997		31,680		24,369		33,833			(7,311)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2026	2,457		409.43194		18,800		13,377		30,717			(5,423)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/17/2025	09/17/2027	4,914		407.80398000000002		60,200		51,529		86,113			(8,671)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/07/2025	08/06/2027	3,277		396.68		39,910		31,906		80,884			(8,004)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/19/2024	01/16/2026	4,414		362.48	48,480			1,004		244,045			(24,441)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/19/2027	5,098		409.90019999999998		69,090		65,199		85,699			(3,891)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2027	3,847		389.52008999999998		46,200		33,335		115,305			(12,865)				

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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	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2027	4,357		413.13		55,260		51,015		65,010			(4,245)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/08/2025	10/08/2027	4,583		413.71091999999999		60,610		53,626		65,740			(6,984)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/16/2026	4,427		361.39	48,640			1,006		249,596			(24,488)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/08/2024	02/06/2026	5,764		364.69432999999998	62,790			3,118		305,467			(31,612)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/17/2025	12/17/2027	4,079		415.5496		53,550		52,522		57,033			(1,028)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/23/2024	02/23/2026	4,114		364.63	45,450			3,313		218,125			(22,819)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/04/2025	12/03/2027	2,873		417.63		36,240		34,896		36,878			(1,344)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/18/2025	06/17/2027	4,094		390.37923000000001		49,280		36,062		119,973			(13,218)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/20/2024	03/20/2026	8,637		371.59143999999998	92,480			9,909		397,807			(46,367)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/01/2027	4,136		410.61896999999999		53,550		46,930		66,162			(6,620)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/27/2025	08/27/2027	4,764		398.86		57,950		47,934		110,807			(10,016)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/27/2026	4,396		363.63600000000002	49,280			3,858		237,314			(24,708)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/09/2025	07/09/2027	3,565		391.95452		44,100		33,514		100,322			(10,586)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/18/2025	12/18/2026	2,445		408.92		10,000		9,643		7,202			(357)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/25/2025	09/25/2026	2,699		407.12247000000002		14,740		10,812		10,166			(3,928)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	1,465		409.56		7,200		5,420		4,768			(1,780)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/11/2025	12/11/2026	2,455		406.88270999999997		16,400		15,499		16,193			(901)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/26/2025	11/25/2026	3,643		411.30828000000002		18,900		17,125		13,503			(1,775)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	2,456		407.63722999999999		13,600		12,068		12,083			(1,532)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2026	16,300		436.09884		53,460		45,235		47,984			(8,225)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/26/2025	11/25/2026	8,501		429.01224000000002		71,750		65,011		47,538			(6,739)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	11,964		426.76152000000002		102,900		77,458		59,106			(25,442)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	23,819		437.77224999999999		84,390		74,885		68,271			(9,505)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/20/2025	11/20/2026	7,121		425.14812000000001		57,420		50,952		50,184			(6,468)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/11/2025	12/11/2026	10,067		423.17430999999999		88,150		83,307		86,437			(4,843)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/18/2025	12/18/2026	8,559		426.09464000000003		69,300		66,825		63,435			(2,475)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/25/2025	09/25/2026	13,005		438.50227999999998		46,640		34,211		22,329			(12,429)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/11/2025	12/11/2026	26,762		437.83674999999999		89,380		84,469		86,777			(4,911)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/02/2025	10/02/2026	16,603		443.14391999999998		48,280		36,343		19,305			(11,937)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/25/2025	09/25/2026	12,514		425.05378999999999		107,610		78,934		67,590			(28,676)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/18/2025	12/18/2026	22,743		439.99792000000002		73,470		70,846		65,129			(2,624)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/05/2025	11/05/2026	11,360		424.35615999999999		82,800		70,062		78,437			(12,738)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/26/2025	11/25/2026	18,945		442.59899999999999		67,080		60,780		37,729			(6,300)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/11/2025	06/11/2026	139		714.93449999999996		6,750		2,986		11,397			(3,764)				

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)
SPFDYNT - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/23/2025	04/23/2026	295		679.69155000000001		12,660		3,895		31,856			(8,765)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2026	304		5610.1545500000002	56,610			8,787		57,574			(28,383)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/23/2026	89		5649.2800999999999	15,300			462		11,153			(7,671)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/16/2026	36		5488.0533599999999	8,340			173		10,164			(4,199)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/23/2026	125		5610.01	23,660			715		20,276			(11,863)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/02/2026	367		5704.44517	73,500			9,200		39,235			(36,902)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/16/2026	269		5532.6716800000004	56,400			1,167		64,258			(28,394)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/02/2026	297		5630.0642399999997	70,890			8,873		47,867			(35,591)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2026	357		5638.1773000000003	62,000			9,624		59,782			(31,085)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/02/2027	332		5687.2803400000003	83,220			34,751		65,935			(27,816)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/23/2027	429		5649.3864000000003	89,280			38,999		98,516			(29,842)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/15/2027	143		5549.40355	34,640			12,056		39,471			(11,610)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/22/2027	53		5682.9400999999998	10,740			3,796		10,055			(3,590)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2028	518		5632.5727500000003	128,180			74,149		142,928			(32,067)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/24/2028	89		5699.7701999999999	20,350			10,503		19,866			(5,091)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/18/2028	269		5560.5581300000003	72,600			37,222		82,126			(18,187)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2028	402		5687.2803400000003	113,850			64,221		95,458			(28,482)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2029	472		5681.5587299999997	147,420			96,017		130,911			(29,500)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2029	572		5621.3636500000002	158,720			105,204		181,008			(31,761)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/24/2024	01/24/2029	89		5638.0600999999997	25,200			15,451		26,295			(5,040)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/18/2024	01/18/2029	126		5560.5581300000003	37,310			22,779		42,599			(7,470)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2029	472		5733.0532199999998	136,890			89,159		118,618			(27,393)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970			40,082		251,243			(61,214)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/10/2023	08/10/2026	57,089		107.70480000000001	172,630			34,873		239,656			(57,596)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/29/2023	06/29/2026	24,125		107.6622	82,680			13,528		101,595			(27,585)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720			27,801		136,044			(33,270)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670			2,226		126,560			(31,252)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/22/2023	11/20/2026	40,677		107.521	148,720			43,990		178,949			(49,710)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/06/2023	04/02/2026	55,830		106.71771	211,800			17,682		279,237			(70,924)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/30/2023	03/30/2026	43,603		107.79	149,930			12,060		175,734			(50,022)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/15/2023	06/15/2026	48,300		107.8753	159,640			24,077		194,181			(53,262)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/12/2023	10/09/2026	45,011		106.7466	147,360			37,954		225,461			(49,300)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050			6,864		219,122			(46,392)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/19/2023	10/19/2026	39,761		105.31310000001	134,820			35,862		247,769			(44,981)				

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)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870			22,206		164,271			(41,995)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400			5,219		176,621			(48,845)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/18/2023	05/15/2026	69,088		117.154240000000001	230,140			28,267		309,472			(76,995)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400			35,080		245,315			(61,856)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/08/2023	06/05/2026	50,491		106.4153	181,980			25,854		267,102			(60,882)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/08/2023	09/08/2026	68,998		106.713800000001	246,420			56,312		347,596			(82,215)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/03/2023	07/31/2026	51,532		106.4098	178,750			34,570		273,057			(59,802)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/11/2023	05/11/2026	52,994		107.96715	172,140			20,455		201,440			(57,432)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/08/2023	05/08/2026	105,244		107.262600000001	367,250			42,633		476,722			(122,529)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/16/2023	02/13/2026	48,580		107.254099999999	159,120			6,271		217,954			(53,234)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/06/2023	01/06/2026	43,027		106.80309	147,660			675		214,790			(49,265)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300			28,399		107,102			(31,128)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000			16,881		130,998			(27,025)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/13/2023	04/13/2026	40,907		107.667599999999	139,480			13,005		169,897			(46,536)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/07/2023	07/07/2026	40,919		107.53	137,280			23,466		177,093			(45,802)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680			30,434		219,247			(47,270)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/12/2023	01/09/2026	38,289		106.2234	145,140			1,064		212,976			(48,557)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250			2,757		108,604			(31,445)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/21/2023	09/18/2026	48,813		106.210400000001	167,440			39,903		266,848			(56,018)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010			66,661		225,075			(68,733)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/25/2023	05/22/2026	45,100		106.004279999999	160,320			20,720		255,095			(53,636)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/05/2023	10/05/2026	46,358		105.9114	148,470			37,592		265,212			(49,535)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/02/2023	06/02/2026	34,435		107.8798	111,740			15,525		137,990			(37,281)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/09/2023	11/09/2026	24,211		105.8865	96,720			27,584		138,767			(32,269)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650			38,415		255,994			(51,931)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690			53,833		167,884			(54,280)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/23/2023	03/23/2026	39,161		107.4645	131,040			9,702		169,026			(43,720)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820			19,067		224,523			(59,995)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560			45,996		256,852			(65,580)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880			16,527		210,182			(55,344)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/20/2023	01/20/2026	47,695		106.395349999999	173,910			3,020		255,858			(58,023)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/23/2023	06/23/2026	55,850		107.215100000001	193,800			30,647		256,565			(64,659)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/07/2023	12/07/2026	38,785		108.181700000001	134,820			41,900		152,874			(44,981)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/16/2023	11/16/2026	31,467		107.7259	110,840			32,320		133,552			(36,980)				

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/20/2023	07/17/2026	32,683		107.19710000000001	108,500			19,592		150,867			(36,299)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460			34,175		268,813			(41,858)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/14/2023	12/14/2026	54,288		108.46259999999999	192,930			61,194		204,399			(64,369)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500			29,077		136,107			(27,144)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120			13,408		105,932			(19,043)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/15/2022	12/15/2026	36,637		106.45	138,060			32,930		194,201			(34,539)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/19/2022	05/19/2026	19,312		108.54134999999999	77,910			7,369		63,917			(19,491)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880			102,034		386,873			(58,010)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/20/2023	01/20/2027	57,047		106.28842	231,800			61,008		310,933			(57,990)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930			82,010		212,580			(43,762)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320			48,090		177,761			(29,600)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/24/2023	02/24/2027	36,647		106.73926	130,260			37,408		188,107			(32,587)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/02/2023	11/02/2027	27,098		107.98318	89,900			41,284		122,438			(22,490)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/10/2022	11/10/2026	38,577		106.38630000000001	141,450			30,345		205,552			(35,387)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960			35,363		147,005			(32,512)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600			78,331		283,688			(59,441)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950			9,797		74,307			(14,247)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/21/2022	07/21/2026	25,177		107.1328	99,090			13,651		116,500			(24,789)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400			61,523		292,702			(54,637)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220			265		7			(8,061)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000			104,640		222,864			(52,536)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500			76,105		181,459			(39,402)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160			83,296		279,593			(55,078)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610			125,473		286,065			(63,696)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/23/2022	06/23/2026	22,510		107.79834	74,160			8,793		85,303			(18,553)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/03/2023	08/03/2027	76,829		106.51649999999999	289,460			114,871		415,340			(72,415)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280			28,610		200,401			(45,601)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490			173		2,108			(12,631)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/06/2022	06/05/2026	11,973		108.4714	47,970			5,100		41,568			(12,009)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/18/2023	05/18/2027	80,291		17.137119999999999	301,860			103,861		390,400			(75,517)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880			676		1,817			(7,475)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/12/2023	01/12/2027	36,421		106.3304	149,760			38,595		197,142			(37,466)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/12/2023	10/12/2027	45,011		107.5998	147,840			65,763		213,250			(36,985)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/15/2023	06/15/2027	55,731		107.8753	204,600			74,324		248,025			(51,185)				

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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)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/14/2022	07/14/2026	27,169		106.63330000001	106,430			14,152		137,129			(26,626)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/30/2022	06/30/2026	17,814		105.70010000001	76,380			9,423		104,694			(19,108)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240			4,870		39,521			(13,569)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/27/2023	07/27/2027	60,544		107.57470000001	220,350			86,388		283,745			(55,125)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760			8,921		69,148			(22,455)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910			25,619		142,819			(27,997)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500			65,208		217,993			(42,654)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770			3,951		22,109			(16,204)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/01/2022	09/01/2026	33,825		106.3236	130,320			21,705		180,609			(32,602)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260			95,424		330,676			(70,363)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/22/2022	12/22/2026	48,063		106.21611	177,480			43,184		263,868			(44,400)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330			7,194		43,557			(27,351)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400			57,327		204,511			(34,874)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880			31,926		222,566			(52,256)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/28/2022	07/28/2026	27,866		107.2294	114,999			16,395		126,902			(28,769)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/29/2023	06/29/2027	33,404		107.77	124,920			46,577		151,426			(31,251)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/25/2022	11/25/2026	51,493		106.70319000001	194,150			43,647		261,957			(48,571)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/25/2023	05/25/2027	45,100		106.00427999999	176,640			61,624		258,708			(44,190)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/02/2023	06/02/2027	48,395		107.7724	177,320			62,834		217,960			(44,360)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/13/2023	04/13/2027	52,994		107.66759999999	201,210			64,404		239,558			(50,337)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250			14,760		109,279			(22,828)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870			62,131		153,551			(32,490)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/28/2022	01/28/2026	20,680		112.10980000001	80,960			1,498		9,465			(20,254)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/14/2023	09/14/2027	67,907		106.96250000001	265,720			113,099		348,315			(66,476)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/14/2022	04/14/2026	12,678		110.54040000001	51,100			3,607		23,103			(12,784)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/16/2022	06/16/2026	34,896		106.6662	123,580			14,061		174,608			(30,916)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/08/2023	06/08/2027	55,166		106.09439999999	225,970			81,002		313,161			(56,531)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600			53,608		234,061			(48,433)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/21/2023	09/21/2027	44,119		106.3169	164,030			70,604		245,862			(41,036)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/20/2022	10/20/2026	40,805		104.64230000001	159,960			32,014		277,725			(40,017)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/20/2023	04/20/2027	47,460		107.13762	186,660			60,642		232,196			(46,697)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/28/2023	09/28/2027	46,187		106.09	167,090			72,723		264,856			(41,801)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/23/2023	03/23/2027	52,214		107.5718	192,640			58,888		238,265			(48,193)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/09/2023	11/09/2027	23,280		105.8865	100,000			46,402		137,205			(25,017)				

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/14/2023	12/14/2027	56,128		108.57129999999999	217,160			105,975		236,327			(54,327)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/23/2023	06/23/2027	61,435		107.10769999999999	238,260			87,857		305,235			(59,606)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360			36,926		248,424			(42,119)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230			11,403		105,532			(34,975)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/06/2023	04/06/2027	60,482		106.93265	247,000			77,875		303,964			(61,792)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/13/2022	10/13/2026	30,421		105.19	110,400			21,565		192,420			(27,619)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/22/2023	11/22/2027	50,846		107.521	202,950			95,980		245,042			(50,772)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060			36,589		229,924			(36,790)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/30/2023	03/30/2027	54,736		107.4666	215,940			67,046		254,150			(54,022)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880			13,386		134,034			(25,988)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/22/2022	09/18/2026	48,227		105.75	178,500			31,897		281,486			(44,778)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/19/2023	10/19/2027	37,868		105.2075	141,200			63,487		241,359			(35,324)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840			5,214		45,852			(11,968)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/08/2023	09/08/2027	84,848		106.71380000000001	331,240			139,625		449,078			(82,867)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/08/2022	12/08/2026	47,650		106.7089	186,150			43,507		242,692			(46,569)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640			593		12,435			(5,414)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/10/2023	08/10/2027	36,500		107.598	125,190			50,282		170,976			(31,319)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/04/2022	07/31/2026	28,738		107.54640000000001	117,490			17,038		123,552			(29,473)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/04/2022	06/24/2026	8,343		106.35980000000001	38,160			4,683		44,049			(9,823)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220			22,516		200,319			(30,326)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420			31,230		251,687			(37,130)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570			70,694		303,667			(38,919)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/06/2022	10/06/2026	43,565		105.6956	159,160			30,327		256,483			(39,817)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830			143,067		526,140			(106,353)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/06/2023	01/06/2027	37,415		106.80309	142,000			36,011		188,753			(35,524)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/24/2022	03/24/2026	9,026		111.34399999999999	35,300			1,984		11,221			(8,831)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/20/2023	07/20/2027	53,226		107.19710000000001	196,080			75,932		262,405			(49,054)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/27/2022	10/27/2026	40,555		105.92400000000001	151,360			31,019		231,189			(37,866)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/31/2023	08/31/2027	46,603		106.96810000000001	179,000			74,471		238,401			(44,781)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460			9,099		71,389			(28,384)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/20/2022	01/20/2026	9,734		112.89700000000001	42,900			559		1,397			(10,732)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860			5,795		36,821			(19,228)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/02/2023	11/02/2028	66,343		107.87616	239,270			135,827		320,542			(47,854)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/20/2023	07/20/2028	111,121		107.19710000000001	440,300			224,613		573,831			(88,060)				

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800			25,261		97,788			(14,968)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/19/2023	10/19/2028	84,256		105.4187	325,740			182,414		529,694			(65,148)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/30/2022	06/30/2027	7,500		105.70010000000001	34,240			10,231		44,842			(6,852)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700			8,006		11,222			(8,545)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/23/2021	12/23/2026	14,047		114.24169999999	66,400			12,960		15,219			(13,287)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/21/2022	07/21/2027	23,312		107.1328	98,750			30,643		115,957			(19,761)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/20/2022	01/20/2027	11,503		112.89700000000001	55,250			11,632		18,319			(11,056)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/15/2023	06/15/2028	98,458		107.7677	393,260			193,075		473,849			(78,652)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/13/2022	10/13/2027	36,125		105.19	139,840			49,833		230,673			(27,983)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/30/2023	03/30/2028	66,797		107.68219999999	276,480			124,075		321,498			(55,296)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/29/2022	09/29/2027	36,105		106.1973	129,580			45,183		204,348			(25,930)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430			85,411		324,215			(45,511)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/04/2022	07/30/2027	37,082		107.22280000000001	168,800			53,359		182,479			(33,871)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/02/2021	12/02/2026	889		114.35148	3,600			661		892			(720)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410			68,522		232,405			(42,105)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/14/2023	12/14/2028	110,416		108.57129999999	457,200			270,061		495,326			(91,440)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/20/2023	04/20/2028	68,863		107.46	281,940			129,770		341,443			(56,388)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/27/2023	01/27/2028	32,655		107.0728	134,750			55,850		168,005			(26,965)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/19/2022	05/19/2027	18,393		108.54134999999	80,200			22,117		72,505			(16,049)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/06/2022	06/04/2027	19,341		107.49420000000001	91,350			26,021		90,707			(18,300)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790			12,737		21,273			(12,565)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100			7,255		7,503			(7,024)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/31/2023	08/31/2028	78,292		107.29	310,800			165,703		401,640			(62,160)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/22/2023	11/22/2028	108,163		107.6292	452,790			261,998		538,382			(90,558)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/08/2023	06/08/2028	78,541		106.09439999999	341,880			166,538		457,582			(68,376)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120			13,263		38,744			(10,830)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920			202,765		474,787			(74,984)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/23/2023	06/23/2028	119,147		107.43	480,000			237,764		597,286			(96,000)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890			83,089		287,565			(43,826)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/20/2022	10/20/2027	51,243		105.27460000000001	200,340			72,162		324,102			(40,090)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080			30,499		94,294			(21,828)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480			60,024		226,814			(32,314)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/12/2023	01/12/2028	61,636		106.3304	271,260			110,199		346,223			(54,282)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/08/2022	12/08/2027	54,190		106.28079	236,640			91,594		305,358			(47,354)				

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/02/2023	06/02/2028	56,771		107.8798	222,040			107,431		269,110			(44,408)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/06/2023	01/06/2028	53,316		106.80309	217,740			87,741		282,825			(43,572)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760			79,548		266,031			(49,379)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/23/2023	03/23/2028	67,133		107.14279999999999	277,920			123,655		344,653			(55,584)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/06/2022	10/06/2027	44,512		105.59	176,250			62,132		271,206			(35,269)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/14/2022	04/14/2027	13,583		110.540400000001	59,250			15,202		38,193			(11,857)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/10/2023	08/10/2028	97,333		107.4911	365,040			190,421		486,994			(73,008)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/26/2021	11/25/2026	889		113.20518	4,000			720		1,197			(801)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/20/2023	01/20/2028	63,593		106.39534999999999	273,360			112,251		354,709			(54,702)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	01/28/2022	01/28/2027	23,377		112.109800000001	100,620			21,624		44,966			(20,135)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/10/2022	02/10/2027	7,147		109.58929999999999	40,640			9,024		22,999			(8,132)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/15/2022	12/15/2027	47,910		106.34354999999999	196,350			76,753		268,099			(39,292)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720			231,872		615,574			(85,144)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/08/2023	09/08/2028	113,753		106.71380000001	470,920			253,136		622,592			(94,184)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/30/2023	11/30/2028	66,556		108.07182	270,000			157,414		315,507			(54,000)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690			2,233		2,860			(2,539)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/08/2023	05/08/2028	133,184		107.37	549,120			258,162		668,932			(109,824)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/12/2021	11/12/2026	877		113.4055	4,550			786		1,091			(911)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/16/2022	06/16/2027	48,100		106.24209999999999	192,270			55,973		268,073			(38,475)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/25/2023	05/25/2028	78,925		106.43	317,520			152,236		442,596			(63,504)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/29/2023	06/29/2028	37,116		107.1234	158,400			78,983		192,911			(31,680)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/22/2022	12/22/2027	43,351		106.32222	170,660			67,366		243,348			(34,151)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/04/2022	11/04/2027	42,638		105.27462	166,050			61,176		264,888			(33,228)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060			22,315		71,284			(16,421)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/14/2022	07/14/2027	29,979		106.63330000001	126,720			38,836		159,245			(25,358)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/01/2022	09/01/2027	37,583		106.5364	152,800			50,933		203,315			(30,577)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/09/2023	02/09/2028	52,098		107.49	211,680			89,244		255,014			(42,359)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350			6,764		12,632			(7,074)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/30/2022	12/30/2027	41,588		106.0116	161,920			64,626		242,304			(32,402)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/06/2023	04/06/2028	98,632		106.61024	444,140			201,019		539,863			(88,828)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/24/2023	08/24/2028	58,183		105.4944	251,720			133,239		362,504			(50,344)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/21/2023	12/21/2028	142,831		108.1944	606,050			360,309		669,377			(121,210)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/03/2022	02/03/2027	8,961		113.162400000001	36,400			7,943		13,685			(7,284)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/03/2023	08/03/2028	108,685		106.6223	432,680			224,045		599,346			(86,536)				

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600			138,524		341,444			(54,720)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/27/2023	04/27/2028	87,328		107.5324	363,780			168,834		429,619			(72,756)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/28/2023	09/28/2028	94,260		107.25700000000001	324,000			177,712		486,577			(64,800)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/24/2023	02/24/2028	62,958		106.42	248,570			106,841		351,124			(49,741)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/22/2022	09/22/2027	60,520		105.6443	243,200			83,867		366,104			(48,667)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660			239,235		465,875			(81,532)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/28/2022	07/28/2027	33,439		107.2294	148,799			46,744		164,351			(29,776)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/13/2023	04/13/2028	57,642		107.77509999999999	233,740			106,688		274,832			(46,748)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/11/2023	05/11/2028	85,534		107.85972	342,240			161,462		398,818			(68,448)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640			37,958		111,985			(28,744)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/08/2022	07/08/2027	22,478		106.5565	95,760			29,032		120,524			(19,163)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/18/2023	05/18/2028	106,433		17.12	435,480			207,121		551,779			(87,096)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/12/2023	10/12/2028	102,213		106.4267	404,390			224,907		578,291			(80,878)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/16/2023	11/16/2028	83,295		107.94199999999999	334,800			192,625		400,073			(66,960)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290			38,317		139,712			(23,271)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/16/2023	02/16/2028	56,988		106.7189	234,850			99,914		306,624			(46,996)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/05/2023	10/05/2028	155,156		105.5943	600,240			331,530		957,732			(120,048)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/23/2022	06/23/2027	31,889		107.79834	115,260			33,997		137,355			(23,065)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/01/2022	12/01/2027	33,607		107.01288	137,880			52,839		173,010			(27,591)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600			304,004		537,158			(101,520)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/27/2022	10/27/2027	41,498		105.81789999999999	167,200			60,867		246,380			(33,458)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980			44,589		145,371			(33,214)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/27/2023	07/27/2028	115,499		107.03789999999999	474,920			244,096		607,722			(94,984)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230			19,721		44,192			(15,855)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	10/26/2023	10/26/2028	53,594		104.699	197,120			111,143		362,084			(39,424)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650			214,611		537,419			(85,330)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600			90,070		245,575			(43,144)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	08/17/2023	08/17/2028	60,145		106.1972	239,360			125,779		347,757			(47,872)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480			31,967		75,407			(25,310)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240			29,409		118,893			(17,257)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/21/2022	04/21/2027	20,831		110.63079999999999	89,240			23,240		57,878			(17,858)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	11/09/2023	11/09/2028	67,977		106.10129999999999	300,030			171,469		398,560			(60,006)				
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	GS-	06/09/2022	06/09/2027	8,321		110.1069	29,340			8,429		26,054			(5,871)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/24/2025	09/24/2026	2,460		979.19821999999999		49,920		36,480		44,558			(13,440)				

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2026	1,817		927.79962		39,440		12,894		88,183			(26,546)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2026	1,943		925.44		33,840		10,412		98,869			(23,428)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/28/2024	02/27/2026	420		950.11599999999999	11,876			930		12,006			(5,954)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/22/2024	02/20/2026	524		948.18258000000003	14,080			971		12,386			(7,089)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2027	1,603		920.32489999999996		54,150		35,951		92,452			(18,199)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2026	1,707		939.03809999999999	45,760			6,663		68,894			(22,943)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/24/2025	09/24/2027	1,128		977.24177999999995		32,230		27,897		31,176			(4,333)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2026	534		942.79049999999995	13,460			1,960		19,781			(6,748)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/18/2024	01/16/2026	745		940.82988999999998	19,824			410		27,084			(9,980)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/22/2024	02/20/2026	210		945.34370999999999	5,888			406		5,475			(2,964)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/13/2024	03/13/2026	1,672		957.84	46,416			4,527		39,486			(23,272)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2027	1,403		940.24703999999997		28,210		18,458		61,160			(9,752)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/13/2024	03/12/2027	523		958.79783999999995	17,375			6,921		17,020			(5,808)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/22/2024	02/22/2027	524		945.34370999999999	17,790			6,793		18,423			(5,946)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/16/2027	640		936.22379999999998	20,982			9,031		30,435			(7,013)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/28/2024	02/26/2027	105		923.45939999999996	4,835			1,864		5,848			(1,616)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/16/2022	02/13/2026	202		975.78769999999997	10,160			300		1,650			(2,547)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2028	960		941.85239999999999	33,903			19,449		46,417			(8,482)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/18/2024	01/18/2028	745		938.95011	27,202			13,946		36,037			(6,815)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000			1,962		9,618			(13,509)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/02/2022	03/02/2026	1,115		992.87170000000003	46,970			1,932		2,710			(11,751)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/22/2024	02/22/2028	629		946.29	23,778			12,762		25,489			(5,957)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/16/2022	03/16/2026	717		964.66344000000004	35,350			1,793		12,538			(8,844)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/18/2024	01/18/2029	3,511		938.95011	137,148			83,733		182,917			(27,460)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/16/2022	02/16/2027	101		966.88990000000001	5,880			1,325		2,707			(1,177)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/13/2024	03/13/2029	4,286		957.84	142,475			91,156		186,854			(28,511)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2022	02/23/2027	1,535		986.05529999999999	68,250			15,641		27,543			(13,657)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/28/2024	02/28/2029	3,256		947.25990000000002	136,307			86,191		156,660			(27,261)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2029	4,695		937.16189999999995	151,272			99,687		255,331			(30,271)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2030	5,986		932.47131999999999		233,520		202,171		350,083			(31,349)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2030	3,238		921.73824000000002		123,300		106,274		207,773			(17,026)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/02/2022	03/02/2027	1,216		992.87170000000003	56,400			13,141		18,847			(11,286)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/22/2024	02/22/2029	3,880		947.23629000000005	158,619			99,887		172,401			(31,759)				
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/16/2022	03/16/2027	717		960.75792000000001	39,550			9,519		22,065			(7,914)				

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 - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/24/2025	09/24/2030	4,613		979.19821999999999		178,200		168,631		188,552			(9,569)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	76		47332		80,424		72,870		80,691			(7,554)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	99		42150		109,578		46,661		161,303			(62,917)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	10,642		269.69799999998		47,600		45,900		47,042			(1,700)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	3,576		257.46863999999		15,840		10,096		33,439			(5,744)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/18/2026	15,345		252.44363999999		73,720		34,403		196,155			(39,317)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	8,535		261.12101000001		47,300		34,695		63,853			(12,605)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2026	11,259		256.38907999998		41,720		12,952		97,618			(28,768)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2026	10,486		253.66308000001		45,760		15,966		116,125			(29,794)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	7,636		269.76729999998		30,400		23,468		28,181			(6,932)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	9,783		261.51006000001		39,000		26,576		60,812			(12,424)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2026	11,861		258.49446		53,700		30,096		98,636			(23,604)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2026	12,145		253.19550000001		50,700		19,639		140,993			(31,061)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	6,877		262.77692000002		45,900		39,847		48,971			(6,053)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	7,603		269.12061		35,200		31,894		33,487			(3,306)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	13,737		268.62175000002		60,840		56,327		64,316			(4,513)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2026	11,307		253.58336		48,440		15,969		125,204			(32,471)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2026	12,104		254.0975		50,400		14,799		127,357			(35,601)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2026	15,192		257.63389999998		57,760		33,482		136,484			(24,278)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	7,499		262.65708000001		25,270		15,750		46,449			(9,520)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	9,250		266.19569999999		39,840		35,353		51,309			(4,487)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	13,166		264.95424000003		56,440		40,314		71,040			(16,126)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/29/2026	7,676		254.45056		30,020		12,307		81,595			(17,713)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	6,203		261.20627999999		31,840		22,131		41,134			(9,709)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2026	5,586		256.65535999997		24,080		12,569		52,569			(11,511)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	9,141		269.11374999998		40,560		32,091		36,552			(8,469)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	14,024		255.56992		60,270		26,823		138,881			(33,447)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2026	5,179		256.03019999998		24,310		12,155		50,645			(12,155)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	9,387		273.78724		39,750		39,093		29,670			(657)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2026	8,808		253.51655		45,320		21,913		102,825			(23,407)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	10,062		254.91996		41,300		17,587		103,959			(23,713)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2026	13,548		256.98304000002		58,480		31,650		125,529			(26,830)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	10,742		269.27211		40,040		33,990		44,686			(6,050)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	9,131		269.15616		39,120		36,971		38,985			(2,149)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	9,528		256.43419999998		46,800		28,029		94,389			(18,771)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	12,598		268.22656000001		57,090		47,366		56,467			(9,724)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	8,248		262.75752		30,660		20,131		51,401			(10,529)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	5,719		269.36156		24,450		19,815		22,777			(4,635)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	6,128		270.22815000003		21,920		16,500		21,188			(5,420)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	10,944		252.87774999999		45,630		16,798		129,300			(28,832)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2027	5,149		255.2371	60,060			22,990		65,053			(20,075)				

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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2028	6,352		259.96080000000 001		62,240		53,941		90,207			(8,299)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/19/2024	01/19/2027	4,392		252.97470000000 001	51,700			18,133		61,123			(17,281)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2028	4,025		252.68382		44,890		36,322		72,294			(8,568)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2027	4,334		255.60534999999 999	55,660			23,307		59,692			(18,656)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/09/2023	03/09/2026	10,058		252.52680000000 001	109,000			6,676		116,139			(36,367)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2028	6,511		268.92270000000 002		67,660		62,099		67,525			(5,561)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/11/2024	01/11/2027	3,986		253.10765000000 001	47,600			16,361		54,858			(15,925)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2028	10,017		252.82454000000 001	116,450			94,968		179,575			(21,482)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/20/2028	8,884		250.95576	103,400			85,236		172,407			(18,164)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2028	6,108		270.32208000000 003		62,400		58,867		61,182			(3,533)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2028	1,987		259.23039999999 997	19,850			17,457		29,224			(2,393)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2028	3,489		264.03152		36,630		32,917		41,420			(3,713)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2028	7,673		268.75076999999 999		78,600		74,652		82,290			(3,948)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/16/2023	03/16/2026	2,004		255.52896000000 001	20,750			1,404		17,766			(6,923)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/25/2027	5,478		256.99275999999 998	67,620			27,869		64,030			(22,706)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2028	4,203		269.58190000000 002		43,670		41,756		43,843			(1,914)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2028	6,196		264.95424000000 003		66,400		60,094		74,520			(6,306)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/23/2027	5,954		254.88320999999 999	68,550			30,026		80,483			(22,976)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/12/2027	3,159		254.25749999999 999	40,240			16,074		43,597			(13,487)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2028	5,675		250.90406999999 999		62,580		49,435		107,602			(13,145)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2028	8,906		250.7253		100,320		79,890		170,389			(20,430)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2028	8,379		254.65024		95,130		80,013		142,476			(15,117)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2028	10,903		250.61168000000 001		128,250		99,672		207,741			(28,578)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2028	1,909		273.69594999999 998		17,100		15,804		16,315			(1,296)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2028	1,908		269.40796		20,300		19,799		20,350			(501)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/05/2024	01/05/2027	5,628		251.50647000000 001	65,380			22,093		83,853			(21,853)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2028	5,131		260.37531000000 001		53,170		46,554		72,564			(6,616)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2028	6,100		269.36156		65,760		61,616		63,173			(4,144)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/08/2027	2,776		253.91505000000 001	33,810			12,478		37,260			(11,301)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/25/2027	398		252.8279	4,890			1,742		5,601			(1,634)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/05/2027	5,905		254.2047	73,500			28,887		74,880			(24,635)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2028	3,954		257.22980999999 999		44,800		38,254		61,680			(6,546)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2028	5,707		268.89407999999 997		61,950		60,819		60,594			(1,132)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2028	3,854		266.97404999999 998		40,200		38,695		44,762			(1,505)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2028	2,749		261.48446999999 999		28,700		25,424		37,316			(3,276)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2028	8,847		255.64304000000 001		88,880		68,507		139,936			(20,373)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2028	7,826		260.74763999999 999		83,200		74,446		103,851			(8,754)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/19/2027	5,095		255.69479000000 001	64,740			26,276		63,133			(21,699)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/12/2027	397		254.2473	4,670			1,747		5,257			(1,567)				

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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2028	7,607		254.01608999999999		85,500		70,821		131,504			(14,679)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2028	5,597		257.38377000000003		55,860		48,055		87,145			(7,805)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2028	10,087		263.95648		109,460		99,764		126,719			(9,696)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2028	7,618		271.73925000000003		76,000		70,725		71,156			(5,275)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/24/2028	1,901		270.69902999999999		20,100		19,474		19,127			(626)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2028	9,276		252.17532		103,500		81,099		167,740			(22,401)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2028	6,461		271.80295999999998		65,620		64,841		63,378			(779)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/22/2028	5,632		275.38522		57,150		56,836		47,981			(314)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2028	12,751		255.97919999999999		139,520		118,242		207,435			(21,278)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2028	9,279		251.3706		106,260		81,447		171,420			(24,813)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/30/2028	4,444		252.22288		48,400		38,968		80,931			(9,432)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/26/2027	2,378		250.3014	33,000			12,758		38,553			(11,061)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	02/01/2027	1,973		256.6739	23,000			8,341		22,674			(7,688)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/02/2023	03/02/2026	6,422		251.13311999999999	75,360			4,133		82,490			(25,143)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	3,398		295.20296000000002		22,800		18,478		17,086			(4,322)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2026	1,790		280.09778		11,400		3,977		22,087			(7,423)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2026	2,159		276.93835000000001		15,840		4,651		33,255			(11,189)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	3,569		280.2		24,070		10,250		44,480			(13,820)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2026	3,239		277.83		21,690		11,739		47,616			(9,951)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	3,068		296.58695999999998		17,550		14,898		14,222			(2,652)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2026	2,505		278.08260000000001		18,480		9,240		36,063			(9,240)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2026	6,106		277.87313999999998		42,500		23,819		89,785			(18,681)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	2,799		286.07578999999998		18,960		13,543		25,904			(5,417)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	1,693		295.32		12,100		11,900		9,410			(200)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	2,394		292.35000000000002		16,940		16,335		16,208			(605)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	3,746		292.73914000000002		28,160		26,613		24,456			(1,547)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	4,900		284.58708000000001		36,400		25,300		49,613			(11,100)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2026	5,740		278.77		38,560		20,127		79,660			(18,433)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	3,075		292.98268999999999		21,330		18,927		19,154			(2,403)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	3,576		279.32040000000001		24,500		15,270		48,785			(9,230)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	2,381		293.71598999999998		17,220		15,603		14,162			(1,617)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	6,304		285.26445000000001		44,280		32,480		61,960			(11,800)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2026	3,958		277.11615		27,940		10,823		59,397			(17,117)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2026	721		278.03496000000001		4,640		2,690		10,534			(1,950)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	1,802		277.71064000000001		11,350		4,178		25,130			(7,172)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	4,525		287.57729		30,810		23,192		38,475			(7,618)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/29/2026	4,668		278.48		31,200		12,791		64,652			(18,409)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	3,204		280.89999999998		21,690		14,242		40,318			(7,448)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	3,742		293.95999999998		26,620		24,645		22,183			(1,975)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	3,078		293.60975999999999		20,160		15,563		17,062			(4,597)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	2,376		298.84645		12,600		10,454		8,911			(2,146)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	719		280.74416000000002		4,060		2,588		9,089			(1,472)				

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)
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/18/2026	2,503		279.64999999999998		16,800		7,840		32,568			(8,960)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2026	1,797		278.56828999999999		11,850		3,907		24,454			(7,943)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	2,142		279.49988000000002		15,000		8,984		28,904			(6,016)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	4,051		295.32137		30,600		26,565		20,997			(4,035)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2026	1,794		278.72000000003		12,050		3,741		24,101			(8,309)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	3,874		283.65606000002		27,060		18,440		41,411			(8,620)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	3,572		279.95999999998		24,070		10,712		45,420			(13,358)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/21/2027	360		273.78075000001		4,190		2,907		6,980			(1,283)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/04/2027	6,781		283.00200000001		58,463		41,679		89,638			(16,784)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/03/2027	8,164		297.48752000000002		72,240		69,561		61,584			(2,679)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	13,299		287.44438000002		123,880		104,992		151,811			(18,888)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	10,908		300.10728		83,200		76,914		70,262			(6,286)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	8,127		306.24684000002		51,360		50,936		39,915			(424)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/05/2024	01/05/2026	5,873		271.6327	58,080			320		119,048			(29,160)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	3,594		286.03071999999997		24,200		19,812		43,214			(4,388)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/27/2026	6,822		285.26774999999998	47,500			5,577		51,614			(23,947)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	8,048		296.07844		49,910		42,780		60,803			(7,130)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/28/2027	3,950		278.48		38,390		27,111		63,538			(11,279)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/06/2026	8,802		276.77019999999999	68,880			3,420		132,702			(34,678)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/10/2026	3,270		281.15123999999997	24,602			3,359		39,471			(12,386)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	8,487		301.20188999999999		65,000		59,464		50,843			(5,536)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/13/2027	8,582		286.31040000002		61,440		49,915		101,232			(11,525)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2027	8,587		286.18752000001		61,440		46,101		99,474			(15,339)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	5,473		301.41284999999999		37,280		36,614		34,392			(666)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/25/2027	6,454		290.05599999998		36,900		27,371		61,509			(9,529)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2026	10,203		280.74189999999999	71,960			5,246		114,902			(36,128)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	9,475		302.01121999999998		73,920		66,203		53,912			(7,717)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/11/2027	6,072		293.11811999999998		31,399		22,687		48,649			(8,712)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/06/2027	13,211		285.38114000002		101,380		81,048		162,266			(20,332)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/16/2027	10,798		287.27622000002		66,600		51,322		119,847			(15,278)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/17/2026	3,295		277.67750000001	24,300			3,553		45,325			(12,234)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/13/2026	8,417		280.63799999998	56,120			3,333		95,336			(28,293)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/30/2027	5,766		281.91968000003		45,440		35,890		82,179			(9,550)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	9,157		291.32243999997		65,000		54,690		86,752			(10,310)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	8,207		297.11903999998		68,640		60,814		60,013			(7,826)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/23/2027	7,542		283.44173999998		58,170		45,385		100,251			(12,785)				

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)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	8,514		301.84136000000		60,750		59,081		51,949			(1,669)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/06/2026	10,107		283.63565999999	73,080			6,451		93,154			(36,792)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/19/2024	01/16/2026	8,829		275.35365999999	70,800			1,467		145,909			(35,693)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/17/2027	8,225		282.72615000000		69,690		51,209		110,857			(18,481)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/11/2024	01/09/2026	14,657		278.3682	107,600			1,189		198,319			(54,246)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/27/2026	7,282		275.47395	66,800			5,252		118,986			(33,630)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	6,052		287.07979999999		44,710		37,033		69,686			(7,677)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	11,616		300.00725		86,020		81,175		76,276			(4,845)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	10,533		304.03255999999		70,370		63,700		54,091			(6,670)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	9,050		295.62141000000		62,400		54,686		70,954			(7,714)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/13/2026	9,465		282.57065999999	64,220			6,289		98,528			(32,331)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/07/2027	6,446		278.70148		64,620		43,583		101,894			(21,037)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/09/2027	6,816		283.78786000000		52,630		40,051		88,520			(12,579)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/20/2026	13,689		283.33049999999	95,000			10,221		112,560			(47,828)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	6,122		303.12430999999		41,940		39,981		34,363			(1,959)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2026	19,077		283.60500000000	137,800			17,320		168,676			(69,471)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	01/30/2026	12,049		280.18950000000	85,800			3,432		141,114			(43,196)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/14/2027	7,929		281.03320000000		63,360		43,342		110,553			(20,018)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	9,453		305.68871999999		64,400		60,154		45,474			(4,246)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/23/2026	2,574		275.2235	20,930			635		42,825			(10,537)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	6,304		289.54770000000		52,740		45,713		65,957			(7,027)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/24/2026	1,844		277.37180000000	13,500			2,104		28,856			(6,797)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2026	73,591		272.73343999999		474,360		139,286		907,808			(335,074)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	68,340		279.54525000000		481,920		334,961		550,065			(146,959)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	39,282		283.12416000000		292,320		264,865		261,498			(27,455)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	65,252		286.82654000000		417,010		354,000		314,098			(63,010)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2026	76,651		276.30342000000		491,840		275,647		755,115			(216,193)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	38,813		282.84318000000		260,700		251,389		270,515			(9,311)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2026	79,336		275.73		497,130		269,051		792,887			(228,079)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2026	77,076		276.34338000000		492,030		285,215		775,903			(206,815)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	68,763		287.0127		457,040		396,771		353,952			(60,269)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	67,030		288.17153999999		447,760		371,493		297,989			(76,267)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2026	68,573		272.93432999999		531,090		175,085		848,875			(356,005)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	55,392		282.47489000000		335,400		252,471		363,476			(82,929)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	76,637		279.24		487,920		332,488		627,983			(155,432)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	43,382		285.54417000000		288,920		234,152		228,131			(54,768)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	53,831		278.02341999999		361,500		225,312		481,959			(136,188)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2026	61,836		276.26346000000		396,720		198,360		601,654			(198,360)				

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)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2026	82,844		273.73599000000002		524,370		203,121		951,153			(321,249)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	73,872		278.58114		477,920		313,799		632,080			(164,121)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	79,135		274.89483000000001		504,670		224,606		823,506			(280,064)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	76,960		273.22649999999999		487,410		179,431		870,382			(307,979)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	64,726		277.93275		368,740		235,021		577,803			(133,719)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	60,566		283		392,160		347,988		375,682			(44,172)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	52,407		275.26445999999999		333,504		142,014		572,557			(191,490)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	75,661		281.23847999999998		494,160		352,971		538,243			(141,189)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2026	80,826		276.30858000000001		539,840		261,022		780,266			(278,818)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2026	56,076		276.41000000000003		351,850		183,658		542,351			(168,192)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	52,111		285.64407		347,170		321,418		288,969			(25,752)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	81,026		277.69		510,750		305,889		727,869			(204,861)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	47,412		285.87896000000001		284,850		280,142		265,420			(4,708)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	79,846		280.25945999999999		519,680		381,194		617,641			(138,486)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/18/2026	57,593		273.79131999999998		372,880		174,011		666,383			(198,869)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/29/2026	80,754		274.88		503,940		206,601		851,499			(297,339)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	57,061		285.08868000000001		386,310		305,652		308,288			(80,658)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2026	81,517		275.06479000000002		499,520		155,071		831,577			(344,449)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	44,622		283.49540000000002		318,770		301,255		300,992			(17,515)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	62,099		284.39999999998		403,560		311,539		333,396			(92,021)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2026	70,195		275.41431		447,760		156,224		745,165			(291,536)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	33,689		288.45999999998		316,220		289,289		230,380			(26,931)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2026	35,645		293.09719999999999	358,050			26,103		11,406			(179,764)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/06/2026	63,417		295.20839999998	618,520			54,600		12,943			(311,393)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	10,743		278.96075999999999		99,300		83,549		114,861			(15,751)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	40,992		280.25945999999999		379,500		328,935		414,585			(50,565)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/07/2027	41,098		275.96569		361,600		243,881		502,588			(117,719)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/27/2026	43,778		291.72329999999999	470,850			37,019		24,336			(237,049)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/27/2026	61,175		297.91356000000002	616,710			72,404		12,308			(310,910)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	20,721		285.02474000000001		189,390		187,827		173,361			(1,563)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	35,336		284.68668000000002		347,440		314,510		287,961			(32,930)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/23/2026	20,997		289.64839999998	204,350			6,201		6,433			(102,880)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/11/2027	39,204		274.89483000000001		354,672		256,260		487,180			(98,412)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/25/2027	14,794		276.30858000000001		138,580		102,793		174,838			(35,787)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	18,116		281.80151999999998		164,220		140,760		168,275			(23,460)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	5,062		280.97480000000002		36,540		29,915		48,315			(6,625)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/10/2026	32,090		294.57190000000003	326,978			44,649		20,226			(164,617)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/30/2027	29,673		276.62		265,680		209,843		355,587			(55,837)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/24/2026	28,297		296.72976	243,190			37,904		18,506			(122,434)				

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)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/17/2026	32,393		291.40564999999998	323,000			47,225		36,608			(162,614)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2027	6,509		276.26346000000001		59,400		44,570		77,364			(14,830)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/28/2027	17,097		276.52928000000003		140,530		99,243		196,982			(41,287)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	44,974		284.35016000000002		427,520		415,775		392,482			(11,745)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/05/2024	01/05/2026	6,924		289.70650000000001	61,800			340		18			(31,028)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/23/2027	49,534		275.75026000000003		461,690		360,220		609,555			(101,470)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/17/2027	17,497		274.06565999999998		157,440		115,688		230,631			(41,752)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/13/2026	50,088		294.23145	506,160			49,569		20,777			(254,825)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	20,588		287.68615999999997		181,720		167,991		143,312			(13,729)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	34,170		280.38810000000001		321,600		272,565		340,454			(49,035)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	04/30/2027	23,583		266.58702		325,000		216,071		438,459			(108,929)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/21/2027	33,575		272.91395999999997		313,720		217,622		463,730			(96,098)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/13/2026	44,753		291.84179999999998	436,230			25,909		16,733			(219,923)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/04/2027	38,942		275.26445999999999		351,709		250,738		499,917			(100,971)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/06/2026	33,270		291.25844999999998	315,250			15,654		11,625			(158,712)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	34,784		279.97543999999999		298,760		247,462		351,522			(51,298)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	4,559		268.58303999999998		85,020		81,049		80,075			(3,971)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/16/2027	35,148		267.54111999999998		408,960		265,119		620,659			(143,841)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/11/2024	01/09/2026	23,157		289.90870000000001	209,710			2,317		1,030			(105,724)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	01/30/2026	21,973		290.96874000000003	209,280			8,371		6,102			(105,362)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/06/2027	27,729		277.69		250,250		200,063		311,685			(50,188)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/13/2027	32,657		278.30228		303,940		246,925		360,930			(57,015)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	25,962		284.11559999999997		244,200		216,359		208,666			(27,841)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/23/2027	40,758		279.18664000000001		292,320		191,534		398,430			(100,786)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2026	12,416		299.45985000000002	110,630			13,905		1,911			(55,773)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	33,160		287.0127		313,500		292,830		252,759			(20,670)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/09/2027	23,154		276.13359000000003		210,560		160,234		277,737			(50,326)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	19,054		283.41000000000003		176,040		172,896		172,581			(3,144)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	18,663		282.71699999998		174,900		165,050		163,488			(9,850)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/20/2026	21,095		296.67302999998	204,120			21,961		3,145			(102,764)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/19/2024	01/16/2026	12,099		289.27999999997	112,700			2,335		2,733			(56,817)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	19,604		285.66000000003		182,560		163,502		150,598			(19,058)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	26,276		281.91163		237,540		208,174		244,852			(29,366)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/03/2027	20,984		285.64407		198,000		190,657		167,431			(7,343)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/16/2027	38,763		275.73		346,680		267,153		468,693			(79,527)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/14/2027	30,273		273.5		268,920		183,959		391,883			(84,961)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	102		21267		45,562		19,401		65,061			(26,161)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	159		21186		71,570		26,347		108,397			(45,223)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	183		21891		91,000		40,500		130,726			(50,500)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	178		25287		97,695		88,519		97,462			(9,176)				

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NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	81		6189.6545999999998		18,200		14,750		19,094			(3,450)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	162		6076.4710999999998		40,000		27,802		41,203			(12,198)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	32		6021.4527500000004		8,900		6,186		9,266			(2,714)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	323		6216.2026800000003		76,000		65,978		79,485			(10,022)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	97		6216.2026800000003		22,920		19,898		23,845			(3,022)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	128		6229.8536299999996		29,520		27,330		27,660			(2,190)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	96		6217.4063699999997		22,620		20,942		21,282			(1,678)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	129		6192.3570300000001		30,960		29,259		31,926			(1,701)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	129		6210.99		29,840		28,200		30,778			(1,640)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	115		6093.34		25,970		20,548		34,361			(5,422)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	231		6068.9666399999996		54,740		43,311		72,023			(11,429)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	81		6142.7011499999999		18,800		14,513		20,847			(4,287)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	163		6142.7011499999999		37,700		29,104		41,693			(8,596)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	66		6026.2765499999996		17,440		15,476		23,431			(1,964)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	99		6105.65		22,380		19,859		30,492			(2,521)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	130		6163.5502800000004		30,080		29,006		32,992			(1,074)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	98		6163.6627200000003		21,720		16,350		23,984			(5,370)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	358		6151.36		82,060		61,770		90,256			(20,290)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	82		6047.9018599999999		18,400		12,539		21,954			(5,862)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	82		6035.8181400000003		18,850		12,845		22,530			(6,005)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	82		6104.1397500000003		18,800		13,429		21,727			(5,371)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	98		6079.6987499999996		23,760		16,971		27,436			(6,789)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	49		6061.0285199999998		11,700		7,682		14,639			(4,018)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	113		6185.88		26,110		23,658		26,513			(2,452)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	165		6052.3316000000004		37,600		23,965		47,938			(13,635)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	50		6046.2731999999996		11,430		7,285		14,566			(4,145)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	81		6232.8957		16,700		13,534		17,413			(3,166)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	97		6179.6941200000001		22,620		20,495		23,012			(2,125)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	99		6108.48		22,260		18,897		30,267			(3,363)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	231		6108.48		52,080		44,211		70,623			(7,869)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	97		6169.72		22,380		21,581		24,450			(799)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	240		6242.1207400000003		57,450		56,500		55,062			(950)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	112		6248.3753699999997		26,390		25,954		25,380			(436)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	17		5971.9221799999996		3,990		2,487		5,634			(1,503)				

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NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	33		6042.7724099999996		8,080		5,305		10,129			(2,775)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	82		6090.6946099999996		18,400		13,497		23,984			(4,903)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	214		6090.6946099999996		47,840		35,091		62,357			(12,749)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	131		6087.19344		31,200		25,886		38,618			(5,314)				
NYGEARS - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	164		6129.9749199999997		35,900		29,785		44,401			(6,115)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	65		6052.0185000000001		21,920		18,578		23,190			(3,342)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	130		6195.8319000000001		39,280		35,557		41,609			(3,723)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	146		6171.1226999999999		45,810		41,468		48,466			(4,342)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	49		6015.3396000000002		17,160		14,544		18,310			(2,616)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	194		6216.2026800000003		61,080		57,053		64,188			(4,027)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	161		6278.4892799999998		46,900		43,808		49,050			(3,092)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	81		6194.3988799999997		24,250		23,817		26,073			(433)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/03/2027	160		6180.06459		53,400		51,420		51,621			(1,980)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	80		6124.0361400000002		28,250		27,474		29,127			(776)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	161		6179.93505		52,500		51,058		54,050			(1,442)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	132		6081.1533200000003		40,800		36,541		50,992			(4,259)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	66		6054.9431500000001		20,960		17,361		25,490			(3,599)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	132		6087.2466599999998		40,640		36,397		50,579			(4,243)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	130		6142.7011499999999		40,400		35,794		44,797			(4,606)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	98		6118.1057499999997		31,500		27,909		34,762			(3,591)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	49		6001.8539499999997		17,370		16,392		21,828			(978)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	148		6105.65		45,270		42,720		57,375			(2,550)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	374		6139.05728		117,070		102,597		129,917			(14,473)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	163		6139.05728		51,200		44,870		56,486			(6,330)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	49		6048.8577800000003		15,870		13,145		19,279			(2,725)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	82		6059.9855799999996		24,550		20,656		28,873			(3,894)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	98		6047.9018599999999		30,000		25,241		35,251			(4,759)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	147		6104.1397500000003		45,450		38,957		52,224			(6,493)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	114		6091.9192499999999		36,190		31,020		41,317			(5,170)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	17		6022.0397000000003		5,280		4,323		6,530			(957)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	83		6040.2147999999997		25,750		21,081		31,838			(4,669)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	177		6167.3223600000001		56,760		54,109		58,209			(2,651)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	161		6222.9952800000001		47,900		45,663		48,964			(2,237)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	148		6120.6969600000002		44,280		40,935		56,344			(3,345)				

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NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	148		6126.8054400000001		44,100		40,768		55,891			(3,332)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	146		6169.72		45,360		44,550		48,538			(810)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	96		6248.3753699999997		30,360		30,109		29,652			(251)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	160		6254.63		50,300		49,885		48,995			(415)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/13/2027	17		5971.9221799999996		5,280		4,290		7,004			(990)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	148		6102.8638300000002		44,100		38,224		54,934			(5,876)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	99		6096.7792200000004		29,580		25,639		36,928			(3,941)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	82		6129.9749199999997		24,400		22,322		29,103			(2,078)				
NYGEARS - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	180		6087.19344		57,200		52,329		67,833			(4,871)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2028	97		6058.1316500000003		37,800		33,968		39,966			(3,832)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2028	194		6222.4313400000001		71,280		68,155		74,330			(3,125)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2028	192		6186.2882200000004		73,800		71,980		71,917			(1,820)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2028	193		6179.93505		73,200		71,863		75,189			(1,337)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2028	132		6075.05998		48,320		44,966		58,250			(3,354)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2028	179		6142.7011499999999		65,340		60,387		71,571			(4,953)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2028	181		6105.65		64,900		62,470		79,325			(2,430)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2028	178		6164.9453999999996		66,110		61,944		69,666			(4,166)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2028	195		6139.05728		71,880		65,972		78,695			(5,908)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2028	115		6047.9018599999999		41,230		36,892		47,616			(4,338)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2028	131		6085.8090000000002		48,640		44,020		54,846			(4,620)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2028	178		6169.72		65,010		64,238		68,840			(772)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2028	99		6040.2147999999997		36,060		31,713		43,626			(4,347)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2028	66		6054.9431500000001		24,440		21,650		29,068			(2,790)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/24/2028	193		6216.8094000000001		68,520		66,387		69,975			(2,133)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2028	148		6206.2156800000002		47,430		45,048		58,363			(2,382)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/22/2028	240		6242.1207400000003		89,550		89,058		87,731			(492)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2028	17		5971.9221799999996		6,140		5,376		7,868			(764)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2028	115		6090.6946099999996		40,950		37,322		49,667			(3,628)				
NYGEARS - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2028	246		6087.19344		90,900		85,753		105,372			(5,147)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2029	97		6058.1316500000003		41,520		38,363		43,734			(3,157)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2029	258		6241.1173200000003		103,040		99,652		107,138			(3,388)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2029	224		6180.06459		95,340		93,577		93,058			(1,763)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2029	225		6192.3570300000001		92,820		91,548		95,029			(1,272)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2029	165		6081.1533200000003		66,300		62,849		78,239			(3,451)				

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NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2029	195		6136.5523000000003		79,200		74,698		86,111			(4,502)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2029	198		6111.7556500000001		77,880		75,693		92,933			(2,187)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2029	228		6145.2086399999998		91,980		86,310		100,014			(5,670)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2029	131		6047.9018599999999		52,320		48,193		59,490			(4,127)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2029	164		6085.8090000000002		67,100		62,320		74,761			(4,780)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2029	99		6046.2731999999996		39,480		35,911		47,049			(3,569)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2029	82		6061.0285199999998		33,450		30,586		39,160			(2,864)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2029	211		6169.72		84,760		84,005		89,238			(755)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2029	241		6198.2517600000001		97,050		94,788		98,765			(2,262)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2029	181		6169.5648000000001		67,540		64,996		80,993			(2,544)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2029	210		6158.7681000000002		86,710		82,612		91,011			(4,098)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2029	240		6254.63		97,500		97,099		95,827			(401)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2029	33		5971.9221799999996		13,480		12,223		16,903			(1,257)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2029	132		6090.6946099999996		51,840		48,396		61,645			(3,444)				
NYGEARS - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2029	262		6087.19344		106,720		102,188		121,866			(4,532)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2030	97		6052.0185000000001		44,460		41,756		46,637			(2,704)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2030	227		6164.9453999999996		99,400		95,642		103,691			(3,758)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2030	258		6272.26062		107,520		104,692		111,391			(2,828)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2030	99		6054.9431500000001		43,080		40,129		49,816			(2,951)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2030	241		6179.93505		107,250		106,075		109,479			(1,175)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2030	240		6173.8409600000005		109,200		107,584		106,866			(1,616)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2030	181		6075.05998		78,430		75,164		91,064			(3,266)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2030	212		6136.5523000000003		91,650		87,482		99,045			(4,168)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2030	231		6105.65		97,720		95,525		114,683			(2,195)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2030	260		6145.2086399999998		112,480		106,933		121,466			(5,547)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2030	164		6047.9018599999999		70,100		65,678		78,836			(4,422)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2030	180		6091.9192499999999		78,430		73,961		86,589			(4,469)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2030	99		6046.2731999999996		42,120		39,074		49,642			(3,046)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2030	241		6222.9952800000001		101,850		99,951		103,325			(1,899)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2030	214		6139.0223999999998		88,140		85,484		103,964			(2,656)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2030	243		6169.72		104,550		103,805		109,480			(745)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2030	272		6254.63		118,150		117,761		116,198			(389)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2030	33		5971.9221799999996		14,360		13,289		17,707			(1,071)				
NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2030	148		6090.6946099999996		62,460		59,140		73,203			(3,320)				

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NYGEARS - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2030	278		6081.0817999999999		121,550		117,421		137,240			(4,129)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2026	17,596		284.14999999999998		113,000		108,964		113,187			(4,036)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	5,588		283.06079999999997		44,000		30,582		33,471			(13,418)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2026	13,971		285.06223999999997		96,000		66,725		70,472			(29,275)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/18/2026	10,994		285.0009		55,180		25,751		46,956			(29,429)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2026	1,429		280.76684999999998		8,120		3,926		9,023			(4,194)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	1,022		297.92334		5,040		4,375		1,934			(665)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	11,927		292.92856999999998		84,000		72,923		36,732			(11,077)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	2,501		278.31006000000002		17,745		7,898		20,373			(9,848)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	3,509		284.69502		23,100		21,831		21,852			(1,269)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	703		284.05		4,500		2,955		3,808			(1,545)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2026	13,334		284.98		85,880		81,161		81,307			(4,719)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	1,745		284.09888000000001		13,250		10,484		10,434			(2,766)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2026	10,821		286.39		70,060		55,432		53,609			(14,628)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	2,791		286.31621999999999		18,800		17,405		15,552			(1,395)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	13,944		287.58		90,400		69,787		65,828			(20,613)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2026	5,926		287.29241999999999		39,100		30,184		28,677			(8,916)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	2,777		288.18		18,080		16,044		12,824			(2,036)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	14,230		288.18		92,660		82,223		65,721			(10,437)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	21,080		278.87004000000002		143,783		63,991		163,734			(79,792)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2026	18,552		281.2		117,000		61,071		131,151			(55,929)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2026	7,327		285.45555000000002		52,500		48,606		43,585			(3,894)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2026	1,061		283.78644000000003		6,480		3,756		5,930			(2,724)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	17,582		285.53994		108,500		81,673		96,404			(26,827)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2026	3,165		285.25497000000001		19,890		14,972		17,767			(4,918)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	17,972		281.52289000000002		122,400		83,408		111,343			(38,992)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/04/2026	3,524		283.78185000000002		20,400		13,901		17,971			(6,499)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2026	26,064		275.49423000000002		165,600		57,778		246,227			(107,822)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2026	6,516		276.32154000000003		38,880		13,565		57,400			(25,315)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2026	17,798		272.74365999999998		124,460		38,637		199,782			(85,823)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2026	17,834		275.52		110,250		42,707		187,769			(67,543)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2026	3,640		274.96895999999998		23,400		9,064		39,934			(14,336)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	15,043		286.11583000000002		95,030		67,879		72,544			(27,151)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2026	23,691		282.93678		153,430		88,939		142,872			(64,491)				

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2026	4,722		270.82292999999999		37,700		11,704		60,990			(25,996)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2026	3,646		274.59399999999999		20,700		6,078		35,394			(14,622)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2026	3,266		272.83967999999999		23,760		7,833		37,687			(15,927)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	19,989		285.43520000000001		125,970		80,289		96,825			(45,681)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2026	16,373		279.65820000000002		99,360		53,775		105,293			(45,585)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	17,299		283.56673999999998		117,110		72,991		108,148			(44,119)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/14/2026	4,237		283.85115999999999		28,080		17,501		25,851			(10,579)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2026	701		283.72430000000003		4,980		3,174		3,961			(1,806)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2026	1,780		280.21640000000002		10,350		5,602		10,887			(4,748)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2026	13,187		279.5274		90,280		45,140		98,958			(45,140)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	16,709		274.80311		109,940		40,472		178,718			(69,468)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/29/2026	4,700		276.02683999999999		30,420		12,471		45,020			(17,949)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	1,033		287.87387999999999		7,350		5,957		4,111			(1,393)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2026	16,694		273.66480000000001		114,540		37,760		180,940			(76,780)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	19,462		282.72000000000003		123,750		74,114		118,127			(49,636)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	2,831		281.02368000000001		20,320		12,170		19,838			(8,150)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	5,497		291.36		36,160		30,696		19,105			(5,464)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2026	11,682		289.61183999999997		86,360		73,311		47,411			(13,049)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	1,734		287.62734		11,050		10,012		7,776			(1,038)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/25/2026	20,812		288.77670000000001		121,800		110,360		84,711			(11,440)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2026	11,432		280.20810999999998		67,840		32,802		75,952			(35,038)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2026	7,128		279.5274		48,800		24,400		53,491			(24,400)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	2,109		282.24383999999998		15,900		15,637		15,868			(263)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2026	9,490		286.22712000000001		54,000		53,107		53,707			(893)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2026	11,731		280.45299		85,140		47,716		91,558			(37,424)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2026	1,422		277.34625999999997		12,680		7,106		14,053			(5,574)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2026	29,589		276.28631999999999		192,044		81,777		273,177			(110,267)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/18/2026	4,256		277.38959999999997		36,720		17,136		37,075			(19,584)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2026	26,249		270.76499999999999		197,280		57,927		342,371			(139,353)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2026	15,825		282.91379999999998		109,800		72,094		94,520			(37,706)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	12,349		283.52686		84,000		61,615		81,137			(22,385)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2026	3,175		285.80189999999999		18,270		13,401		17,338			(4,869)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2026	4,359		273.97622000000001		30,360		11,176		49,589			(19,184)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2026	15,500		287.29581999999999		114,750		92,998		64,914			(21,752)				

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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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/29/2026	17,355		277.68632000000002		99,360		40,735		145,020			(58,625)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	05/20/2026	4,638		277.82560000000001		35,230		15,645		40,921			(19,585)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2026	18,463		290.01558		139,860		116,038		66,742			(23,822)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2025	04/09/2027	7,754		272.96640000000002		57,750		36,880		106,627			(20,870)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/06/2026	1,758		282.92824999999999	16,450			817		5,388			(8,282)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	1,746		285.92		15,600		13,221		13,028			(2,379)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/10/2027	3,493		284.49040000000002		33,400		28,307		28,210			(5,093)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	01/30/2026	351		285.01	3,080			123		609			(1,551)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	5,279		284.7183		45,450		44,638		45,632			(812)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	4,133		288.74097		37,920		34,326		25,938			(3,594)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	4,220		283.19785000000002		38,880		32,204		36,375			(6,676)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2026	5,127		291.36106999999998	45,000			5,656		4,086			(22,686)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/11/2027	6,431		279.15003000000002		58,068		41,956		66,973			(16,112)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/16/2027	5,104		273.22649999999999		43,960		28,498		66,920			(15,462)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/06/2026	6,220		288.6216	56,880			5,021		7,779			(28,636)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	3,067		293.22237999999999		28,800		26,901		16,695			(1,899)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/12/2027	5,452		292.04714000000001		54,080		50,514		31,784			(3,566)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/09/2027	8,563		280.91879999999998		75,360		57,348		86,036			(18,012)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/28/2027	5,423		278.23948000000001		42,450		29,978		58,483			(12,472)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/27/2026	2,045		290.33327000000003	20,700			2,430		2,297			(10,436)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/06/2026	3,801		288.6216	34,760			3,068		4,754			(17,500)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	2,456		284.69502		22,050		21,444		21,405			(606)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/10/2027	5,264		285.26497999999998		46,050		44,785		44,553			(1,265)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	3,491		285.53082999999998		32,500		29,107		27,857			(3,393)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/15/2027	2,793		285.24444		26,400		23,644		22,632			(2,756)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	3,486		289.59305999999998		28,100		24,896		23,064			(3,204)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/08/2027	5,229		287.00484		48,000		42,527		39,975			(5,473)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/03/2027	4,536		286.31621999999999		41,600		40,057		36,704			(1,543)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/13/2026	1,036		278.91266000000002	15,000			1,469		7,067			(7,552)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	3,471		288.18		31,100		29,348		24,883			(1,752)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/19/2027	347		285.87455999999997		3,480		3,284		2,815			(196)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/14/2027	5,449		275.35437000000002		46,950		32,117		68,814			(14,833)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/23/2027	2,906		274.93878000000001		24,080		15,778		34,813			(8,302)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	9,846		284.68502999999998		88,480		77,542		84,304			(10,938)				

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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)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/01/2027	3,516		285.53994		30,200		26,466		28,765			(3,734)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/17/2026	5,595		286.14114000000001	47,040			6,878		15,450			(23,682)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	01/30/2026	2,456		283.87	22,820			913		5,666			(11,489)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/17/2026	11,540		288.14013	87,780			12,834		23,535			(44,193)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/30/2027	4,597		282.37034		41,860		33,063		42,203			(8,798)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	3,171		282.37		28,080		23,626		27,078			(4,454)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/03/2027	5,638		282.65237000000002		49,120		41,329		47,405			(7,791)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/22/2027	4,133		288.74097		37,920		34,326		25,938			(3,594)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/27/2026	4,431		291.50515000000001	42,510			4,991		3,922			(21,431)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/07/2027	9,774		275.21845999999999		86,130		58,090		118,980			(28,040)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/07/2027	10,498		276.32154000000003		87,290		58,873		120,704			(28,417)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2027	7,484		280.93065000000001		64,260		48,217		71,553			(16,043)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/10/2026	11,473		291.98736000000002	89,100			12,167		17,414			(44,857)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2027	8,553		279.80804999999998		77,760		58,347		86,841			(19,413)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/25/2027	2,501		276.5763		24,920		18,485		28,971			(6,435)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	3,848		285.25833999999998		35,200		30,171		30,596			(5,029)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/17/2027	4,198		285.83		37,320		31,989		32,342			(5,331)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/13/2026	3,155		284.4341	28,800			1,711		7,665			(14,519)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/21/2027	9,827		275.24448000001		84,510		58,623		127,940			(25,887)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/27/2027	3,165		283.4819		28,800		23,855		26,863			(4,945)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/09/2027	7,135		280.91879999999998		62,800		47,790		71,696			(15,010)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/25/2027	6,788		276.29692999999997		68,590		50,877		79,755			(17,713)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2026	2,097		284.4033	19,920			1,452		5,517			(10,001)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/28/2027	3,977		277.68632000000002		32,120		22,683		44,154			(9,437)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/13/2027	1,765		285.55768		14,650		11,902		14,344			(2,748)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/13/2027	3,177		284.13558		28,350		23,032		27,909			(5,318)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	04/30/2027	5,081		272.01456000000002		50,820		33,787		72,118			(17,033)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	04/30/2027	3,266		273.93984		29,610		19,686		42,189			(9,924)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	3,156		286.29059999999998		26,370		21,589		23,167			(4,781)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/30/2027	3,890		283.22000000003		33,990		26,847		34,100			(7,144)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/16/2027	3,559		279.37909999999999		30,500		23,503		33,661			(6,997)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2026	5,469		288.74144000001	54,400			6,838		7,304			(27,425)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/27/2026	4,549		284.93259999999998	41,340			3,250		11,410			(20,813)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/20/2027	3,858		284.5797		35,090		28,728		31,181			(6,362)				

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)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/23/2026	708		283.14515999999998	5,960			181		1,760			(3,001)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/16/2027	5,468		273.5		46,500		30,145		70,719			(16,355)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/20/2026	1,029		293.72582999999997	7,800			839		415			(3,927)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/04/2027	722		274.07159999999999		7,112		5,070		9,500			(2,042)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/13/2026	1,753		284.4341	16,000			950		4,258			(8,066)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/17/2027	6,029		281.05430000000001		54,740		40,223		56,264			(14,517)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2026	1,398		284.11720000000003	13,440			980		3,881			(6,748)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/06/2027	1,769		281.3064		16,650		13,311		17,012			(3,339)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/06/2027	4,954		281.87184000000002		45,360		36,263		46,224			(9,097)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/06/2026	703		283.49695000000003	6,400			318		1,921			(3,222)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	4,123		289.90320000000003		39,960		36,941		26,899			(3,019)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/23/2027	6,538		273.84122000000002		57,420		37,623		82,875			(19,797)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/05/2027	4,467		290.48592000000002		42,120		38,938		28,196			(3,182)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/24/2026	4,559		290.54552000000001	31,070			4,843		8,140			(15,642)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	3,816		288.20202		32,780		31,249		25,975			(1,531)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2027	2,081		282.74256000000003		23,280		22,193		18,916			(1,087)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/13/2026	1,727		286.45084000000003	18,000			1,763		4,013			(9,062)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	2,460		283.66644000000002		22,750		22,562		22,762			(188)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/23/2027	6,326		284.52		55,980		55,518		56,093			(462)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/17/2027	2,463		283.86585000000002		22,120		21,725		22,230			(395)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/23/2027	1,066		288.92588999998		6,570		5,126		6,980			(1,444)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/23/2027	1,066		282.99486000000002		9,000		7,022		9,789			(1,978)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/20/2026	5,830		289.65841	54,060			5,816		5,990			(27,216)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/11/2027	4,288		280.82997		35,544		25,682		40,774			(9,862)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	4,234		284.66437999999999		36,720		31,827		36,806			(4,893)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/27/2026	1,050		284.64679999999998	9,660			759		2,775			(4,863)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/24/2027	1,764		280.68306000000001		18,600		16,122		18,799			(2,478)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/14/2027	4,722		275.07873999998		41,340		28,279		60,463			(13,061)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/10/2026	5,563		289.95967000000002	47,840			6,533		11,830			(24,085)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/21/2027	4,004		275.52		33,990		23,578		51,423			(10,412)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/23/2026	354		282.58	3,070			93		1,009			(1,546)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/17/2027	23,051		277.95339999999999		243,750		179,109		253,933			(64,641)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	2,735		290.89175999998		26,320		24,078		16,073			(2,242)				
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/29/2027	2,393		291.18382000000003		22,680		20,748		13,826			(1,932)				

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)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2028	1,746		285.63407999999998		19,000		17,074		16,649			(1,926)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2028	3,067		293.51618999999999		34,020		32,529		22,057			(1,491)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/08/2027	2,110		282.92824999999999	23,400			8,636		15,848			(7,821)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/12/2027	2,763		284.13139999999999	36,320			14,508		20,352			(12,173)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/30/2028	6,147		277.13315999999998		61,540		49,547		81,699			(11,993)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2028	5,468		273.77350000000001		55,050		42,195		79,503			(12,855)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/25/2027	2,727		292.67703	29,440			12,134		10,600			(9,886)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2028	2,807		284.98		29,840		29,295		29,172			(545)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2028	3,491		285.24444		39,200		36,479		34,885			(2,721)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2028	5,577		287.00484		61,120		56,487		53,295			(4,633)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2028	7,628		273.84122000000002		79,800		61,508		110,311			(18,292)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2028	347		286.73910000000001		3,950		3,802		3,331			(148)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2028	3,471		288.18		37,400		36,000		31,330			(1,400)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2028	4,885		286.89		52,360		51,069		47,300			(1,291)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	02/01/2027	2,456		283.87	27,090			9,824		17,190			(9,055)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2028	3,868		286.39485000000002		38,830		35,638		37,623			(3,192)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/16/2027	5,246		286.14114000000001	52,800			22,788		33,513			(17,697)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2028	4,478		289.02999999999997		48,750		45,678		36,122			(3,072)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2028	3,524		282.37		37,500		33,554		36,891			(3,946)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2028	4,718		273.11471999999998		52,650		40,918		71,508			(11,732)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2028	4,198		285.54417000000001		45,480		41,160		40,987			(4,320)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2028	11,222		275.49423000000002		116,560		91,332		155,315			(25,228)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2028	8,735		275.79552000000001		87,840		69,951		126,061			(17,889)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2028	4,645		279.71001000000001		48,750		39,757		56,028			(8,993)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2028	2,475		282.93678		26,250		22,582		26,901			(3,668)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2028	1,052		278.87670000000003		14,250		12,532		13,401			(1,718)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2028	3,177		285.27325999999999		32,400		28,369		32,517			(4,031)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2028	1,443		276.28631999999999		15,192		12,292		19,659			(2,900)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2028	3,915		279.65820000000002		39,930		33,840		44,154			(6,090)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/26/2027	1,050		284.64679999999998	11,430			4,419		7,180			(3,831)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2028	3,858		284.2946		42,350		37,245		39,253			(5,105)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/25/2027	354		282.58	3,680			1,311		2,679			(1,230)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/02/2027	5,469		290.19679000000002	60,160			25,191		23,941			(20,164)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	06/30/2028	11,405		279.80804999999998		123,200		102,685		137,690			(20,515)				

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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)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2028	2,858		276.85566999999998		32,960		27,301		37,901			(5,659)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2028	5,308		281.87184000000002		57,900		50,180		59,786			(7,720)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2028	4,123		289.32047999999998		48,480		46,045		35,539			(2,435)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/12/2027	3,155		284.4341	34,290			12,827		21,569			(11,504)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/24/2028	3,816		287.05266		41,580		40,285		34,690			(1,295)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/05/2027	6,911		288.6216	75,400			29,634		35,753			(25,272)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/22/2028	2,109		283.38191999999998		23,400		23,271		23,495			(129)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2028	352		285.00245000000001		3,610		3,567		3,631			(43)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2028	5,449		274.25184999999999		58,650		46,331		81,934			(12,319)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/20/2028	6,383		281.05430000000001		68,940		56,830		72,373			(12,110)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2028	3,165		283.76594999999998		34,020		30,136		32,617			(3,884)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2028	2,844		282.43		29,680		25,343		32,440			(4,337)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2028	2,815		283.58170000000001		30,560		30,197		30,767			(363)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2028	4,995		280.35640000000001		53,760		45,217		61,213			(8,543)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/23/2027	7,365		285.68403000000001	76,440			33,482		52,718			(25,620)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2028	4,587		284.38		48,490		44,195		49,159			(4,295)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/19/2027	4,801		289.65841	52,780			21,422		22,097			(17,690)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/09/2027	5,215		289.95967000000002	53,400			22,704		30,102			(17,898)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2027	1,748		284.4033	19,450			7,445		12,090			(6,501)				
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2028	2,393		290.59969999999998		27,650		26,084		18,808			(1,566)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2029	2,858		277.69378		35,520		30,946		40,593			(4,574)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2029	6,895		273.93984		83,220		69,312		110,219			(13,908)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2029	2,096		285.92		25,380		23,450		22,792			(1,930)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2029	6,927		273.5		79,230		65,363		110,967			(13,867)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/30/2029	5,423		276.30342000000002		63,000		53,796		81,870			(9,204)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2029	4,089		293.22237999999999		51,360		49,671		35,625			(1,689)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2029	5,002		280.54998000000001		57,162		49,253		65,557			(7,909)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2029	3,165		285.18619999999999		36,360		33,247		35,319			(3,113)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/28/2028	2,386		290.91921000000002	30,660			17,204		15,946			(7,686)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2029	3,158		284.98		37,710		37,193		37,052			(517)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2029	3,840		286.67639000000003		45,980		43,587		41,572			(2,393)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2029	5,229		287.29241999999999		63,600		59,984		56,836			(3,616)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2029	4,512		285.29820000000001		60,190		58,500		52,156			(1,690)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2029	7,849		280.91879999999998		92,840		81,776		105,132			(11,064)				

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)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2029	5,234		286.31621999999999		64,350		63,160		59,035			(1,190)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2029	4,923		284.40006		60,060		56,358		58,989			(3,702)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/18/2028	6,645		286.71228000000002	73,530			42,291		55,721			(18,420)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2029	3,876		282.37		46,530		42,860		46,132			(3,670)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2029	11,405		279.80804999999998		137,920		120,727		153,899			(17,193)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2029	4,548		285.83		54,860		50,952		50,441			(3,908)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2029	3,258		274.66692		39,060		32,719		50,954			(6,341)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/11/2028	6,606		290.53901000000002	74,480			42,480		51,558			(18,658)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/07/2028	7,948		288.91079999999999	96,140			52,524		58,682			(24,084)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/14/2028	2,763		282.68175000000002	41,440			22,839		28,478			(10,381)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	02/01/2028	2,807		283.87	34,720			18,134		26,278			(8,698)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/25/2028	354		282.58	4,130			2,137		3,510			(1,035)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2029	4,237		283.56673999999998		51,840		47,004		52,667			(4,836)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/21/2028	6,173		289.94893999999999	75,060			41,729		41,753			(18,804)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/15/2028	3,856		284.4341	46,860			24,943		35,421			(11,747)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2029	5,167		288.16291000000001		65,250		62,166		50,760			(3,084)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2029	3,915		280.77460000000002		43,230		38,285		47,852			(4,945)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/29/2028	1,050		284.64679999999998	12,750			6,904		9,616			(3,194)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2029	4,208		285.43520000000001		49,800		45,298		46,961			(4,502)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2029	6,016		281.58911999999998		74,120		66,708		77,110			(7,412)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2029	3,779		291.36		46,200		44,460		35,170			(1,740)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2029	4,162		290.78807999999998		44,880		43,834		37,997			(1,046)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/20/2029	7,093		280.4905		87,400		75,891		92,695			(11,509)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2029	3,163		283.66644000000002		38,790		38,630		38,970			(160)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/04/2028	5,811		291.07	69,360			39,226		36,669			(17,376)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2029	1,422		281.01785000000001		17,480		15,564		19,186			(1,916)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2029	2,463		283.29755		30,310		30,040		30,454			(270)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2029	4,243		282.93678		50,520		45,226		52,277			(5,294)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/08/2028	2,462		282.92824999999999	30,520			16,087		24,207			(7,646)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2029	5,292		284.94875999999999		61,650		57,554		62,866			(4,096)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2028	1,748		284.4033	21,600			11,608		16,143			(5,411)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2029	16,709		275.63		190,440		160,439		260,240			(30,001)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2029	1,443		274.90212000000002		17,860		15,303		22,652			(2,557)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2029	7,991		273.84122000000002		93,500		77,426		126,216			(16,074)				

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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)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2029	3,077		290.59969999999998		39,690		38,005		28,603			(1,685)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/25/2028	7,365		285.68403000000001	85,260			49,447		68,911			(21,359)				
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2029	10,555		272.21375999999998		135,140		114,499		186,916			(20,641)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/05/2025	06/05/2030	15,155		275.17896000000002		198,576		175,835		249,530			(22,741)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/28/2024	03/28/2029	2,727		290.33327000000003	38,080			24,718		23,366			(7,633)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/30/2025	05/30/2030	19,524		277.13315999999998		237,600		209,839		305,466			(27,761)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2025	09/11/2030	12,574		284.77632		170,280		159,923		155,641			(10,357)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/07/2024	03/07/2029	8,984		288.91079999999999	117,000			74,554		81,680			(23,439)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/15/2025	05/15/2030	19,615		274.80311		246,780		215,679		331,917			(31,101)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2025	05/22/2030	19,654		279.37727999999998		212,220		186,288		293,689			(25,932)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/25/2024	04/25/2029	8,066		290.54552000000001	86,020			57,126		73,076			(17,232)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2030	16,016		293.22237999999999		216,200		210,514		156,401			(5,686)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/23/2025	10/23/2030	18,255		287.29581999999999		254,400		244,782		204,203			(9,618)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2030	18,047		282.15456		234,600		215,832		245,119			(18,768)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/11/2025	12/11/2030	11,580		284.41003999999998		151,800		150,136		149,292			(1,664)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/16/2025	10/16/2030	18,152		286.10361		239,200		229,239		219,065			(9,961)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/04/2025	12/04/2030	16,050		286.02933000000002		213,900		210,735		198,217			(3,165)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/02/2025	07/02/2030	23,522		280.08870000000002		302,280		272,135		338,143			(30,145)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/09/2025	10/09/2030	14,989		288.73032000001		187,910		179,364		170,264			(8,546)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2030	15,618		288.18		203,850		199,270		178,490			(4,580)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/15/2024	02/15/2029	4,557		284.4341	59,540			37,286		49,615			(11,928)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/01/2025	05/01/2030	18,508		273.93984		239,700		207,652		312,907			(32,048)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/04/2024	04/04/2029	6,494		291.36106999999998	82,650			53,936		51,118			(16,557)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/02/2025	10/02/2030	18,285		284.68502999999998		238,160		226,415		235,112			(11,745)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/18/2024	04/18/2029	7,694		285.85557	94,160			62,170		79,808			(18,863)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/21/2024	03/21/2029	7,545		289.65841	99,440			64,128		64,554			(19,921)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/05/2025	09/05/2030	16,210		282.08762999999999		212,060		198,683		211,338			(13,377)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/23/2024	02/23/2029	2,097		284.11720000000003	27,960			17,623		23,176			(5,598)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/08/2025	05/08/2030	19,910		271.90922		278,850		242,638		358,165			(36,212)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2030	18,192		285.54417000000001		238,680		225,079		222,716			(13,601)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/08/2024	02/08/2029	2,462		282.92824999999999	32,760			20,378		28,355			(6,559)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/31/2025	07/31/2030	15,205		283.22000000003		193,070		176,884		201,272			(16,186)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2025	04/17/2030	16,041		272.95299999999997		201,080		172,938		276,505			(28,142)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/15/2025	08/15/2030	16,593		284.13558		214,320		198,331		219,203			(15,989)				

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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)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/28/2025	08/28/2030	15,473		283.4819		202,840		188,947		199,618			(13,893)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/20/2025	06/20/2030	18,796		280.20859999999		249,630		223,339		267,536			(26,291)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/17/2025	07/17/2030	10,322		282.72829999999		115,710		105,122		128,661			(10,588)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/21/2025	08/21/2030	14,378		286.00549999999		179,990		166,972		172,538			(13,018)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/11/2024	04/11/2029	7,649		289.38033000000	96,140			63,108		75,748			(19,260)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/10/2025	07/10/2030	16,055		280.91879999999		203,850		184,414		231,176			(19,436)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/25/2024	01/25/2029	354		282.58	4,450			2,734		4,111			(891)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/24/2025	04/24/2030	15,619		278.50585000000		168,560		145,377		226,269			(23,183)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/01/2024	02/01/2029	3,158		283.87	42,030			25,983		34,971			(8,415)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/06/2025	11/06/2030	17,523		291.36		230,520		223,573		181,420			(6,947)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/14/2024	03/14/2029	2,072		280.65224000000	34,560			22,155		26,663			(6,923)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/26/2025	11/26/2030	16,997		288.20202		217,070		213,024		188,103			(4,046)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/18/2025	12/18/2030	14,429		284.14999999999		185,320		184,000		186,431			(1,320)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/24/2025	12/24/2030	7,381		283.38191999999		98,070		97,747		98,419			(323)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/24/2025	07/24/2030	14,219		280.73541999999		188,800		172,248		207,680			(16,552)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/25/2025	09/25/2030	17,641		285.23313999999		220,500		208,780		225,209			(11,720)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2030	5,359		275.79014999999		76,455		67,993		87,755			(8,462)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/26/2025	06/26/2030	15,719		279.09062999999		200,640		179,971		228,510			(20,669)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/30/2025	10/30/2030	11,625		290.01558		163,540		157,984		122,662			(5,556)				
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/29/2024	02/28/2029	1,050		284.93259999999	13,560			8,589		11,254			(2,716)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/20/2025	11/20/2026	737		2344.2989040000		47,872		42,480		61,413			(5,392)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/12/2025	06/12/2026	935		2148.654376		33,720		15,007		51,905			(18,713)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/07/2025	08/07/2026	768		2216.932718		32,725		19,599		46,690			(13,126)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/18/2025	09/18/2026	932		2428.2138479999		59,363		42,402		61,209			(16,961)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/13/2025	11/13/2026	1,007		2402.0478720000		49,488		42,962		57,091			(6,526)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/21/2025	05/21/2026	234		2975.6894400000		12,250		4,712		18,387			(7,538)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2026	14,708		420.78537		100,890		29,103		24,753			(71,787)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2026	04/16/2026	19,944		430.41248999999		68,000		19,615		7,317			(48,385)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/17/2025	12/17/2026	18,755		202.61		83,980		80,750		82,105			(3,230)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2026	19,417		200.25742		91,650		86,363		108,043			(5,288)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/03/2025	12/03/2026	12,840		202.36743000000		58,760		54,240		56,938			(4,520)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/23/2025	12/23/2026	19,772		202.54234		86,640		84,736		88,247			(1,904)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/31/2025	12/31/2026	12,873		201.57604000000		60,268		60,268		60,268							
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/24/2025	09/24/2026	23,988		203.86145999999		106,330		77,703		76,497			(28,627)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/10/2024	01/09/2026	504		198.53	3,157			35		1,770			(1,583)				

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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)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	04/02/2026	3,980		199.41184000000001	27,648			3,461		15,339			(13,881)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/28/2024	02/27/2026	7,003		198.91045	46,746			3,660		26,232			(23,437)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/23/2025	12/23/2027	4,449		201.73298		28,476		28,164		31,122			(312)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/20/2024	03/20/2026	2,481		201.53	15,750			1,688		5,538			(7,897)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/27/2026	5,434		202.43	32,318			3,789		10,192			(16,270)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/31/2025	12/30/2027	2,475		203.19188		13,790		13,790		13,790							
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/10/2024	04/10/2026	11,539		200.92464000000001	64,469			8,767		33,901			(32,323)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/06/2024	03/06/2026	999		195.64082999999999	8,242			725		6,027			(4,132)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2026	11,686		198.38448	62,859			9,153		56,130			(31,516)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/31/2024	01/30/2026	1,008		199.74852000000001	5,686			227		2,677			(2,851)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/24/2025	09/24/2027	4,406		203.65719000000001		26,550		22,981		24,704			(3,569)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/03/2025	12/03/2027	2,963		201.75971999999999		19,320		18,578		20,432			(742)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/17/2025	12/17/2027	4,936		202.61		30,220		29,640		32,193			(580)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2027	4,481		200.45828		27,990		27,184		33,862			(806)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/24/2024	01/23/2026	1,014		196.14601999999999	6,870			208		6,001			(3,444)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/17/2025	12/17/2026	1,869		268.72059999999999		12,170		11,702		11,430			(468)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2026	1,938		261.44018999999997		9,050		3,680		14,144			(5,370)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/03/2025	12/03/2026	2,236		268.12160999999998		16,080		14,843		13,850			(1,237)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2026	4,886		266.25348000000002		34,710		30,705		35,350			(4,005)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/17/2025	12/17/2026	2,243		275.14420000000001		8,850		8,510		8,058			(340)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/20/2025	08/20/2026	3,046		261.04163999999997		22,560		14,317		26,864			(8,243)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/20/2025	08/20/2026	1,142		267.33179999999999		5,250		3,332		5,906			(1,918)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/27/2025	08/27/2026	1,892		263.47626000000002		13,250		8,663		13,936			(4,587)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/27/2025	08/27/2026	378		274.55333999999999		1,070		700		945			(370)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2026	388		259.12655999999998		2,190		890		3,479			(1,300)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/04/2024	01/02/2026	2,423		247.64	19,956			28		47,812			(10,047)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/31/2024	01/30/2026	4,802		248.8904	42,012			1,674		88,903			(21,064)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/28/2027	1,163		255.78465		11,700		8,229		16,862			(3,471)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2026	1,683		5776.42065		220,190		186,315		203,761			(33,875)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2026	314		5624.3278		61,380		22,427		56,867			(38,953)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2026	2,490		5735.68		330,473		95,329		211,897			(235,144)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/25/2026	224		5783.09850000001		31,850		28,700		26,435			(3,150)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2026	2,141		5781.37407999996		300,080		242,372		240,036			(57,708)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2026	104		5741.79675000004		15,420		13,048		14,481			(2,372)				

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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)
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	07/01/2026	335		5718.3957399999999		36,480		18,140		41,223			(18,340)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2026	225		5760.0967199999996		31,590		24,300		26,998			(7,290)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2026	364		5754.6689200000001		46,200		18,785		30,474			(27,415)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2026	384		385.34496000001		49,280		15,163		36,862			(34,117)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2026	1,711		5710.4144500000002		248,920		90,952		203,691			(157,968)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2026	2,709		383.80511999999999		378,200		116,369		298,277			(261,831)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2026	88		5518.0801199999996		18,450		8,870		23,606			(9,580)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/18/2026	309		5789.7557500000003		45,540		21,076		22,711			(24,464)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2026	453		5752.8870399999996		55,926		16,133		34,256			(39,794)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2026	1,525		5760.0967199999996		213,840		164,492		182,754			(49,348)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2026	1,677		5665.38		202,350		97,284		255,042			(105,066)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	05/07/2026	459		5705.03766		42,380		20,375		52,040			(22,005)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2026	1,770		5794.9113600000001		191,760		77,968		114,919			(113,792)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2026	363		5749.3985499999999		53,760		17,575		30,616			(36,185)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2026	1,264		5767.3269		171,550		161,653		162,470			(9,897)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2026	2,249		5789.8465800000004		287,300		93,925		144,182			(193,375)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2026	278		5753.26098		37,600		16,631		25,412			(20,969)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/25/2026	1,603		5788.8990000003		223,200		201,125		184,686			(22,075)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2026	314		5731.7425199999998		42,660		37,738		44,910			(4,922)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2026	173		5703.8227999999999		29,200		27,515		28,188			(1,685)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2026	277		5768.61		37,440		28,080		31,649			(9,360)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2026	1,569		5708.7925999999998		231,300		204,612		244,749			(26,688)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2026	1,144		5768.61		154,440		115,830		130,553			(38,610)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2026	122		5615.8620300000002		23,800		13,731		24,686			(10,069)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2026	1,855		5695.6707800000004		308,160		136,302		230,811			(171,858)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	02/25/2026	157		6003.1090599999998		4,590		883		330			(3,707)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	07/01/2026	1,268		5746.8171899999998		122,400		60,864		135,533			(61,536)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2026	2,642		5696.0068499999998		392,600		226,500		386,368			(166,100)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/18/2026	497		5754.8426499999996		82,650		38,251		44,837			(44,399)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2026	121		5804.5459199999996		15,610		12,608		12,246			(3,002)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2027	542		384.57504		103,540		67,748		95,949			(35,792)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/27/2026	434		5711.5819199999996	88,475			10,373		35,443			(44,543)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/17/2027	480		5795.5745999999999		97,160		71,099		66,891			(26,061)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	07/01/2027	1,021		5729.7643200000002		167,040		125,108		186,269			(41,932)				

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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2027	502		5765.8683600000004		95,410		84,416		87,932			(10,994)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2027	313		5753.26098		60,120		43,379		50,261			(16,741)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	07/01/2027	634		5712.7114499999998		108,720		81,428		121,477			(27,292)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2027	173		5807.18145		30,700		20,382		22,745			(10,318)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2027	745		5762.8413899999996		141,470		123,811		130,879			(17,659)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/28/2027	260		5783.4135200000001		44,550		31,332		36,665			(13,218)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2027	416		5753.3380500000003		80,880		74,667		78,546			(6,213)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2027	735		5718.9053700000004		141,960		111,971		142,895			(29,989)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2027	571		5784.0682900000002		107,580		71,425		81,299			(36,155)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2027	760		5787.1670400000003		144,320		130,462		126,524			(13,858)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2027	366		5798.7724799999996		58,548		37,747		48,070			(20,801)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2027	192		5543.9802600000003		56,870		38,849		56,937			(18,021)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2027	424		5665.38		76,560		56,711		90,926			(19,849)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2027	995		5744.8491100000001		182,970		124,992		169,486			(57,978)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/28/2027	295		5858.14948		41,310		29,053		32,175			(12,257)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/17/2027	1,063		5813.0311499999998		205,840		150,628		140,133			(55,212)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2027	347		5724.4658799999997		71,600		51,662		60,993			(19,938)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2027	418		5720.2675600000002		80,640		75,994		85,159			(4,646)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2026	377		5637.06844	65,982			9,607		72,028			(33,082)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2027	86		5729.2374399999999		18,850		17,040		16,862			(1,810)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2027	346		5755.7807000000003		66,600		64,681		65,114			(1,919)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2027	520		5765.8683600000004		98,700		87,327		90,964			(11,373)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2027	364		5738.4614000000001		73,080		70,975		71,549			(2,105)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2027	122		5678.8329599999997		26,110		20,594		26,618			(5,516)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/24/2027	465		5765.6970000000001		94,230		89,570		84,422			(4,660)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2027	297		388.80959999999999		48,280		31,591		42,969			(16,689)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2027	469		5770.65		86,940		80,261		84,319			(6,679)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/24/2027	310		5800.5		57,780		54,923		51,075			(2,857)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2026	395		5665.14149	69,542			10,126		66,364			(34,867)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2027	557		5747.1513599999998		100,480		64,781		87,001			(35,699)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2027	724		5614.3915800000004		149,240		110,548		178,092			(38,692)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/27/2026	590		5734.52	114,002			13,366		40,573			(57,394)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2027	191		5762.8413899999996		36,190		31,672		33,533			(4,518)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2027	192		5668.6302400000004		41,910		39,495		44,486			(2,415)				

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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SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/23/2028	318		5591.730059999999		82,440		68,185		95,366			(14,255)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/21/2028	699		383.80511999999		166,400		128,035		160,799			(38,365)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/16/2028	652		5801.393449999996		157,700		129,539		119,101			(28,161)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/26/2028	746		5754.668920000001		168,990		135,563		150,031			(33,427)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/03/2028	434		5759.108699999998		99,250		94,165		98,133			(5,085)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/01/2023	02/27/2026	18		5628.4186	3,540			185		2,740			(1,183)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	06/30/2028	687		5684.29		156,390		130,230		172,205			(26,160)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/16/2027	413		5659.526880000003	84,410			36,330		97,171			(28,214)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/06/2028	399		5765.868360000004		90,620		83,656		86,316			(6,964)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/09/2028	313		5724.465879999997		77,400		63,025		69,041			(14,375)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/25/2027	590		5705.847399999997	146,506			60,326		97,286			(49,150)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/17/2028	436		5708.792599999998		102,750		98,802		108,462			(3,948)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/08/2028	364		5750.007599999999		84,420		82,798		83,772			(1,622)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/13/2028	662		5752.887039999996		145,958		111,340		133,171			(34,618)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/20/2028	293		5787.167040000003		66,980		62,690		61,035			(4,290)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/12/2028	454		5698.936230000003		111,540		87,967		109,288			(23,573)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/24/2028	414		5806.300500000003		91,920		88,895		83,868			(3,025)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/28/2028	245		5678.832959999997		62,160		53,402		63,369			(8,758)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	09/29/2028	347		5768.61		78,200		71,689		74,404			(6,511)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/28/2028	675		5801.403159999998		150,540		116,796		122,799			(33,744)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/01/2023	03/01/2027	18		5628.4186	4,110			1,194		3,998			(1,028)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2029	538		5747.501959999996		147,250		126,776		132,654			(20,474)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2029	681		5733.370890000001		181,350		152,657		176,810			(28,693)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2029	328		5775.581119999998		88,350		84,114		81,295			(4,236)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/23/2029	483		5794.699499999997		126,560		123,435		116,696			(3,125)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2029	512		5625.722340000003		142,680		124,210		160,399			(18,470)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2028	520		5665.14149	122,931			70,523		143,379			(30,754)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2029	329		5709.595900000003		93,670		92,323		93,076			(1,347)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2029	769		385.34496000001		203,720		168,557		196,657			(35,163)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2029	192		5707.456110000001		53,350		47,723		53,523			(5,627)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2029	554		5771.64		144,320		136,017		137,818			(8,303)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2029	592		5752.887039999996		149,022		122,586		141,960			(26,436)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2029	329		5751.304170000003		88,350		82,843		84,805			(5,507)				
SPPR ISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2029	486		5764.879350000002		126,840		121,975		125,042			(4,865)				

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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2029	434		5777.6646000000 1		110,250		93,939		98,973			(16,311)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/27/2028	781		5734.52	211,770			118,684		155,802			(53,088)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2029	349		5697.3176400000 02		96,000		93,238		100,168			(2,762)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/18/2029	514		5719.9295499999 998		164,100		142,168		132,756			(21,932)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2029	744		5789.8465800000 004		199,090		165,681		167,970			(33,409)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	06/29/2029	880		5701.3428700000 004		226,000		197,634		243,616			(28,366)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/27/2024	03/27/2029	764		5711.5819199999 996	235,840			152,953		190,347			(47,272)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/10/2025	12/10/2030	1,749		5767.3269		491,870		486,210		490,783			(5,660)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/30/2025	04/30/2030	1,090		5766.7334199999 996		332,010		287,439		288,980			(44,571)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/11/2025	06/11/2030	1,058		5707.1888200000 003		336,110		298,724		310,055			(37,386)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/18/2025	06/18/2030	1,423		5801.3934499999 996		435,750		389,165		354,093			(46,585)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/16/2025	04/16/2030	1,027		5764.3584000000 001		279,306		239,668		270,602			(39,639)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/22/2025	10/22/2030	1,795		5787.1670400000 003		517,920		498,055		482,493			(19,865)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/01/2023	03/01/2028	18		5628.4186	4,630			2,004		4,823			(926)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/23/2025	04/23/2030	1,241		385.34496000000 01		360,680		310,877		352,299			(49,803)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/01/2025	10/01/2030	1,421		5757.0727800000 004		411,640		391,114		399,154			(20,526)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/25/2025	11/25/2030	1,483		5788.8990000000 003		428,280		419,832		400,507			(8,448)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/25/2025	06/25/2030	1,288		5642.7184800000 005		381,790		342,251		424,418			(39,539)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/01/2025	07/01/2030	1,655		5707.0271599999 996		464,360		417,797		497,414			(46,563)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/14/2025	05/14/2030	1,484		5739.11		429,250		374,918		422,478			(54,332)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/08/2025	10/08/2030	1,646		5760.0967199999 996		475,000		453,137		460,670			(21,863)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/29/2025	05/29/2030	1,353		5766.1667600000 001		386,100		340,403		354,318			(45,697)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/30/2025	07/30/2030	1,854		5707.4561100000 001		562,860		515,364		563,960			(47,496)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/05/2025	11/05/2030	1,995		5770.65		563,500		546,209		559,286			(17,291)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/19/2025	11/19/2030	1,481		5714.5300800000 005		430,950		421,032		449,492			(9,918)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/17/2024	04/17/2029	377		5620.2246100000 002	105,105			69,263		126,447			(21,033)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/08/2023	06/08/2026	6,762		250.40440000000 1	90,950			13,135		95,775			(30,344)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/03/2023	08/03/2026	2,769		257.37079999999 7	30,100			5,888		25,437			(10,043)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/29/2023	06/29/2026	3,988		252.00380000000 1	48,800			7,985		51,629			(16,282)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/20/2023	01/20/2026	14,079		256.21140000000 3	184,320			3,201		107,828			(61,496)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330			7,117		41,433			(25,467)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/12/2023	10/12/2026	6,525		247.42699999999 9	74,560			19,356		114,988			(24,876)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/30/2023	03/30/2026	12,687		254.75229999999 9	151,040			12,149		123,299			(50,393)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/26/2023	01/26/2026	7,811		258.10849999999 9	96,400			2,203		45,945			(32,163)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/09/2023	11/09/2026	2,452		247.63640000000 1	27,300			7,786		43,193			(9,108)				

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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/30/2023	11/30/2026	5,636		247.40639999999	74,480			22,671		101,052			(24,849)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/24/2023	02/24/2026	18,526		251.03129999999	211,140			10,422		239,311			(70,444)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/13/2023	07/13/2026	4,323		257.75790000000	50,050			8,830		37,415			(16,699)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/16/2023	11/16/2026	11,374		249.86259999999	124,320			36,251		180,058			(41,478)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920			8,320		50,334			(13,319)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280			17,784		83,639			(32,456)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/12/2023	01/12/2026	10,578		258.30290000000	125,280			1,260		58,726			(41,798)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/20/2023	04/20/2026	4,732		255.62880000000	57,720			5,751		43,610			(19,258)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/29/2023	12/29/2026	5,975		256.11545999998	65,100			21,541		70,204			(21,720)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/05/2023	10/05/2026	3,279		241.32588999999	44,720			11,323		75,546			(14,920)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/07/2023	07/07/2026	2,793		255.12100000001	30,030			5,133		29,347			(10,019)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/23/2023	03/23/2026	6,756		251.86160000001	87,720			6,495		82,956			(29,267)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/04/2023	05/04/2026	7,484		257.44445999999	87,400			9,827		59,682			(29,160)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/24/2023	08/24/2026	4,424		250.89789999999	51,370			11,035		63,482			(17,139)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380			14,037		49,965			(14,473)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/15/2023	06/15/2026	4,339		257.04899999998	49,610			7,482		38,250			(16,552)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/26/2023	10/26/2026	5,297		247.85400000001	59,800			16,289		91,888			(19,952)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110			252		42,272			(18,387)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780			6,291		39,304			(13,272)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530			18,553		123,159			(44,551)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320			11,857		74,330			(16,455)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/27/2023	04/27/2026	6,305		259.60669999999	67,040			7,108		39,870			(22,367)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/11/2023	05/11/2026	5,513		256.40233999999	68,880			8,185		51,880			(22,981)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/09/2023	02/09/2026	12,263		255.0752	146,940			5,238		109,198			(49,025)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/14/2023	12/14/2026	7,192		253.53360000000	82,620			26,206		95,138			(27,565)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/10/2023	08/10/2026	5,554		256.59710000001	60,480			12,218		54,504			(20,178)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/31/2023	08/31/2026	7,150		255.51609999999	79,740			17,639		77,381			(26,604)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/08/2023	09/08/2026	3,596		251.04089999999	44,550			10,181		51,599			(14,864)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220			14,679		98,822			(39,109)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	07/27/2023	07/27/2026	3,152		257.60700000000	35,520			6,721		28,171			(11,851)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/06/2023	04/06/2026	3,934		255.96933000001	49,100			4,264		34,444			(16,382)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/28/2023	09/28/2026	3,669		252.91460000000	33,750			8,330		47,853			(11,260)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/25/2023	05/22/2026	2,411		256.28460000001	23,298			3,011		21,963			(7,794)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/19/2023	10/19/2026	2,859		247.24799999999	32,130			8,546		50,951			(10,720)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800			21,248		95,014			(30,294)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600			2,475		35,363			(28,226)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660			20,406		84,913			(21,907)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/25/2025	09/25/2026	294		5384.99621000002		34,880		25,585		46,252			(9,295)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/15/2025	05/15/2026	370		5422.90416		42,800		15,756		62,793			(27,044)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/29/2025	12/29/2026	226		5717.19974		37,440		37,234		38,149			(206)				

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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-	12/18/2025	12/18/2026	331		5730.2265799999996		45,030		43,422		46,077			(1,608)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/11/2025	12/11/2026	313		5719.43624		43,920		41,507		43,983			(2,413)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/11/2025	09/11/2026	334		5397.5435399999997		37,620		26,148		53,007			(11,472)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/09/2026	160		5586.1810800000003		21,780		16,814		25,021			(4,966)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/26/2025	11/26/2026	371		5666.8911600000001		45,570		41,302		49,993			(4,268)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/28/2025	08/28/2026	167		5369.7463500000003		21,510		14,123		29,969			(7,387)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/06/2025	11/06/2026	125		5577.5129200000001		4,200		3,565		4,424			(635)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/02/2025	04/30/2026	416		5258.7640499999998		49,280		16,290		82,000			(32,990)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/04/2025	12/04/2026	245		5620.8726399999996		36,820		34,089		38,102			(2,731)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	294		5407.5264999999999		28,640		17,703		38,968			(10,937)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/29/2025	10/29/2026	13		47441		25,860		21,384		22,100			(4,476)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/29/2025	10/29/2026	19		47441		15,390		12,726		15,088			(2,664)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/18/2025	06/18/2026	17		42214		9,310		4,309		15,034			(5,001)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/31/2025	12/31/2026	12		48304		9,360		9,360		9,357							
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/18/2025	06/18/2026	12		42087		22,900		10,598		58,721			(12,302)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	67		44732		70,200		43,393		87,897			(26,807)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/30/2025	10/30/2026	32		47332		42,750		35,468		44,042			(7,282)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/16/2025	10/16/2026	74		45677		75,140		59,451		87,295			(15,689)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/05/2025	09/04/2026	135		23581		61,440		41,868		72,451			(19,572)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/20/2025	11/20/2026	100		24367		47,040		41,742		53,583			(5,298)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/18/2026	157		21626		65,960		30,781		95,383			(35,179)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/07/2025	08/07/2026	111		23202		53,560		32,077		65,458			(21,483)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/23/2025	10/23/2026	112		25072		60,200		48,788		60,960			(11,412)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/30/2025	10/30/2026	78		25941		48,600		40,322		45,087			(8,278)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/30/2025	05/29/2026	178		21384		74,860		30,691		112,690			(44,169)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	07/31/2025	07/31/2026	116		23056		55,890		32,398		69,077			(23,492)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/06/2025	11/06/2026	96		25306		40,800		34,635		41,624			(6,165)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/26/2025	11/25/2026	1,900		1.016		48,640		44,072		49,449			(4,568)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/16/2025	10/16/2026	1,500		0.97599999999999998		37,350		29,552		39,071			(7,798)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/09/2026	1,600		0.999		35,200		27,174		36,623			(8,026)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/26/2025	06/26/2026	2,700		0.997		72,630		35,118		99,587			(37,512)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	1,600		0.99399999999999999		43,040		26,604		53,306			(16,436)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/30/2025	05/29/2026	2,300		1.0069999999999999		57,040		23,385		84,127			(33,655)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/28/2025	08/28/2026	1,700		0.998		40,970		26,901		47,189			(14,069)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/01/2025	10/01/2026	328		2452.121408		10,320		7,740		11,052			(2,580)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/27/2025	08/27/2026	211		2364.3008159999999		4,800		3,138		6,454			(1,662)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/17/2025	09/17/2026	208		2400.1219679999999		7,100		5,052		8,883			(2,048)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/28/2025	08/28/2026	547		2399.8187170000001		32,760		21,510		38,869			(11,250)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	07/24/2025	07/24/2026	1,154		2245.3766099999999		53,820		30,163		73,567			(23,657)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/23/2025	10/23/2026	564		2492.5876280000002		39,900		32,337		39,597			(7,563)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/07/2025	05/07/2026	240		2869.4232000000002		49,700		17,204		88,164			(32,496)				

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	RBC-	06/11/2025	06/11/2026	164		3046.17544		7,800		3,450		12,297			(4,350)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/25/2025	11/25/2026	153		3221.3306400000001		7,400		6,668		7,315			(732)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/27/2025	08/27/2026	153		3264.57		6,950		4,544		6,406			(2,406)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/15/2025	10/15/2026	184		3259.9869600000002		8,400		6,623		8,540			(1,777)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/08/2025	10/08/2026	152		3266.0763000000002		27,000		20,769		17,950			(6,231)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/07/2025	05/07/2026	206		2916.0331200000001		9,300		3,219		17,166			(6,081)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/27/2025	08/27/2026	153		3225.39516		28,150		18,406		18,565			(9,744)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/24/2025	04/24/2026	879		2764.10556		47,250		14,668		74,276			(32,582)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	07/31/2025	07/31/2026	666		3157.5524999999998		49,980		28,972		59,087			(21,008)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	05/08/2025	05/08/2026	610		2957.4458		40,680		14,193		64,568			(26,487)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/28/2025	08/28/2026	397		3288.0585000000001		31,720		20,827		31,307			(10,893)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/18/2026	694		3010.0540999999998		50,610		23,618		68,774			(26,992)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	07/17/2025	07/17/2026	788		3163.85986		57,000		30,849		65,634			(26,151)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/06/2025	11/06/2026	437		3226.15146		21,420		18,183		23,542			(3,237)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/05/2025	06/05/2026	728		3012.2061899999999		57,200		24,357		80,623			(32,843)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	11/13/2025	11/13/2026	1,027		3222.8496300000002		77,550		67,324		84,722			(10,226)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/26/2025	12/24/2026	741		3383.40987		62,500		61,979		54,022			(521)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	4,291		403.33159999999998		23,970		14,817		73,427			(9,153)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/13/2025	08/13/2026	22,897		397.03257000000002		202,020		124,320		506,164			(77,700)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/20/2025	08/20/2026	6,574		403.81571000000002		33,280		21,120		107,587			(12,160)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/09/2026	21,591		410.97336999999999		208,260		160,772		270,921			(47,488)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	22,968		395.4076		206,570		127,688		539,257			(78,883)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/18/2026	11,520		393.75504000000001		80,550		37,590		283,550			(42,960)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/30/2025	04/30/2026	21,079		388.24196000000001		181,220		59,245		623,762			(121,975)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/18/2026	3,840		399.22386		18,900		8,820		76,268			(10,080)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/18/2026	16,640		387.89559000000003		162,500		75,833		499,180			(86,667)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/09/2026	4,124		413.44663000000003		34,850		26,903		45,765			(7,947)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/30/2025	04/30/2026	8,740		392.52118000000002		57,800		18,896		223,185			(38,904)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/14/2026	9,844		400.5582		65,520		40,500		189,491			(25,020)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/30/2025	04/30/2026	6,683		397.96746000000002		30,940		10,115		137,371			(20,825)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/13/2025	08/13/2026	9,813		402.19916000000001		63,960		39,360		176,210			(24,600)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/20/2025	08/20/2026	22,503		396.30101999999999		181,560		115,221		509,157			(66,339)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/09/2026	13,585		419.21757000000002		82,320		63,549		110,408			(18,771)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/13/2025	08/13/2026	4,026		404.98117000000002		22,080		13,588		63,901			(8,492)				

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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	EX5	EQUITY/INDEX	UBS AG-	08/20/2025	08/20/2026	6,574		398.27857		47,320		30,030		137,453			(17,290)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	01/31/2024	01/30/2026	5,488		364.08555000000 001	59,400			2,366		294,886			(29,782)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/30/2025	04/30/2027	2,828		389.40902		31,900		21,179		84,087			(10,721)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	10/09/2025	10/08/2027	4,609		410.97336999999 999		59,850		53,026		73,702			(6,824)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	03/21/2024	03/20/2026	8,344		372.25301999999 999	86,800			9,338		380,929			(43,699)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/20/2025	08/20/2027	3,034		395.90550999999 999		34,800		28,451		75,263			(6,349)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/13/2025	08/13/2027	6,290		396.63513999999 998		77,250		62,415		155,750			(14,835)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	01/25/2024	01/23/2026	3,580		362.76686999999 998	38,480			1,168		197,073			(19,373)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	02/01/2024	01/30/2026	5,734		366.23	61,740			2,470		295,866			(31,083)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	02/14/2024	02/13/2026	4,421		361.51812000000 001	47,200			2,788		248,910			(23,665)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	01/24/2024	01/23/2026	3,588		361.56542000000 002	39,260			1,186		201,831			(19,684)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	04/11/2024	04/10/2026	5,096		373.60572000000 002	54,530			7,446		225,935			(27,453)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	02/29/2024	02/27/2026	4,110		364.2201	44,550			3,503		220,356			(22,429)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	03/07/2024	03/06/2026	7,543		368.62146000000 001	90,160			7,959		371,421			(45,391)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	06/20/2025	06/17/2027	3,840		390.23937000000 001		45,300		33,287		112,476			(12,013)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/14/2025	08/13/2027	6,310		395.01139999999 998		79,500		64,321		163,656			(15,179)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/04/2025	12/04/2026	4,656		407.63195999999 999		29,070		26,914		28,818			(2,156)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/04/2025	12/04/2026	11,028		425.58571999999 998		87,300		80,824		93,880			(6,476)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	12/04/2025	12/04/2026	16,420		439.05104		51,590		47,763		61,250			(3,827)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/11/2025	09/10/2027	1,794		706.42944		24,310		20,603		26,337			(3,707)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2026	1,998		5711.0052999999 998		265,620		168,567		271,845			(97,053)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/04/2026	1,409		5742.3718799999 997		202,500		136,854		171,913			(65,646)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2026	123		5699.5946999999 996		17,010		10,795		17,529			(6,215)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2027	613		5619.7205000000 004		141,400		115,603		153,343			(25,797)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/03/2027	435		5725.12752		88,500		74,155		83,143			(14,345)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2027	245		5711.0052999999 998		45,360		37,084		48,284			(8,276)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/03/2027	609		5748.12		117,250		98,245		109,293			(19,005)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/01/2028	539		5736.6237600000 004		127,100		113,366		122,640			(13,734)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/18/2028	403		5688.1841000000 004		94,530		83,027		101,056			(11,503)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/04/2029	557		5748.12		144,320		132,656		142,991			(11,664)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2029	333		5682.4787999999 999		88,920		80,820		95,809			(8,100)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	08/20/2025	08/20/2030	1,314		5705.3		371,250		344,195		396,922			(27,055)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	RBC-	09/04/2025	09/04/2030	1,809		5725.12752		525,200		491,242		531,595			(33,958)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/15/2025	10/15/2026	15,606		442.25927999999 999		53,760		42,388		31,062			(11,372)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/04/2025	09/04/2026	14,627		441.37520000000 001		56,400		38,116		20,612			(18,284)				

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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-	09/04/2025	09/04/2026	9,751		427.01819999999998		85,200		57,580		44,834			(27,620)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	11/19/2025	11/19/2026	24,078		437.12873999999999		91,140		80,624		86,216			(10,516)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	11/19/2025	11/19/2026	7,371		424.91843999999998		57,300		50,688		56,424			(6,612)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/24/2025	09/24/2026	12,476		426.75587999999999		98,430		71,930		65,397			(26,500)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/01/2025	10/01/2026	16,572		443.55592000000001		52,360		39,270		24,844			(13,090)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/15/2025	10/15/2026	9,266		428.29752000000002		72,960		57,526		50,980			(15,434)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/17/2025	09/17/2026	13,468		426.76755000000003		101,200		72,008		67,787			(29,192)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	11/25/2025	11/25/2026	8,762		428.10570000000001		70,560		63,582		57,266			(6,978)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/01/2025	10/01/2026	12,186		427.14312000000001		102,000		76,500		64,687			(25,500)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/10/2025	09/10/2026	9,545		426.57839999999999		74,880		51,840		46,721			(23,040)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/17/2025	09/17/2026	16,161		439.83602999999999		54,780		38,978		29,373			(15,802)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/22/2025	10/22/2026	12,404		429.66219999999998		92,310		74,558		62,466			(17,752)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	10/22/2025	10/22/2026	17,998		441.99700000000001		64,380		51,999		36,975			(12,381)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/24/2025	09/24/2026	12,966		439.83652000000001		47,170		34,470		25,100			(12,700)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	09/10/2025	09/10/2026	16,642		438.83640000000003		63,240		43,782		30,933			(19,458)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	SG-	11/25/2025	11/25/2026	18,985		442.07459999999998		67,080		60,446		49,798			(6,634)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	SG-	06/12/2025	06/12/2026	1,602		308.45359999999999		5,800		2,581		8,960			(3,219)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	SG-	08/21/2025	08/21/2026	1,627		306.67541999999997		4,600		2,932		7,386			(1,668)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/27/2023	09/25/2026	161		5512.2469499999997	41,310			10,101		45,960			(13,808)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/10/2023	05/08/2026	89		5616.9815399999998	20,735			2,411		15,839			(6,931)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/29/2023	11/27/2026	347		5469.6288199999999	80,560			24,345		114,698			(26,927)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/21/2023	11/20/2026	439		5427.0925500000003	105,360			31,136		159,401			(35,184)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/19/2023	04/17/2026	71		5583.0006000000003	17,200			1,670		14,394			(5,749)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/17/2023	05/15/2026	18		5542.4493599999996	4,540			557		4,196			(1,517)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/18/2023	10/16/2026	405		5413.3510999999999	91,740			24,195		149,868			(30,664)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/03/2023	05/01/2026	54		5607.5344999999998	11,841			1,301		9,886			(3,958)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/15/2023	11/13/2026	477		5425.9689600000002	110,760			32,051		172,548			(37,021)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/16/2023	08/14/2026	373		5584.6318499999998	92,610			19,082		83,717			(30,955)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/06/2023	07/06/2026	194		5680.7187999999996	42,020			7,144		28,751			(14,019)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/05/2023	04/02/2026	125		5572.6920200000004	31,500			2,627		25,965			(10,538)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/04/2023	10/02/2026	331		5432.91	72,000			18,066		117,131			(24,066)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/12/2023	04/10/2026	53		5629.3174399999998	11,970			1,085		8,627			(4,001)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/29/2023	03/27/2026	107		5585.68	25,020			1,948		20,986			(8,363)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/28/2023	12/28/2026	626		5579.5086199999996	150,500			49,662		155,276			(50,213)				

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)
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/30/2023	08/28/2026	386		5653.3276999999998	95,040			20,801		69,110			(31,767)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/19/2023	07/17/2026	243		5740.2873200000004	58,660			10,582		28,166			(19,607)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/20/2023	12/18/2026	575		5523.5749999999998	144,960			46,594		164,876			(48,453)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/08/2023	11/06/2026	407		5414.8194100000001	88,440			25,026		151,473			(29,561)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/11/2023	10/09/2026	328		5474.1103999999996	73,440			18,898		104,678			(24,547)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/14/2023	06/12/2026	211		5680.1041999999996	47,640			7,067		30,287			(15,924)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/26/2023	07/24/2026	383		5734.6477000000004	89,320			16,686		46,372			(29,855)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/13/2023	12/11/2026	540		5554.7196999999996	125,700			39,598		143,874			(42,015)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/24/2023	05/22/2026	54		5526.7374499999996	13,110			1,693		13,805			(4,382)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/28/2023	06/26/2026	105		5689.51	23,760			3,829		14,844			(7,942)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/13/2023	09/11/2026	265		5685.5965500000002	56,550			13,102		42,731			(18,902)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/25/2023	10/23/2026	449		5371.8455999999996	91,680			24,767		182,659			(30,644)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/01/2023	10/30/2026	299		5392.1060900000002	58,720			16,239		117,855			(19,627)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	04/26/2023	04/24/2026	54		5556.1201000000001	12,240			1,267		12,218			(4,091)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/22/2023	03/20/2026	36		5534.7411000000002	8,920			637		8,659			(2,982)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/12/2023	07/10/2026	105		5735.3901999999998	22,740			3,957		12,284			(7,601)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/02/2023	07/31/2026	701		5693.1808000000001	161,040			31,117		100,147			(53,827)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/01/2023	06/01/2026	89		5630.04	20,750			2,864		15,460			(6,923)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/09/2023	08/07/2026	387		5742.7437	79,970			15,965		44,653			(26,730)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/07/2023	06/05/2026	318		5582.8273200000003	85,446			12,128		67,013			(28,560)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/23/2023	08/21/2026	478		5676.7766000000001	102,330			21,740		77,515			(34,204)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/20/2023	09/18/2026	339		5612.1	76,190			18,140		71,431			(25,466)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/22/2023	06/22/2026	176		5674.7776999999996	42,400			6,666		25,630			(14,146)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/07/2023	09/04/2026	354		5622.6454999999996	84,000			18,940		71,176			(28,103)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/06/2023	12/04/2026	364		5484.1903199999997	84,000			25,923		116,562			(28,077)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/26/2023	07/26/2027	435		5734.6477000000004	116,500			45,594		78,684			(29,145)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/06/2023	07/06/2027	194		5675.0493999999999	48,950			18,486		40,996			(12,246)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/11/2023	10/11/2027	401		5561.7839000000004	88,660			39,377		118,011			(22,180)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/07/2023	09/07/2027	425		5650.9	108,960			45,854		99,180			(27,259)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/22/2023	03/22/2027	36		5540.3092500000002	9,920			3,026		10,256			(2,482)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/20/2023	09/20/2027	374		5612.1	95,970			41,243		96,971			(24,009)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/24/2023	05/24/2027	54		5554.51	14,310			4,983		15,380			(3,580)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/10/2023	05/10/2027	89		5616.9815399999998	23,640			8,004		21,336			(5,914)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/30/2023	08/30/2027	386		5573.6232	122,540			50,897		108,821			(30,656)				

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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)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/25/2023	10/25/2027	505		5377.1907000000001	117,450			53,291		216,241			(29,383)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/20/2023	12/20/2027	611		5506.8707000000004	179,860			88,512		206,629			(44,996)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/27/2023	09/27/2027	179		5556.9257500000003	48,100			20,902		52,946			(12,033)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/01/2023	06/01/2027	89		5630.04	23,900			8,453		21,059			(5,979)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	04/26/2023	04/26/2027	54		5533.9399000000003	14,730			4,846		15,993			(3,685)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/05/2023	04/05/2027	125		5572.6920200000004	35,910			11,297		32,983			(8,984)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/28/2023	06/28/2027	70		5666.7520000000004	18,960			7,056		15,103			(4,743)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/07/2023	06/07/2027	354		5582.8273200000003	105,480			37,739		93,849			(26,388)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/12/2023	07/12/2027	140		5735.3901999999998	35,600			13,591		24,999			(8,906)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/04/2023	10/04/2027	331		5432.91	82,440			36,219		127,798			(20,624)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/15/2023	11/15/2027	514		5420.5212000000001	136,920			64,096		204,024			(34,253)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/14/2023	06/14/2027	176		5685.79	44,800			16,243		35,492			(11,208)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/08/2023	11/08/2027	462		5414.8194100000001	115,500			53,515		185,937			(28,895)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/13/2023	09/13/2027	301		5691.2538599999998	73,100			31,064		63,386			(18,288)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/29/2023	11/29/2027	420		5469.6288199999999	111,320			53,180		152,354			(27,849)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/17/2023	05/17/2027	36		5548.0308800000003	10,240			3,516		10,061			(2,562)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/09/2023	08/09/2027	422		5754.1266999999998	99,000			39,695		72,860			(24,767)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/03/2023	05/03/2027	54		5607.5344999999998	13,599			4,539		13,145			(3,402)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/28/2023	12/28/2027	662		5579.5086199999996	182,780			90,952		193,861			(45,726)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/01/2023	11/01/2027	337		5392.1060900000002	76,320			34,995		141,275			(19,093)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/12/2023	04/12/2027	53		5629.3174399999998	13,650			4,360		12,144			(3,415)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/29/2023	03/29/2027	125		5580.0942999999997	33,390			10,344		32,369			(8,353)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/19/2023	04/19/2027	89		5599.8	23,900			7,748		22,116			(5,979)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/13/2023	12/13/2027	665		5554.7196999999996	177,230			86,368		203,234			(44,338)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/02/2023	08/02/2027	789		5687.4762000000001	205,290			81,328		163,919			(51,358)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/16/2023	08/16/2027	408		5640.9853499999999	104,650			42,463		96,622			(26,180)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/18/2023	10/18/2027	442		5418.7807000000003	112,320			50,425		175,085			(28,099)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/06/2023	12/06/2027	401		5478.70064	106,700			51,485		143,103			(26,693)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/22/2023	06/22/2027	281		5680.4638999999997	66,400			24,439		57,963			(16,611)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/21/2023	11/19/2027	457		5432.5578999999998	123,500			58,232		178,249			(30,939)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/23/2023	08/23/2027	531		5676.7766000000001	132,000			54,193		114,836			(33,023)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/19/2023	07/19/2027	243		5734.5297600000004	67,900			26,248		45,047			(16,987)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/20/2023	12/20/2028	647		5512.4387999999999	208,800			124,021		236,045			(41,760)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/28/2023	12/28/2028	733		5573.9179299999996	226,320			135,420		240,933			(45,264)				

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)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/01/2023	06/01/2028	107		5630.04	31,860			15,398		29,698			(6,372)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/19/2023	04/19/2028	107		5599.8	31,920			14,674		31,040			(6,384)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/26/2023	07/26/2028	487		5734.6477000000004	146,160			75,042		109,471			(29,232)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/03/2023	05/03/2028	54		5601.9605000000001	15,171			7,091		15,594			(3,034)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/12/2023	07/12/2028	158		5706.8275000000003	46,620			23,578		37,418			(9,324)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/04/2023	10/04/2028	368		5329.6847100000005	117,600			64,889		179,474			(23,520)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/06/2023	07/06/2028	212		5669.38	60,240			30,269		54,400			(12,048)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/19/2023	07/19/2028	278		5746.0448800000004	84,480			43,050		61,993			(16,896)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/02/2023	08/02/2028	841		5687.4762000000001	239,472			123,869		210,233			(47,894)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/20/2023	09/20/2028	410		5606.4879000000001	117,760			64,074		122,950			(23,552)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/23/2023	08/23/2028	548		5676.7766000000001	153,450			81,139		141,273			(30,690)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/10/2023	05/10/2028	107		5616.9815399999998	31,242			14,722		30,118			(6,248)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/24/2023	05/24/2028	54		5554.51	15,900			7,615		17,414			(3,180)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/17/2023	05/17/2028	36		5542.4493599999996	11,420			5,425		11,568			(2,284)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/29/2023	11/29/2028	474		5469.6288199999999	138,580			80,718		185,742			(27,716)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/12/2023	04/12/2028	53		5623.70496	15,210			6,934		14,678			(3,042)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/16/2023	08/16/2028	479		5640.9853499999999	138,240			72,567		132,651			(27,648)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/22/2023	03/22/2028	36		5545.8774000000003	10,740			4,773		11,533			(2,148)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/15/2023	11/15/2028	551		5420.5212000000001	160,800			92,427		232,087			(32,160)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/14/2023	06/14/2028	176		5685.79	49,100			24,079		43,238			(9,820)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/05/2023	04/05/2028	143		5572.6920200000004	45,600			20,614		43,546			(9,120)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/22/2023	06/22/2028	281		5674.7776999999996	86,080			42,592		71,092			(17,216)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/13/2023	12/13/2028	719		5554.7196999999996	211,600			124,873		243,231			(42,320)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/07/2023	09/07/2028	460		5650.9	132,080			70,925		125,764			(26,416)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	04/26/2023	04/26/2028	54		5550.5749999999998	15,990			7,412		17,440			(3,198)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/08/2023	11/08/2028	499		5414.8194100000001	138,780			79,238		213,448			(27,756)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	06/07/2023	06/07/2028	371		5582.8273200000003	119,742			58,264		113,142			(23,948)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/25/2023	10/25/2028	486		5377.1907000000001	125,320			70,591		218,868			(25,064)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/30/2023	08/30/2028	439		5579.3163999999997	151,250			80,556		138,069			(30,250)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/06/2023	12/06/2028	419		5489.68	121,210			71,066		158,699			(24,242)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/21/2023	11/21/2028	531		5432.5578999999998	158,050			91,366		220,805			(31,610)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/01/2023	11/01/2028	449		5354.6980199999998	120,720			68,463		211,246			(24,144)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/28/2023	06/28/2028	105		5689.51	30,720			15,301		25,865			(6,144)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/13/2023	09/13/2028	336		5781.7708199999997	80,370			43,422		69,457			(16,074)				

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	08/09/2023	08/09/2028	439		5759.8181999999997	113,225			59,001		93,861			(22,645)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/27/2023	09/27/2028	215		5534.5863499999996	65,640			35,967		74,039			(13,128)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/11/2023	10/11/2028	438		5468.6307999999999	125,280			69,608		170,292			(25,056)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/18/2023	10/18/2028	460		5413.3510999999999	129,250			72,309		195,533			(25,850)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	MS-	03/29/2023	03/29/2028	125		5580.0942999999997	36,610			16,409		37,574			(7,322)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	TB-	12/26/2025	12/24/2026	60		48711		48,430		48,026		42,878			(404)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	TB-	07/10/2025	07/10/2026	884		2238.5124900000001		51,000		26,621		73,244			(24,379)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	TB-	12/18/2025	12/18/2026	797		2487.8040639999999		67,600		65,186		64,593			(2,414)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	TB-	12/11/2025	12/11/2026	849		2569.8801600000002		43,120		40,751		35,605			(2,369)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	TB-	09/25/2025	09/25/2026	581		2389.3416309999998		38,780		28,446		43,126			(10,334)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/26/2025	06/26/2026	17,786		393.17642999999998	153,300			74,123		449,233			(79,177)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/10/2025	12/10/2026	11,526		425.60167999999999	59,520			56,086		63,248			(3,434)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/06/2025	11/06/2026	10,403		422.44369999999998	54,610			46,358		65,390			(8,252)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/04/2025	06/04/2026	3,579		400.19760000002	17,080			7,226		67,079			(9,854)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/01/2025	10/01/2026	15,073		410.92865999999998	137,640			103,230		177,727			(34,410)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/26/2025	12/24/2026	10,897		431.43729999999999	57,500			57,021		41,731			(479)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	4,063		403.28192000001	19,040			9,468		66,309			(9,572)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/11/2025	09/11/2026	1,474		415.24200000002	8,160			5,672		13,236			(2,488)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/16/2025	10/16/2026	12,182		427.03320000002	69,360			54,878		53,082			(14,482)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/10/2025	12/10/2026	5,283		419.77152000001	38,720			36,486		41,463			(2,234)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	3,751		408.70801999999998	18,750			12,311		48,221			(6,439)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/04/2025	09/04/2026	4,961		414.40735999999998	21,400			14,463		46,404			(6,937)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/16/2025	10/16/2026	4,061		422.42793999999998	30,260			23,942		24,470			(6,318)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/26/2025	06/26/2026	11,942		397.50569999999999	79,900			38,633		254,086			(41,267)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/30/2025	05/29/2026	4,887		397.70148	22,990			9,425		102,450			(13,565)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	13,753		399.91	117,150			76,920		269,330			(40,230)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/23/2025	12/23/2026	10,940		428.95384000001	57,040			55,786		46,967			(1,254)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/04/2025	09/04/2026	3,473		402.31376	31,220			21,099		61,402			(10,121)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/18/2025	12/18/2026	18,417		418.09	163,240			157,410		160,919			(5,830)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/21/2025	08/21/2026	6,846		402.67219	34,560			22,027		118,281			(12,533)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/11/2025	09/11/2026	18,914		404.6574	190,960			132,728		301,314			(58,232)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/21/2025	08/21/2026	6,339		397.15073000001	45,500			29,000		138,743			(16,500)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/30/2025	05/29/2026	9,260		391.48131999999998	65,160			26,714		248,360			(38,446)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/26/2025	06/26/2026	3,303		402.22854000001	16,380			7,920		56,672			(8,460)				

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/11/2025	09/11/2026	10,563		415.24200000000 2		58,480		40,647		94,861			(17,833)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	7,110		397.76830000000 1		47,600		23,669		149,772			(23,931)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/11/2025	12/11/2026	11,473		427.58436		59,520		56,250		55,419			(3,270)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/23/2025	12/23/2026	3,330		425.17635999999 9		21,840		21,360		18,340			(480)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/11/2025	12/11/2026	5,497		421.72703999999 9		40,480		38,256		38,514			(2,224)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/01/2025	10/01/2026	4,862		415.04205999999 9		35,400		26,550		45,475			(8,850)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/30/2025	05/29/2026	20,835		388.37124		175,770		72,061		621,399			(103,709)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/01/2025	10/01/2026	17,018		420.80081999999 9		88,200		66,150		110,762			(22,050)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/26/2025	11/25/2026	21,006		416.8254		210,320		190,566		190,883			(19,754)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/04/2025	06/04/2026	12,781		395.11200000000 2		85,000		35,962		298,939			(49,038)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/18/2025	12/18/2026	13,633		428.12416000000 2		66,690		64,308		64,557			(2,382)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/23/2025	12/23/2026	13,318		418.88056		124,320		121,588		107,296			(2,732)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/26/2025	11/25/2026	5,729		426.87948		32,640		29,574		27,909			(3,066)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/06/2025	11/06/2026	21,531		413.76335		187,790		159,415		226,543			(28,375)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/18/2025	12/18/2026	7,893		420.59854000000 1		61,050		58,870		59,788			(2,180)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/26/2025	11/25/2026	21,006		430.23084		96,800		87,708		80,912			(9,092)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/06/2025	11/06/2026	6,048		417.48349999999 9		43,000		36,503		51,602			(6,497)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/21/2025	08/21/2026	22,567		395.17878000000 2		181,560		115,720		533,064			(65,840)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	14,473		395.79915		108,870		54,136		330,670			(54,734)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	7,252		404.30901		47,850		31,418		116,471			(16,432)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/11/2025	12/11/2026	23,902		417.54324000000 3		222,000		209,802		213,304			(12,198)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/10/2025	12/10/2026	24,013		416.02355999999 7		217,000		204,481		232,535			(12,519)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/26/2025	12/24/2026	13,502		420.88355000000 1		129,960		128,877		101,456			(1,083)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/26/2025	12/24/2026	3,553		427.2158		24,150		23,949		18,085			(201)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/04/2025	06/04/2026	16,871		391.59120000000 1		137,940		58,359		450,874			(79,581)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/04/2025	09/04/2026	21,830		402.71688		191,840		129,650		378,997			(62,190)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/16/2025	10/16/2026	17,675		418.24133999999 9		165,020		130,565		139,488			(34,455)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/04/2025	06/04/2027	4,601		390.80880000000 2		53,820		38,316		131,039			(15,504)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/16/2025	10/15/2027	8,360		417.40402		110,250		98,740		99,729			(11,510)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2027	2,793		393.43617		33,000		24,716		73,957			(8,284)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/26/2025	12/23/2027	4,027		422.15		50,150		49,942		41,625			(208)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/26/2025	11/26/2027	2,865		420.59568000000 2		33,600		32,031		30,927			(1,569)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/01/2025	10/01/2027	4,376		410.92865999999 9		55,080		48,204		66,478			(6,876)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/26/2025	06/25/2027	2,287		393.17642999999 8		27,090		20,094		60,957			(6,996)				

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/21/2025	08/20/2027	2,789		394.78438999999997		31,900		26,116		71,540			(5,784)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	05/30/2025	05/28/2027	5,916		387.98248000000001		69,690		49,216		182,223			(20,474)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/23/2025	12/23/2027	4,281		420.13972000000001		51,840		51,271		46,525			(569)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/06/2025	11/05/2027	4,113		413.35		50,660		46,833		58,121			(3,827)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/18/2025	12/17/2027	4,066		417.25382000000002		51,340		50,423		50,760			(917)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/11/2025	09/10/2027	2,702		403.029		38,500		32,630		53,750			(5,870)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/04/2025	09/03/2027	7,442		402.31376		91,500		76,669		151,259			(14,831)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	04/03/2024	04/02/2026	1,873		370.79968000000002	23,450			2,935		88,219			(11,773)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/27/2027	4,751		399.51008999999999		57,000		47,213		105,573			(9,787)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/11/2025	12/10/2027	6,932		417.96161999999998		86,420		84,046		83,848			(2,374)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/10/2025	12/10/2027	7,204		416.02355999999997		89,100		86,533		93,853			(2,567)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	04/04/2024	04/02/2026	1,877		369.59345000000002	23,940			3,009		90,661			(12,069)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/17/2025	07/17/2026	2,706		405.64708000000002		16,720		9,049		9,846			(7,671)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/10/2025	07/10/2026	1,229		405.59953999999999		8,550		4,463		4,538			(4,087)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	1,221		409.49		2,850		1,871		1,501			(979)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/20/2025	06/18/2026	2,477		404.18378000000001		10,700		4,993		7,365			(5,707)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/31/2025	07/31/2026	9,098		437.17025000000001		36,630		21,233		13,206			(15,397)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/23/2025	07/23/2026	5,629		427.01835		44,620		24,884		19,152			(19,736)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/31/2025	07/31/2026	15,492		426.19015999999999		121,590		70,482		60,580			(51,108)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/16/2025	07/16/2026	18,228		425.06106		137,640		74,114		69,221			(63,526)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/09/2025	07/09/2026	6,647		426.51		46,440		24,113		21,018			(22,327)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/17/2025	07/17/2026	17,960		425.56362000000001		137,240		74,275		66,484			(62,965)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/30/2025	07/30/2026	9,084		437.46168		34,780		20,065		12,514			(14,715)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/16/2025	07/16/2026	17,981		437.24054999999998		62,050		33,412		21,369			(28,638)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	16,950		425.39859999999999		138,000		68,621		55,099			(69,379)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	17,827		441.43022000000002		63,510		41,700		23,243			(21,810)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	10,809		440.05347999999998		35,640		17,722		7,485			(17,918)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/17/2025	07/17/2026	17,960		437.75742000000002		63,510		34,372		20,715			(29,138)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/10/2025	07/10/2026	5,654		437.73831999999999		20,010		10,445		5,956			(9,565)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/09/2025	07/09/2026	5,662		437.47739999999999		19,550		10,151		5,977			(9,399)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/10/2025	07/10/2026	6,637		426.75418000000002		47,520		24,804		20,915			(22,716)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/30/2025	07/30/2026	15,712		426.46404000000001		120,320		69,415		59,145			(50,905)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/20/2025	06/18/2026	12,135		420.33497999999997		101,430		47,334		55,336			(54,096)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/20/2025	06/18/2026	6,439		436.48617999999999		27,820		12,983		5,603			(14,837)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/23/2025	07/23/2026	13,704		437.23410000000001		58,240		32,480		17,783			(25,760)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/28/2026	7,082		419.31776000000002		88,740		58,266		53,471			(30,474)				

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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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/20/2025	11/19/2027	6,332		694.30412999999999		88,920		83,912		87,774			(5,008)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/05/2025	06/04/2027	1,164		696.66438000000005		16,450		11,727		8,895			(4,723)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/13/2025	11/12/2027	1,822		703.85590000000002		23,650		22,091		20,817			(1,559)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/14/2025	08/13/2027	1,639		705.88570000000004		22,900		18,528		13,360			(4,372)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/18/2025	09/17/2027	3,146		688.43460000000005		50,730		43,483		40,802			(7,247)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/24/2025	07/23/2027	1,149		693.94713999999999		18,690		14,582		11,189			(4,108)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/17/2025	07/16/2027	828		696.40047000000004		11,450		8,823		7,467			(2,627)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/07/2025	08/06/2027	985		711.68575999999996		11,820		9,450		6,896			(2,370)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/09/2025	10/08/2027	991		702.99711000000002		13,500		11,961		10,348			(1,539)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/23/2025	10/22/2027	3,291		700.72421999999995		47,800		43,270		37,468			(4,530)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/10/2025	07/09/2027	1,487		709.24752000000001		16,560		12,602		9,831			(3,958)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/28/2025	08/27/2027	1,477		719.52425000000005		15,390		12,747		9,467			(2,643)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/16/2025	10/15/2027	2,652		698.55192		35,680		31,955		30,817			(3,725)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/02/2025	10/01/2027	2,303		703.21303		31,920		27,974		23,433			(3,946)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/16/2025	07/16/2026	264		757.89275999999995		12,320		6,634		13,506			(5,686)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2026	128		778.61369999999999		5,950		3,662		5,103			(2,288)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2026	126		794.33550000000002		5,950		5,492		5,428			(458)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	06/18/2025	06/18/2026	141		705.64059999999995		6,500		3,008		12,411			(3,492)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/23/2025	07/23/2026	129		777.61684000000002		6,170		3,441		5,174			(2,729)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/23/2025	12/23/2026	751		784.22519999999997		41,520		40,607		37,079			(913)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/08/2025	10/08/2026	242		824.20827999999995		12,320		9,477		6,401			(2,843)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2026	122		814.76570000000004		6,290		5,201		3,910			(1,089)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/01/2025	10/01/2026	123		809.45216000000005		6,460		4,845		3,854			(1,615)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	07/01/2025	07/01/2026	134		748.09320000000002		6,230		3,098		7,524			(3,132)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2026	257		775.94516999999996		12,140		7,938		10,902			(4,202)				
SPFDYNI - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2026	126		794.54917999999998		6,260		4,454		4,653			(1,806)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2026	697		5723.20870999999999		100,800		65,908		93,919			(34,892)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2026	1,310		5701.28457999999996		183,000		112,615		177,885			(70,385)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2026	1,758		5788.86906		247,860		214,494		206,857			(33,366)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2026	1,328		5781.23297999999998		182,490		168,452		158,534			(14,038)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2026	1,370		5754.54784000000002		191,970		151,361		175,473			(40,609)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/17/2026	278		5754.66892000000001		36,320		34,923		39,212			(1,397)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2026	486		5762.16		65,520		47,880		58,496			(17,640)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2026	1,336		5790.97080000000001		161,700		118,165		142,379			(43,535)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2026	260		5754.54784000000002		36,450		28,739		33,317			(7,711)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2026	1,601		5802.8413499999997		221,340		183,031		173,677			(38,309)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2026	224		5777.2681199999997		32,890		28,463		27,589			(4,428)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2026	241		5831.8846000000003		30,100		24,890		23,147			(5,210)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2026	1,750		5777.3015299999997		233,310		166,009		195,030			(67,301)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2026	367		5712.71		49,140		30,240		47,447			(18,900)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2026	1,881		5723.2087099999999		272,160		177,951		253,581			(94,209)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2026	362		5769.6589400000003		51,870		47,880		45,188			(3,990)				
SPPR ISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/17/2026	1,531		5748.92		204,160		196,308		220,128			(7,852)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2027	1,324		5728.9491399999997		259,920		214,996		256,384			(44,924)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2027	690		5758.0848999999998		139,600		134,238		128,157			(5,362)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2027	488		5728.9491399999997		95,760		79,209		94,458			(16,551)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2027	450		5777.3015299999997		84,500		72,329		77,838			(12,171)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2027	621		5783.0685899999999		122,400		114,173		110,100			(8,227)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2027	572		5754.5478400000002		111,210		99,464		106,897			(11,746)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	02/22/2024	02/20/2026	211		5691.6305400000001	39,240			2,706		21,040			(19,755)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/17/2027	365		5748.92		67,830		66,527		72,315			(1,303)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2027	329		5748.7817599999998		64,980		58,117		62,473			(6,863)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	02/22/2024	02/20/2026	352		5640.5081099999998	74,000			5,103		49,285			(37,255)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2027	654		5791.2240499999998		129,580		118,382		112,436			(11,198)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2027	384		5701.2845799999996		73,920		59,724		76,293			(14,196)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2027	276		5748.26577		59,200		55,221		53,503			(3,979)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2027	379		5849.3105500000001		64,680		59,090		55,591			(5,590)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2027	87		5863.8744800000004		13,000		11,128		11,729			(1,872)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2027	312		5762.16		58,860		50,947		56,512			(7,913)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	01/04/2024	01/02/2026	342		5548.2362000000003	65,170			90		75,849			(32,810)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2027	293		5792.8070200000002		54,570		52,474		49,803			(2,096)				
SPPR ISME - UNCAPPED - 2YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2027	573		5785.2086399999998		101,970		88,262		97,384			(13,708)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/13/2028	347		5760.3139199999996		79,800		74,178		77,799			(5,622)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/11/2028	419		5706.9972900000002		95,280		83,076		99,477			(12,204)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/25/2028	87		5619.8809700000002		25,200		22,295		25,456			(2,905)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/01/2028	500		5758.0848999999998		120,350		117,267		112,332			(3,083)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/15/2028	539		5754.6689200000001		119,040		117,515		125,805			(1,525)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/10/2028	362		5794.6695300000001		83,370		79,632		76,721			(3,738)				
SPPR ISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	01/04/2024	01/04/2027	378		5548.2362000000003	88,200			29,723		102,553			(29,481)				

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SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/22/2028	312		5773.6843200000003		69,300		63,086		67,678			(6,214)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/15/2028	416		5771.53		95,280		86,127		90,217			(9,153)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/25/2028	575		5734.6895699999995		133,650		118,243		133,530			(15,407)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	02/22/2024	02/22/2027	475		5680.27	110,700			42,273		91,551			(37,001)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/27/2028	327		5808.65		74,670		70,366		66,880			(4,304)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/15/2028	157		5743.1710800000001		35,370		34,917		37,369			(453)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/15/2028	381		5748.4438799999998		91,300		82,529		86,805			(8,771)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2029	557		5740.43		144,960		132,450		145,437			(12,510)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2029	414		5794.6695300000001		107,520		103,911		100,342			(3,609)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2029	414		5781.2329799999998		107,520		105,458		101,138			(2,062)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	01/04/2024	01/04/2028	432		5542.6823999999997	116,640			58,680		136,934			(29,220)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2029	399		5748.7817599999998		105,800		100,220		103,787			(5,580)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2029	362		5826.0759500000004		90,720		86,805		82,513			(3,915)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2029	330		5773.6843200000003		83,030		77,457		81,771			(5,573)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	02/22/2024	02/22/2028	616		5680.27	164,500			88,290		148,352			(41,210)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/17/2029	435		5771.9156800000001		105,500		104,488		110,869			(1,012)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2029	524		5701.2845799999996		135,600		122,597		142,178			(13,003)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2029	485		5771.53		125,720		116,678		120,513			(9,042)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/17/2025	09/17/2030	1,854		5771.53		525,370		495,143		506,355			(30,227)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/27/2025	08/27/2030	2,021		5734.6895699999995		578,840		538,876		581,973			(39,964)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/17/2025	12/17/2030	1,896		5743.1710800000001		526,470		522,431		551,141			(4,039)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	02/22/2024	02/22/2029	563		5674.5897299999997	167,680			105,593		156,770			(33,573)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	01/04/2024	01/04/2029	504		5548.2362000000003	149,800			90,307		173,466			(29,993)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	12/03/2025	12/03/2030	1,276		5769.6589400000003		367,780		362,137		348,470			(5,643)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	11/12/2025	11/12/2030	1,896		5788.86906		542,300		527,740		510,346			(14,560)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/15/2025	10/15/2030	1,266		5748.7817599999998		365,730		350,299		359,703			(15,431)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	10/29/2025	10/29/2030	1,412		5820.2673000000004		391,140		377,638		360,478			(13,502)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	08/13/2025	08/13/2030	1,764		5701.2845799999996		496,920		458,800		521,535			(38,120)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	EQUITY/INDEX	UBS AG-	09/24/2025	09/24/2030	1,302		5767.9221600000001		362,250		342,798		358,062			(19,452)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/24/2025	04/24/2026	352		5022.9103599999999		32,760		10,170		54,790			(22,590)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	332		5440.7534400000004		38,700		14,991		58,470			(23,709)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	11		44803		20,350		12,914		34,010			(7,436)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	09/04/2025	09/04/2026	22		45530		16,600		11,219		20,416			(5,381)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/13/2025	08/13/2026	16		44698		27,720		17,058		47,827			(10,662)				

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/13/2025	08/13/2026	27		44698		23,640		14,548		33,196			(9,092)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/16/2025	07/16/2026	16		44255		28,490		15,341		49,552			(13,149)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	26		42823		16,830		7,444		25,941			(9,386)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	21		42381		19,530		9,389		29,129			(10,141)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/09/2025	07/09/2026	25		45259		17,600		9,138		29,285			(8,462)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	12		43025		20,100		9,663		47,454			(10,437)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/06/2025	08/06/2026	27		44016		20,760		12,376		29,951			(8,384)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	12		42694		22,300		9,863		48,853			(12,437)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/16/2025	07/16/2026	32		44211		22,960		12,363		33,853			(10,597)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	20		44893		14,400		9,138		19,318			(5,262)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/06/2025	08/06/2026	14		43972		25,080		14,952		49,644			(10,128)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	WF-	09/04/2025	09/04/2026	2,400		23633		23,760		16,058		38,455			(7,702)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/12/2025	06/12/2026	5,000		21913		57,500		25,591		177,749			(31,909)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/18/2025	06/18/2026	3,300		21720		30,030		13,898		114,969			(16,132)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/20/2025	06/18/2026	1,300		0.99		39,260		18,321		55,200			(20,939)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	2,200		0.99		58,080		22,498		83,547			(35,582)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/02/2025	10/02/2026	1,300		1.01699999999999		26,260		19,767		26,606			(6,493)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/18/2025	06/18/2026	237		2098.173252		5,200		2,407		8,851			(2,793)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/10/2025	12/10/2026	195		2485.3793679999		37,200		35,054		24,606			(2,146)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	234		2131.9126299999		7,450		3,582		13,725			(3,868)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	308		2248.926841		10,150		6,441		16,194			(3,709)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	372		2131.0471360000		11,840		5,237		21,238			(6,603)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/10/2025	12/10/2026	195		2518.6542720000		8,750		8,245		6,795			(505)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/05/2025	11/05/2026	203		2457.3856599999		6,100		5,162		6,062			(938)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	09/04/2025	09/04/2026	252		2372.473164		8,100		5,474		10,363			(2,626)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/30/2025	04/30/2026	509		1964.1189999999		14,900		4,871		27,674			(10,029)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/20/2025	06/18/2026	996		2100.8299320000		55,020		25,676		87,860			(29,344)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/02/2025	07/02/2026	584		2197.4340990000		24,050		12,025		34,269			(12,025)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	608		2468.848		32,850		25,359		33,059			(7,491)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/04/2025	12/04/2026	672		2490.6604560000		38,760		35,885		35,468			(2,875)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	1,366		1969.9354109999		54,810		18,069		95,793			(36,741)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/08/2025	05/08/2026	839		2026.415		33,830		11,803		58,926			(22,027)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/31/2025	07/31/2026	723		2218.2839469999		30,880		17,900		44,204			(12,980)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	153		3280.4978999999		25,450		22,024		20,533			(3,426)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/04/2025	06/04/2026	364		3043.21036		17,160		7,260		29,403			(9,900)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/25/2025	06/25/2026	164		3054.23		8,250		3,966		13,445			(4,284)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/20/2025	08/20/2026	189		3122.8617599999		8,460		5,369		10,101			(3,091)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	1,242		403.49538000000		5,050		1,665		2,563			(3,385)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	4,231		399.52548000000		19,890		5,840		10,275			(14,050)				

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SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	2,972		403.02233999999		18,720		7,251		8,621			(11,469)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	2,691		408.32127000000		12,870		9,935		8,787			(2,935)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/07/2025	05/07/2026	12,879		003 424.34125		87,360		30,240		23,175			(57,120)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	14,115		423.21384		109,440		42,393		34,857			(67,047)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2026	9,451		215.43907999999 999		61,940		19,058		16,445			(42,882)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	14,900		424.83794999999 998		87,600		28,879		23,084			(58,721)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/01/2025	05/01/2026	10,430		420.81105000000 002		79,800		26,308		26,318			(53,492)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/22/2025	05/22/2026	14,858		434.52107999999 998		52,800		20,453		9,041			(32,347)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	20,161		430.41248999999 999		71,280		20,930		9,456			(50,350)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	12,722		438.97602000000 001		47,840		36,931		26,272			(10,909)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	15,568		434.22163999999 998		62,370		27,587		13,969			(34,783)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/23/2025	04/23/2026	12,933		224.04025999999 999		21,840		6,720		1,512			(15,120)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	21,035		439.92259999999 999		72,240		62,515		51,777			(9,725)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	06/11/2025	06/11/2026	13,344		426.12804		92,880		41,082		30,161			(51,798)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/07/2025	05/07/2026	17,337		434.435		56,000		19,385		7,767			(36,615)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/12/2025	11/12/2026	11,251		424.38630000000 001		103,040		89,169		79,248			(13,871)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	17,494		437.50630000000 001		58,220		23,869		8,026			(34,351)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/29/2026	17,771		436.75170000000 003		59,760		24,298		9,072			(35,462)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/30/2025	05/29/2026	10,102		424.92495000000 002		80,770		33,113		22,448			(47,657)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/09/2025	10/09/2026	9,052		426.30538999999 999		75,850		58,555		48,386			(17,295)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	04/17/2025	04/17/2026	14,685		420.78537		103,250		30,317		28,409			(72,933)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2025	05/29/2026	9,873		424.19204999999 999		79,200		32,202		23,735			(46,998)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	03/28/2024	03/27/2026	4,121		652.47735	66,700			7,831		2,645			(33,626)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/11/2025	12/10/2027	3,838		702.39131999999 995		43,700		42,499		44,007			(1,201)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/02/2025	01/02/2026	3,664		5868.55		212,850		1,144		61,902			(211,706)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	01/02/2025	01/02/2026	2,641		5868.55		354,950		1,908		617,245			(353,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	150		5880		7,710,980		321,291		14,533,703			(7,389,689)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		5940		1,181,918		49,247		2,272,320			(1,132,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		131,300		2,824					(128,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/08/2025	01/08/2026	2,197		5918.24		315,900		6,794					(309,106)				
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	175		5920		8,886,418		370,267		16,311,981			(8,516,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,689		5949.91		161,600		6,516					(155,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	01/15/2025	01/15/2026	2,857		5949.91		384,200		15,492		140,234			(368,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/22/2025	01/22/2026	2,629		6086.37		160,000		9,462					(150,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	01/22/2025	01/22/2026	2,547		6086.37		372,000		22,000					(350,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	75		5840		5,076,793		211,533		7,613,716			(4,865,260)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	150		5950		8,943,830		372,660		13,581,183			(8,571,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	01/16/2026	50		6000		2,870,080		119,587		4,277,717			(2,750,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6050		4,756,755		198,198		8,094,589			(4,558,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	100		6110		4,363,355		181,806		7,499,274			(4,181,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	01/29/2025	01/29/2026	3,146		6039.31		190,000		14,812					(175,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/29/2025	01/29/2026	3,560		6039.31		449,350		35,030		295,708			(414,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	225		6050		11,026,918		501,224		18,311,734			(10,525,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	02/20/2026	50		6000		2,739,160		342,395		4,423,319			(2,396,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/05/2025	02/05/2026	3,794		6061.48		248,400		24,396					(224,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/05/2025	02/05/2026	3,052		6061.48		440,300		43,244					(397,056)				
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	100		6010		5,281,755		660,219		8,601,589			(4,621,536)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	125		6080		6,010,693		751,337		9,899,560			(5,259,356)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/12/2025	02/12/2026	2,974		6051.97		178,200		21,214					(156,986)				

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-	02/12/2025	02/12/2026	3,553		6051.97		462,250		55,030					(407,220)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	02/19/2025	02/19/2026	3,092		6144.15		186,200		26,046					(160,154)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/19/2025	02/19/2026	2,604		6144.15		392,000		54,833					(337,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	125		6060		6,556,693		819,587		10,247,241			(5,737,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	100		6120		4,836,955		604,619		7,622,987			(4,232,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	03/20/2026	50		6000		2,602,358		500,453		4,582,786			(2,101,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	225		6120		9,001,018		1,125,127		17,332,678			(7,875,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	02/26/2025	02/26/2026	3,526		5956.06		199,500		32,063		106,917			(167,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	02/26/2025	02/26/2026	3,190		5956.06		450,300		72,370		699,601			(377,930)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	75		5860		3,681,568		502,032		7,700,236			(3,179,536)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	175		5970		7,386,668		1,007,273		16,123,791			(6,379,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,423		5842.63		168,000		30,258					(137,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	03/05/2025	03/05/2026	3,765		5842.63		402,600		72,511		15,263			(330,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/11/2025	03/20/2026	25		5650		1,222,543		254,696		3,119,470			(967,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5750		5,237,943		1,091,238		14,241,729			(4,146,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	125		5850		4,523,568		942,410		13,042,365			(3,581,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/20/2026	25		5650		1,212,543		252,613		3,119,470			(959,930)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/12/2025	03/12/2026	3,840		5599.3		154,800		30,794		326,738			(124,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	03/12/2025	03/12/2026	3,483		5599.3		327,600		65,168		861,457			(262,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	125		5540		6,973,818		1,452,879		16,850,958			(5,520,939)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	150		5630		7,493,780		1,561,204		18,916,444			(5,932,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/19/2025	03/19/2026	3,700		5675.29		165,900		36,123		34,476			(129,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	03/19/2025	03/19/2026	4,581		5675.29		436,800		95,110		424,126			(341,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	300		5660		15,782,256		3,287,970		37,146,176			(12,494,286)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/26/2025	03/26/2026	4,902		5712.2		226,800		53,652		870,449			(173,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	03/26/2025	03/26/2026	3,589		5712.2		451,000		106,688		1,450,103			(344,312)				
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	25		5610		1,334,818		303,368		3,231,254			(1,031,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	225		5730		10,286,893		2,337,930		26,508,122			(7,948,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	4,585		5670.97		192,400		49,169		1,220,655			(143,231)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/02/2025	04/02/2026	3,350		5670.97		326,800		83,516		1,443,575			(243,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	4,581		5456.9		132,500		36,438		1,449,866			(96,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/09/2025	04/09/2026	3,207		5456.9		243,250		66,894		1,835,182			(176,356)				
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	250		5560		9,177,131		2,676,663		33,636,796			(6,500,468)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	150		5040		10,338,081		3,015,274		27,804,528			(7,322,807)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	200		5340		10,027,306		2,924,631		31,270,392			(7,102,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,307		5275.7		170,800		50,291		1,768,918			(120,509)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/16/2025	04/16/2026	5,971		5275.7		428,400		126,140		2,902,894			(302,260)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	04/17/2026	25		5250		1,429,143		416,833		4,140,010			(1,012,309)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2025	05/15/2026	25		5250		1,478,743		1,307,115		4,196,546			(171,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5280		9,053,331		2,640,555		24,407,620			(6,412,776)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	150		5400		7,935,381		2,314,486		22,683,302			(5,620,895)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		182,900		57,410		1,147,035			(125,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/23/2025	04/23/2026	5,487		5375.86		374,650		117,598		1,935,045			(257,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	125		5200		9,141,818		2,666,364		21,370,840			(6,475,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/30/2025	04/24/2026	150		5460		8,395,581		2,448,711		21,921,464			(5,946,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	04/30/2025	04/30/2026	4,848		5569.06		175,500		58,500		1,482,299			(117,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	04/30/2025	04/30/2026	3,142		5569.06		304,500		101,500		1,669,315			(203,000)				
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	250		5570		14,266,381		5,349,893		34,103,968			(8,916,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		5690		1,240,468		465,175		3,129,743			(775,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/07/2025	05/07/2026	4,084		5631.28		154,100		54,266		1,124,707			(99,834)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	05/07/2025	05/07/2026	3,374		5631.28		321,100		113,076		1,669,773			(208,024)				
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	225		5650		15,154,994		5,683,123		29,163,622			(9,471,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	3,479		5892.58		159,900		59,318		1,158,600			(100,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	05/14/2025	05/14/2026	4,327		5892.58		425,850		157,977		2,177,742			(267,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		5840		4,095,268		1,535,725		8,460,688			(2,559,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	200		5910		10,008,506		3,753,190		21,288,222			(6,255,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	05/21/2025	05/21/2026	3,508		5844.61		166,050		64,724		724,210			(101,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	05/21/2025	05/21/2026	4,449		5844.61		475,800		185,460		1,534,710			(290,340)				
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	2,887		5888.55		139,400		56,959		672,187			(82,441)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	05/28/2025	05/28/2026	3,481		5888.55		387,450		158,313		1,440,542			(229,137)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	125		5840		7,133,318		2,674,994		14,189,693			(4,458,324)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	100		5950		4,987,655		1,870,371		10,357,035			(3,117,285)				
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	225		5910		12,737,369		5,210,742		24,256,528			(7,526,627)				

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-	06/04/2025	06/04/2026	2,177		5970.81		107,900		46,157		581,857			(61,743)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	06/04/2025	06/04/2026	3,350		5970.81		348,000		148,867		1,292,983			(199,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	225		5950		12,923,894		5,923,451		23,611,346			(7,000,442)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	06/11/2025	06/11/2026	3,487		6022.24		174,300		77,951		681,931			(96,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/11/2025	06/11/2026	3,819		6022.24		434,700		194,408		1,302,694			(240,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/16/2025	05/15/2026	25		6000		1,292,093		528,583		2,458,076			(763,509)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	75		6000		3,953,068		1,811,823		7,590,898			(2,141,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	150		6040		7,513,281		3,443,587		14,652,762			(4,069,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,595		5980.87		182,750		85,283		765,564			(97,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	06/18/2025	06/18/2026	3,177		5980.87		399,000		186,200		1,220,251			(212,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	175		5980		10,343,293		4,740,676		18,123,552			(5,602,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	75		6030		4,175,068		1,913,573		7,436,939			(2,261,495)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,775		6092.16		193,200		93,917		752,119			(99,283)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	06/25/2025	06/25/2026	3,283		6092.16		424,000		206,111		1,167,735			(217,889)				
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	75		6010		4,994,818		2,497,409		7,624,774			(2,497,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	175		6130		10,176,693		5,088,346		15,964,800			(5,088,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	07/02/2025	07/02/2026	2,810		6227.42		141,750		72,018		520,520			(69,732)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/02/2025	07/02/2026	2,409		6227.42		309,000		156,992		781,221			(152,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	200		6220		10,874,705		5,890,465		16,831,482			(4,984,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		131,200		68,774		542,665			(62,426)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/09/2025	07/09/2026	2,555		6263.26		361,600		189,548		1,036,748			(172,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	100		6230		5,485,455		2,971,288		8,413,097			(2,514,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	150		6270		7,827,980		4,240,156		12,116,885			(3,587,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	3,113		6263.7		161,850		87,886		729,547			(73,964)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	07/16/2025	07/16/2026	2,395		6263.7		306,000		166,161		918,300			(139,839)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	150		6260		8,751,080		4,740,168		12,358,836			(4,010,912)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	100		6300		5,559,755		3,011,534		7,907,397			(2,548,221)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	2,831		6358.91		154,800		86,971		359,780			(67,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	07/23/2025	07/23/2026	3,067		6358.91		438,750		246,502		855,325			(192,248)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	100		6310		5,820,355		3,270,038		7,903,558			(2,550,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	150		6370		8,112,980		4,558,099		11,121,408			(3,554,881)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	2,907		6362.9		155,400		90,232		597,398			(65,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	07/30/2025	07/30/2026	2,750		6362.9		385,000		223,548		952,317			(161,452)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/21/2026	25		6300		1,397,542		873,464		2,072,157			(524,078)				
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	200		6360		10,205,705		6,030,644		15,149,340			(4,175,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	08/06/2025	08/06/2026	2,522		6345.06		139,200		83,445		401,597			(55,755)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	08/06/2025	08/06/2026	2,128		6345.06		282,150		169,138		624,117			(113,012)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	50		6300		3,142,030		1,963,769		4,069,772			(1,178,261)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	200		6340		12,002,505		7,501,566		15,628,668			(4,500,939)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	2,861		6466.58		142,450		88,074		593,561			(54,376)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/13/2025	08/13/2026	2,706		6466.58		367,500		227,218		947,794			(140,282)				
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-	08/20/2025	08/14/2026	75		6380		4,019,667		2,512,292		5,677,100			(1,507,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	150		6460		7,248,680		4,530,425		10,405,974			(2,718,255)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/20/2025	08/20/2026	2,814		6395.78		154,800		98,623		261,144			(56,177)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	08/20/2025	08/20/2026	2,580		6395.78		358,050		228,113		507,476			(129,938)				
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	150		6380		8,933,180		5,691,300		11,468,969			(3,241,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	125		6450		6,842,692		4,359,457		8,867,646			(2,483,235)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	08/27/2025	08/27/2026	2,854		6481.38		144,300		91,933		342,426			(52,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	08/27/2025	08/27/2026	2,160		6481.38		309,400		197,118		565,753			(112,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	2,326		6448.26		127,500		86,063		337,804			(41,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	09/03/2025	09/03/2026	1,861		6448.26		273,600		184,680		506,940			(88,920)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	100		6450		5,433,255		3,704,492		7,169,705			(1,728,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	125		6500		6,373,442		4,345,529		8,479,419			(2,027,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	05/15/2026	25		6400		1,213,042		682,336		1,587,789			(530,706)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	100		6430		5,981,855		4,237,147		7,400,011			(1,744,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	125		6490		6,961,067		4,930,756		8,670,308			(2,030,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	2,296		6532.04		117,000		81,250		298,754			(35,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/10/2025	09/10/2026	1,837		6532.04		261,600		181,667		426,659			(79,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	100		6510		6,034,755		4,274,618		6,848,568			(1,760,137)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	100		6590		5,488,955		3,888,010		6,249,086			(1,600,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	09/17/2025	09/17/2026	3,182		6600.35		157,500		112,438		492,786			(45,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/17/2025	09/17/2026	2,954		6600.35		413,400		295,122		730,096			(118,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/18/2026	25		6500		1,610,042		1,140,447		1,749,870			(469,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,787		6637.97		129,500		94,967		241,482			(34,533)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	09/24/2025	09/24/2026	2,787		6637.97		373,700		274,047		544,530			(99,653)				

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-	09/25/2025	09/18/2026	250		6620		13,775,267		9,757,481		15,266,251			(4,017,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/25/2025	09/18/2026	25		6660		1,312,031		929,355		1,454,362			(382,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	150		6620		9,334,362		8,061,494		9,285,184			(1,272,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	100		6680		5,812,009		5,019,463		5,759,468			(792,547)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/01/2025	10/01/2026	2,757		6711.2		133,200		100,258		317,519			(32,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/01/2025	10/01/2026	2,533		6711.2		331,500		249,516		539,249			(81,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	08/21/2026	25		6650		1,423,206		1,067,405		1,395,464			(355,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	100		6670		6,269,054		4,963,001		5,914,366			(1,306,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	150		6710		8,996,479		7,122,213		8,449,058			(1,874,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/08/2025	10/08/2026	2,739		6753.72		144,300		111,328		309,610			(32,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/08/2025	10/08/2026	2,517		6753.72		358,700		276,739		543,194			(81,961)				
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	200		6740		10,645,504		8,427,690		11,016,910			(2,217,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/15/2025	10/15/2026	2,548		6671.06		113,900		90,018		370,007			(23,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/15/2025	10/15/2026	2,548		6671.06		317,900		251,244		602,983			(66,656)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	125		6630		7,571,442		5,994,058		7,954,160			(1,577,384)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	150		6670		8,686,579		6,876,875		9,117,664			(1,809,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	2,687		6699.4		122,400		99,039		197,102			(23,361)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/22/2025	10/22/2026	2,612		6699.4		348,250		281,783		419,550			(66,467)				
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	200		6730		14,223,504		11,260,274		11,474,249			(2,963,230)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	25		6790		1,673,867		1,325,145		1,332,661			(348,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	2,830		6890.59		113,100		93,642		252,282			(19,458)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	10/29/2025	10/29/2026	2,975		6890.59		342,350		283,451		453,438			(58,899)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	75		6820		4,496,142		3,883,032		3,907,381			(613,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	75		6890		4,156,467		3,589,676		3,569,330			(566,791)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/05/2025	11/05/2026	2,501		6796.29		100,300		84,976		272,354			(15,324)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/05/2025	11/05/2026	1,839		6796.29		218,750		185,330		347,646			(33,420)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	125		6740		8,520,317		7,455,277		7,277,007			(1,065,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	125		6830		7,769,942		6,798,699		6,527,297			(971,243)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/12/2025	11/12/2026	2,627		6850.92		115,200		99,840		247,906			(15,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/12/2025	11/12/2026	2,481		6850.92		292,400		253,413		400,127			(38,987)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/14/2025	10/30/2026	25		6820		1,396,092		1,205,716		1,302,460			(190,376)				
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	100		6740		5,362,854		4,692,498		5,897,169			(670,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	125		6840		5,962,692		5,217,355		6,542,205			(745,336)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	2,635		6642.16		105,000		93,042		303,779			(11,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	11/19/2025	11/19/2026	2,409		6642.16		264,000		233,933		522,233			(30,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	125		6570		9,625,567		8,422,371		8,954,532			(1,203,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	150		6670		10,482,529		9,172,213		9,680,068			(1,310,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/26/2025	11/25/2026	2,789		6812.61		134,900		122,159		294,244			(12,741)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	11/26/2025	11/25/2026	2,422		6812.61		298,650		270,444		469,484			(28,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	125		6730		8,363,563		7,983,401		7,627,661			(380,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	100		6820		6,086,751		5,810,081		5,503,027			(276,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/03/2025	12/03/2026	2,555		6849.72		115,500		106,806		235,838			(8,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/03/2025	12/03/2026	2,336		6849.72		300,800		278,159		398,021			(22,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	10/16/2026	25		6800		1,460,067		1,387,063		1,296,405			(73,003)				
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	100		6820		6,072,951		5,819,912		5,576,502			(253,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	150		6860		8,718,375		8,355,109		7,978,379			(363,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/10/2025	12/10/2026	2,251		6886.68		113,150		106,763		205,548			(6,388)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	12/10/2025	12/10/2026	2,323		6886.68		323,200		304,955		386,035			(18,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/16/2025	01/09/2026	25		6250		1,416,942		708,471		1,506,293			(708,471)				
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	125		6840		6,437,688		6,169,451		6,900,136			(268,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	150		6900		7,173,525		6,874,628		7,710,485			(298,897)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/17/2025	12/17/2026	2,827		6721.43		131,100		126,166		304,422			(4,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BMO-	12/17/2025	12/17/2026	2,752		6721.43		381,100		366,758		562,655			(14,342)				
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	2,813		6932.05		146,250		143,498		226,206			(2,752)				

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	MorganStanley-	12/24/2025	12/24/2026	3,029		6932.05		422,100		414,157		448,462			(7,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	150		6760		10,157,175		9,733,959		9,173,446			(423,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	175		6820		11,125,536		10,661,972		10,012,581			(463,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	75		6880		4,267,690		4,089,869		4,054,117			(177,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	150		6930		8,049,375		7,713,984		7,643,141			(335,391)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	12/31/2025	12/31/2026	2,849		6845.5		140,400		140,400		265,914							
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/31/2025	12/31/2026	2,776		6845.5		347,700		347,700		465,133							
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										295,612,619	1,248,069,761		849,011,304	XXX	2,052,617,277			(625,944,723)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
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	75		6290		1,608		804					(804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/30/2025	01/02/2026	25		6440		740		370					(370)				
0169999999 - Purchased Options - Hedging Other - Put Options											50,890		25,445	XXX	138,327			(25,445)			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										295,612,619	1,248,120,651		849,036,749	XXX	2,052,755,604			(625,970,168)			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										295,612,619	1,248,069,761		849,011,304	XXX	2,052,617,277			(625,944,723)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Put Options											50,890		25,445	XXX	138,327			(25,445)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										295,612,619	1,248,120,651		849,036,749	XXX	2,052,755,604			(625,970,168)			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	50		6030		(2,071,970)		(86,332)		(4,094,749)			1,985,638				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6160		(837,782)		(34,908)		(1,722,453)			802,875				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	75		6290		(1,973,132)		(82,214)		(4,192,592)			1,890,919				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/08/2025	01/02/2026	25		6440		(478,257)		(19,927)		(1,022,621)			458,330				
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	50		6330		(1,296,670)		(54,028)		(2,613,496)			1,242,642				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/15/2025	01/09/2026	25		6470		(482,607)		(20,109)		(958,941)			462,499				
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	100		6250		(3,921,645)		(163,402)		(6,067,553)			3,758,243				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/23/2025	01/16/2026	50		6440		(1,408,670)		(58,695)		(2,100,172)			1,349,975				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6250		(872,757)		(36,365)		(1,529,181)			836,393				

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-	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	50		6520		(1,038,870)		(43,286)		(1,759,827)			995,584				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/29/2025	01/23/2026	25		6670		(368,182)		(15,341)		(545,908)			352,842				
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	100		6430		(2,612,645)		(118,757)		(4,452,968)			2,493,888				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/05/2025	01/30/2026	25		6580		(475,932)		(21,633)		(770,143)			454,299				
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	50		6330		(1,624,320)		(203,040)		(2,763,539)			1,421,280				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	100		6440		(2,646,845)		(330,856)		(4,508,463)			2,315,989				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/12/2025	02/06/2026	25		6610		(463,032)		(57,879)		(751,657)			405,153				
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	100		6480		(2,669,245)		(333,656)		(4,290,032)			2,335,589				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/20/2025	02/13/2026	25		6640		(478,457)		(59,807)		(729,805)			418,650				
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	100		6560		(1,709,645)		(213,706)		(3,710,935)			1,495,939				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/26/2025	02/20/2026	25		6710		(294,032)		(36,754)		(621,122)			257,278				
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	50		6180		(1,505,070)		(205,237)		(3,617,562)			1,299,833				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	100		6320		(2,300,245)		(313,670)		(5,949,123)			1,986,575				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/05/2025	02/27/2026	50		6460		(850,670)		(116,000)		(2,350,466)			734,669				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		5890		(1,696,920)		(353,525)		(5,026,044)			1,343,395				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6020		(1,361,270)		(283,598)		(4,410,280)			1,077,672				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	100		6200		(1,911,945)		(398,322)		(7,145,084)			1,513,623				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/12/2025	03/06/2026	50		6350		(679,720)		(141,608)		(2,892,337)			538,112				
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	100		5850		(3,667,745)		(764,113)		(10,504,036)			2,903,631				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	75		5990		(2,183,657)		(454,929)		(6,886,392)			1,728,729				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/19/2025	03/13/2026	50		6140		(1,094,820)		(228,087)		(3,893,457)			866,732				
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	100		5930		(3,582,645)		(746,384)		(9,820,124)			2,836,260				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	100		6060		(2,866,545)		(597,197)		(8,608,463)			2,269,348				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/26/2025	03/20/2026	50		6210		(1,064,170)		(221,702)		(3,617,232)			842,468				
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	75		5960		(2,414,057)		(548,649)		(7,213,436)			1,865,408				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	100		6110		(2,449,345)		(556,669)		(8,233,304)			1,892,675				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	03/27/2026	25		6250		(455,582)		(103,541)		(1,741,515)			352,041				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	50		5590		(1,746,720)		(509,460)		(6,584,057)			1,237,260				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		5840		(2,378,345)		(693,684)		(10,801,229)			1,684,661				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	100		6000		(1,777,345)		(518,392)		(9,311,641)			1,258,952				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2025	04/02/2026	25		6150		(325,982)		(95,078)		(1,984,764)			230,904				
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	75		5570		(2,801,057)		(816,975)		(10,076,151)			1,984,082				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2025	04/10/2026	75		5780		(2,034,782)		(593,478)		(8,588,486)			1,441,304				
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	75		5670		(2,821,157)		(822,838)		(9,421,026)			1,998,320				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/23/2025	04/17/2026	100		5810		(3,063,045)		(893,388)		(11,251,246)			2,169,657				
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	25		5960		(700,432)		(204,293)		(2,487,387)			496,140				
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	75		5980		(2,494,382)		(935,393)		(7,388,044)			1,558,989				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/07/2025	05/01/2026	25		6130		(649,557)		(243,584)		(2,125,712)			405,973				
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	75		6040		(3,130,532)		(1,173,950)		(7,044,275)			1,956,583				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/14/2025	05/08/2026	25		6200		(816,657)		(306,247)		(1,993,438)			510,411				
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	125		6190		(4,163,182)		(1,561,193)		(10,186,191)			2,601,989				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	75		6310		(2,036,357)		(763,634)		(5,334,055)			1,272,723				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/21/2025	05/15/2026	25		6480		(486,432)		(182,412)		(1,422,311)			304,020				
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				

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-	05/29/2025	05/22/2026	.75		6260		(2,368,757)		(888,284)		(5,720,711)			1,480,473				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/29/2025	05/22/2026	.75		6420		(1,777,157)		(666,434)		(4,707,658)			1,110,723				
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	100		6190		(3,888,145)		(1,590,605)		(8,304,062)			2,297,540				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	.75		6320		(2,371,682)		(970,234)		(5,393,103)			1,401,449				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/04/2025	05/29/2026	.25		6480		(592,207)		(242,267)		(1,466,066)			349,941				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	.50		6100		(2,373,270)		(1,087,749)		(4,583,692)			1,285,521				
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	.75		6360		(2,407,532)		(1,103,452)		(5,205,967)			1,304,080				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/11/2025	06/05/2026	.25		6520		(601,682)		(275,771)		(1,408,694)			325,911				
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	.75		6450		(1,975,532)		(905,452)		(4,715,362)			1,070,080				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/18/2025	06/12/2026	.25		6610		(477,507)		(218,858)		(1,255,596)			258,650				
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	100		6430		(3,096,545)		(1,419,250)		(6,520,251)			1,677,295				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/25/2025	06/18/2026	.25		6580		(586,382)		(268,759)		(1,332,109)			317,624				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	.50		6240		(2,535,270)		(1,267,635)		(4,091,661)			1,267,635				
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	.50		6520		(1,685,870)		(842,935)		(2,944,923)			842,935				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/02/2025	06/26/2026	.25		6680		(638,557)		(319,279)		(1,166,692)			319,279				
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	.50		6520		(1,781,770)		(965,125)		(2,980,370)			816,645				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	100		6640		(2,921,445)		(1,582,449)		(5,038,686)			1,338,996				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/09/2025	07/02/2026	.25		6800		(544,207)		(294,779)		(971,543)			249,428				
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	.75		6690		(2,060,732)		(1,116,230)		(3,573,446)			944,502				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/10/2026	.50		6860		(992,120)		(537,398)		(1,791,154)			454,722				
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	.50		6580		(1,890,670)		(1,024,113)		(2,838,056)			866,557				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	100		6700		(3,115,845)		(1,687,749)		(4,783,266)			1,428,096				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/23/2025	07/17/2026	.50		6870		(1,146,020)		(620,761)		(1,805,689)			525,259				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	.50		6500		(2,273,970)		(1,231,734)		(3,189,849)			1,042,236				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	.75		6660		(2,686,307)		(1,455,083)		(3,873,750)			1,231,224				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	.75		6780		(2,198,882)		(1,191,061)		(3,231,273)			1,007,821				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/30/2025	07/24/2026	.50		6950		(1,068,770)		(578,917)		(1,600,753)			489,853				
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	.75		6820		(1,846,608)		(1,091,177)		(3,095,133)			755,430				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2025	07/31/2026	.25		6970		(455,933)		(269,415)		(793,305)			186,518				
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	.75		6660		(2,932,533)		(1,832,833)		(4,004,925)			1,099,700				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	.75		6770		(2,463,258)		(1,539,536)		(3,418,016)			923,722				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/13/2025	08/07/2026	.50		6940		(1,216,720)		(760,450)		(1,722,622)			456,270				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	.50		6600		(1,978,470)		(1,236,544)		(2,933,612)			741,926				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	100		6770		(3,004,845)		(1,878,028)		(4,644,817)			1,126,817				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	.50		6890		(1,207,870)		(754,919)		(1,923,604)			452,951				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/20/2025	08/14/2026	.25		7060		(428,633)		(267,895)		(709,628)			160,737				
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	.75		6740		(2,732,508)		(1,707,817)		(3,704,412)			1,024,690				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	100		6880		(2,886,645)		(1,804,153)		(3,999,068)			1,082,492				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/27/2025	08/21/2026	.50		7030		(1,092,570)		(682,856)		(1,545,986)			409,714				
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	.75		6800		(2,452,758)		(1,672,335)		(3,458,013)			780,423				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	100		6930		(2,602,045)		(1,774,122)		(3,769,268)			827,923				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/04/2025	08/28/2026	.25		7090		(475,983)		(324,534)		(712,004)			151,449				
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	100		6890		(3,117,745)		(2,208,403)		(4,104,392)			909,342				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/10/2025	09/04/2026	.50		7050		(1,169,320)		(828,268)		(1,574,356)			341,052				
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	.75		6890		(2,719,083)		(1,926,017)		(3,131,319)			793,066				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	.50		7000		(1,518,270)		(1,075,441)		(1,751,965)			442,829				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/11/2026	.50		7150		(1,164,620)		(824,939)		(1,345,309)			339,681				
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	100		7070		(2,890,090)		(2,047,147)		(3,190,649)			842,943				

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-	09/25/2025	09/18/2026	50		7230		(1,088,793)		(771,228)		(1,194,773)			317,565				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	50		6790		(2,540,343)		(1,962,992)		(2,499,477)			577,351				
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	100		7080		(3,371,091)		(2,604,934)		(3,222,259)			766,157				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/01/2025	09/25/2026	50		7220		(1,338,393)		(1,034,213)		(1,258,345)			304,180				
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	50		7040		(1,972,420)		(1,561,499)		(1,764,995)			410,921				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	100		7150		(3,355,346)		(2,656,315)		(2,939,039)			699,030				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/08/2025	10/02/2026	50		7300		(1,319,870)		(1,044,897)		(1,122,014)			274,973				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	50		6850		(2,319,420)		(1,836,208)		(2,386,618)			483,213				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	50		7030		(1,811,620)		(1,434,199)		(1,835,922)			377,421				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	100		7180		(2,878,646)		(2,278,928)		(2,871,374)			599,718				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/15/2025	10/09/2026	25		7340		(549,483)		(435,007)		(539,169)			114,476				
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	75		7000		(2,832,408)		(2,242,323)		(2,947,317)			590,085				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	100		7120		(3,148,446)		(2,492,519)		(3,260,059)			655,926				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/22/2025	10/16/2026	50		7270		(1,228,920)		(972,895)		(1,264,335)			256,025				
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	75		7070		(3,657,858)		(2,895,804)		(2,707,473)			762,054				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	75		7190		(3,136,083)		(2,482,732)		(2,235,440)			653,351				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/29/2025	10/23/2026	25		7340		(848,958)		(672,091)		(575,803)			176,866				
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	25		7140		(1,013,483)		(875,280)		(827,939)			138,202				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	75		7280		(2,495,208)		(2,154,952)		(1,974,806)			340,256				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/05/2025	10/30/2026	25		7460		(630,008)		(544,098)		(479,967)			85,910				
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	75		7090		(3,455,583)		(3,023,635)		(2,742,459)			431,948				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	75		7220		(2,920,383)		(2,555,335)		(2,240,114)			365,048				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/12/2025	11/06/2026	50		7360		(1,601,370)		(1,401,199)		(1,182,106)			200,171				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/14/2025	10/30/2026	25		7140		(931,683)		(804,635)		(827,939)			127,048				
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	75		7210		(2,154,033)		(1,884,779)		(2,333,120)			269,254				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/19/2025	11/13/2026	75		7370		(1,668,333)		(1,459,791)		(1,795,538)			208,542				
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	75		6970		(3,779,208)		(3,306,807)		(3,375,058)			472,401				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	125		7130		(5,136,308)		(4,494,270)		(4,493,846)			642,039				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/20/2026	25		7330		(770,658)		(674,325)		(658,013)			96,332				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	50		6950		(2,622,372)		(2,503,173)		(2,342,267)			119,199				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	75		7110		(3,217,385)		(3,071,140)		(2,824,148)			146,245				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	50		7250		(1,765,872)		(1,685,605)		(1,527,204)			80,267				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	11/27/2026	50		7420		(1,361,372)		(1,299,491)		(1,161,204)			61,881				
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	25		7000		(1,232,633)		(1,181,274)		(1,115,255)			51,360				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	75		7170		(2,962,685)		(2,839,240)		(2,642,486)			123,445				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	100		7300		(3,274,549)		(3,138,109)		(2,894,822)			136,440				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/10/2025	12/04/2026	50		7460		(1,271,372)		(1,218,398)		(1,118,685)			52,974				
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	75		7230		(2,230,985)		(2,138,027)		(2,471,643)			92,958				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	100		7340		(2,473,549)		(2,370,484)		(2,787,851)			103,065				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/17/2025	12/11/2026	50		7490		(941,672)		(902,435)		(1,096,309)			39,236				
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	125		7270		(4,477,437)		(4,290,877)		(3,969,105)			186,560				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2025	12/18/2026	75		7440		(2,052,185)		(1,966,677)		(1,833,258)			85,508				
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	75		7360		(2,194,010)		(2,102,593)		(2,123,982)			91,417				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/31/2025	12/24/2026	50		7530		(1,092,222)		(1,046,713)		(1,085,029)			45,509				
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(436,410,219)		(228,852,521)	XXX	(780,905,075)			207,557,698			XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						

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)
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other											(436,410,219)		(228,852,521)	XXX	(780,905,075)			207,557,698			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											(436,410,219)		(228,852,521)	XXX	(780,905,075)			207,557,698			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options											(436,410,219)		(228,852,521)	XXX	(780,905,075)			207,557,698			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective																						
Forwards - Hedging Other																						
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		51,282	0.8516858867000 0001													
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		13,986	0.8516858867000 0001													
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	01/02/2026		18,648	0.8516858867000 0001													
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	JPMDV-	12/11/2025	01/15/2026		31,594,847	0.7452164556000 0005				(74,355)		(74,355)		(74,355)					

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)
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	JPMDV-	12/11/2025	01/15/2026		4,102,164	0.7452164556000 0005				(9,654)		(9,654)		(9,654)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		10,786,033	0.8523986498000 0002				(11,860)		(11,860)		(11,860)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		2,941,112	0.8523986498000 0002				(3,234)		(3,234)		(3,234)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	GSIDV-	10/24/2025	04/28/2026		3,921,874	0.8523986498000 0002				(4,312)		(4,312)		(4,312)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		57,846	0.8470839769000 0004				(297)		(297)		(297)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		15,347	0.8470839769000 0004				(79)		(79)		(79)					
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	12/31/2025	04/28/2026		20,069	0.8470839769000 0004				(103)		(103)		(103)					
1439999999 - Forwards - Hedging Other													(103,895)	XXX	(103,895)		(103,895)				XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(103,895)	XXX	(103,895)		(103,895)				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										295,612,619	811,710,433		620,080,333	XXX	1,271,746,633		(103,895)	(418,412,470)			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										295,612,619	811,710,433		620,080,333	XXX	1,271,746,633		(103,895)	(418,412,470)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART 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	75		4700	3,268,992		9,318,500						(136,208)	9,318,500			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	125		4760	4,915,817		14,780,850						(204,826)	14,780,850			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	50		4700	2,101,630		5,635,175						(87,568)	5,635,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	125		4770	4,637,442		13,212,961						(193,227)	13,212,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/03/2024	01/03/2025	01/03/2025	Exercise	3,295		4704.8100000000004	156,550		199,189						(1,263)	199,189			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/03/2024	01/03/2025	01/03/2025	Exercise	1,807		4704.8100000000004	169,150		449,104						(1,364)	449,104			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2025	01/10/2025	Exercise	1,881		4783.45	102,600		71,135						(2,758)	71,135			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/10/2024	01/10/2025	01/10/2025	Exercise	1,881		4783.45	200,700		404,331						(5,395)	404,331			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/17/2024	01/17/2025	01/17/2025	Exercise	2,532		4739.21	136,800		617,330						(6,252)	617,330			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/17/2024	01/17/2025	01/17/2025	Exercise	1,372		4739.21	149,500		613,645						(6,832)	613,645			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	225		4770	10,636,992		27,599,825						(443,208)	27,599,825			
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	BAML-	01/24/2024	01/24/2025	01/24/2025	Exercise	2,157		4868.55	126,000		683,944						(8,129)	683,944			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/24/2024	01/24/2025	01/24/2025	Exercise	2,259		4868.55	247,500		1,160,860						(15,968)	1,160,860			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	01/24/2025	Exercise	200		4860	8,266,104		24,824,775						(344,421)	24,824,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/31/2024	01/31/2025	01/31/2025	Exercise	2,683		4846.1000000000004	143,000		175,475						(11,917)	175,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/31/2024	01/31/2025	01/31/2025	Exercise	2,167		4846.1000000000004	228,900		575,604						(19,075)	575,604			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	25		4850	1,237,992		2,976,300						(56,272)	2,976,300			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	200		4910	9,058,904		22,610,575						(411,768)	22,610,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/07/2024	02/07/2025	02/07/2025	Expiration	2,903		4995.0600000000004	163,850								(16,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/07/2024	02/07/2025	02/07/2025	Exercise	2,202		4995.0600000000004	255,200		375,179						(26,400)	375,179			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	150		4940	6,450,980		16,289,825						(806,372)	16,289,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	75		5000	2,919,942		7,694,900						(364,993)	7,694,900			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/14/2025	02/14/2025	Exercise	1,350		9999.99	149,850		294,600						(18,516)	294,600			

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)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/14/2024	02/14/2025	02/14/2025	Exercise	1,000		9999.99	218,000		668,222						(26,937)	668,222			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	25		4950	1,246,767		19,156,000						(155,846)	19,156,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	02/14/2025	Exercise	175		5020	7,877,542		2,911,550						(984,693)	2,911,550			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/21/2024	02/21/2025	02/21/2025	Exercise	2,609		4981.8	137,800		339,113						(19,799)	339,113			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/21/2024	02/21/2025	02/21/2025	Exercise	1,606		4981.8	172,800		524,966						(24,828)	524,966			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/28/2025	02/28/2025	Exercise	1,350		9999.99	144,450		365,268						(23,660)	365,268			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/28/2024	02/28/2025	02/28/2025	Exercise	1,350		9999.99	290,250		903,568						(47,541)	903,568			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	175		4990	8,248,892		17,904,750						(1,031,111)	17,904,750			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	50		5090	2,019,980		4,615,625						(252,497)	4,615,625			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	200		5080	8,912,704		17,489,975						(1,215,369)	17,489,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	25		5140	1,016,242		2,036,225						(138,579)	2,036,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/06/2024	03/06/2025	03/06/2025	Expiration	2,645		5104.76	137,700								(25,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/06/2024	03/06/2025	03/06/2025	Expiration	1,763		5104.76	188,100								(34,384)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	75		5090	3,682,842		5,101,475						(767,259)	5,101,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	175		5140	8,003,367		11,028,475						(1,667,368)	11,028,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	3,194		5165	161,700								(32,601)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	03/13/2025	Expiration	1,936		5165	203,000								(40,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	100		5120	4,797,455		5,189,375						(999,470)	5,189,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	150		5160	6,773,780		7,184,075						(1,411,204)	7,184,075			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/20/2024	03/20/2025	03/20/2025	Expiration	4,115		5224.62	212,850								(46,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/20/2024	03/20/2025	03/20/2025	Exercise	1,818		5224.62	215,650		5,650						(47,536)	5,650			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/27/2024	03/27/2025	03/27/2025	Expiration	3,144		5248.49	158,400								(37,897)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/27/2024	03/27/2025	03/27/2025	Exercise	2,858		5248.49	301,500		46,083						(72,133)	46,083			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	125		5150	6,380,442		6,469,475						(1,329,259)	6,469,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	03/21/2025	Exercise	125		5240	5,622,942		5,344,475						(1,171,446)	5,344,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	01/03/2025	01/03/2025	Exercise	3,295		4704.8100000000004	300,700		199,189						(33,077)	199,189			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	01/03/2025	01/03/2025	Exercise	1,807		4704.8100000000004	324,700		449,104						(35,717)	449,104			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/10/2025	01/10/2025	Exercise	1,881		4783.45	180,900		71,135						(19,899)	71,135			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/10/2025	01/10/2025	Exercise	1,881		4783.45	342,000		404,331						(37,620)	404,331			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	01/17/2025	Exercise	2,532		4739.21	237,600		617,330						(26,136)	617,330			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	01/17/2025	Exercise	1,372		4739.21	256,750		613,645						(28,243)	613,645			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/24/2025	01/24/2025	Exercise	2,157		4868.55	171,150		683,944						(18,827)	683,944			

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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	Citi-	04/03/2024	01/24/2025	01/24/2025	Exercise	2,259		4868.55	352,000		1,160,860						(38,720)	1,160,860			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/31/2025	01/31/2025	Exercise	2,683		4845.6499999999 96	201,500		175,475						(22,165)	175,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/31/2025	01/31/2025	Exercise	2,167		4846.1000000000 04	325,500		575,604						(35,805)	575,604			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	02/07/2025	02/07/2025	Expiration	2,903		4995.0600000000 04	227,650								(43,460)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/07/2025	02/07/2025	Exercise	2,202		4995.0600000000 04	347,600		375,179						(66,360)	375,179			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	02/14/2025	02/14/2025	Exercise	2,700		5000.62	206,550		294,600						(39,432)	294,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/14/2025	02/14/2025	Exercise	2,000		5000.62	295,000		668,222						(56,318)	668,222			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/21/2025	02/21/2025	Exercise	2,609		4981.8	162,500		339,113						(31,023)	339,113			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/21/2025	02/21/2025	Exercise	1,606		4981.8	200,800		524,966						(38,335)	524,966			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/28/2025	02/28/2025	Exercise	2,663		5069.76	163,350		365,268						(31,185)	365,268			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/28/2025	02/28/2025	Exercise	2,663		5069.76	329,400		903,568						(62,885)	903,568			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/06/2025	03/06/2025	Expiration	2,645		5104.76	172,800								(44,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	03/06/2025	03/06/2025	Expiration	1,763		5104.76	227,700								(58,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/13/2025	03/13/2025	Expiration	3,194		5165.3100000000 04	189,750								(49,019)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	03/13/2025	03/13/2025	Expiration	1,936		5165.3100000000 04	230,000								(59,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/20/2025	03/20/2025	Expiration	4,115		5224.62	215,000								(55,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	03/20/2025	03/20/2025	Exercise	1,818		5224.62	213,750		5,650						(55,219)	5,650			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/27/2025	03/27/2025	Expiration	3,144		5248.49	155,100								(40,068)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	03/27/2025	03/27/2025	Exercise	2,858		5248.49	289,500		46,083						(74,788)	46,083			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SG-	04/03/2024	04/03/2025	04/03/2025	Expiration	6,812		5211.49	351,450								(90,791)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2025	04/03/2025	Expiration	4,317		5211.49	450,000								(116,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	100		5210	4,723,455		3,709,375						(1,073,512)	3,709,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	125		5250	5,573,567		4,136,725						(1,266,720)	4,136,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/21/2025	03/19/2025	Exercise	25		5150	1,100,042		1,280,089						(250,010)	1,280,089			
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	150		5220	5,966,630								(1,740,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	04/10/2025	Expiration	6,685		5160.6400000000 03	341,550								(94,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	04/10/2025	Expiration	3,294		5160.6400000000 03	348,500								(96,806)				
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	01/17/2025	Exercise	50		5050	2,229,865		4,554,077						(123,881)	4,554,077			
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	200		5200	6,978,504		1,504,792						(2,035,397)	1,504,792			

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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-	04/17/2024	04/17/2025	04/17/2025	Expiration	8,861		5022	431,650								(128,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	04/17/2025	Expiration	4,381		5022	446,600								(132,739)				
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	50		4975	2,202,580		3,432,201						(500,586)	3,432,201			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	125		5010	5,904,692		4,209,847						(1,722,202)	4,209,847			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Exercise	125		5060	5,495,692		3,991,032						(1,602,910)	3,991,032			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	04/24/2025	Expiration	7,493		5071.63	376,200								(118,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2025	04/24/2025	Exercise	3,648		5071.63	386,650		86,385						(121,365)	86,385			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Exercise	150		5030	6,476,480		3,978,470						(2,060,698)	3,978,470			
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	4,782		5018.3900000000003	240,000								(80,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2024	05/01/2025	05/01/2025	Expiration	4,583		5018.3900000000003	462,300								(155,343)				
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	150		5040	7,851,830		9,700,025						(2,944,436)	9,700,025			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	75		5120	3,516,717		4,250,000						(1,318,769)	4,250,000			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/08/2025	Expiration	3,952		5187.67	211,150								(74,924)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	05/08/2025	Expiration	4,819		5187.67	500,000								(177,419)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	200		5200	9,969,904		9,198,175						(3,738,714)	9,198,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	05/15/2025	Expiration	4,898		5308.1509999999998	280,800								(104,923)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/15/2024	05/15/2025	05/15/2025	Expiration	4,710		5308.1509999999998	535,000								(199,906)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	100		5230	4,840,355		7,283,775						(1,815,133)	7,283,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	125		5300	5,442,817		8,229,725						(2,041,056)	8,229,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/22/2025	05/22/2025	Expiration	6,595		5307.01	395,500								(155,223)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2024	05/22/2025	05/22/2025	Expiration	3,109		5307.01	435,600								(170,961)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	05/29/2025	Expiration	5,221		5266.95	305,250								(125,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2024	05/29/2025	05/29/2025	Exercise	2,468		5266.95	345,800		298,432						(142,224)	298,432			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	75		5270	3,176,442		3,996,125						(1,191,166)	3,996,125			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Exercise	150		5310	5,962,130		7,392,275						(2,235,799)	7,392,275			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	100		5240	5,077,655		6,716,875						(2,077,222)	6,716,875			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	75		5300	3,496,842		4,587,650						(1,430,526)	4,587,650			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	06/05/2025	Expiration	3,082		5354.03	183,150								(78,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	06/05/2025	Expiration	3,455		5354.03	392,200								(168,864)				

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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-	06/12/2024	06/06/2025	06/06/2025	Exercise	100		5290	5,394,255		7,103,575						(2,472,367)	7,103,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	06/06/2025	Exercise	100		5350	4,960,055		6,503,575						(2,273,358)	6,503,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	06/12/2025	Expiration	4,612		5421.03	277,500								(124,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	06/12/2025	Expiration	4,058		5421.03	528,000								(237,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	100		5360	5,365,255		6,169,675						(2,459,075)	6,169,675			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	125		5430	6,082,817		6,837,100						(2,787,958)	6,837,100			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	4,294		5473.17	258,500								(122,069)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	3,289		5473.17	435,600								(205,700)				
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	225		5470	10,256,292		11,201,375						(4,700,800)	11,201,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	06/26/2025	Expiration	5,385		5477.9	321,550								(157,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/26/2024	06/26/2025	06/26/2025	Exercise	3,377		5477.9	434,750		59,368						(212,544)	59,368			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	200		5470	9,836,704		14,061,375						(4,918,352)	14,061,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	07/03/2025	Expiration	3,522		5537.02	220,350								(111,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	07/03/2025	Expiration	2,709		5537.02	370,500								(188,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	100		5480	5,485,555		7,993,475						(2,971,342)	7,993,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	75		5540	3,797,817		5,545,100						(2,057,151)	5,545,100			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	07/10/2025	Expiration	3,017		5633.91	187,000								(98,527)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	07/10/2025	Expiration	2,574		5633.91	362,500								(190,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	175		5580	8,312,242		11,895,600						(4,502,464)	11,895,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	50		5630	2,209,780		3,148,725						(1,196,964)	3,148,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	4,116		5588.27	232,300								(126,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/17/2024	07/17/2025	07/17/2025	Expiration	3,042		5588.27	382,500								(208,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/18/2024	01/17/2025	01/17/2025	Exercise	25		5500	850,392		1,152,550						(70,866)	1,152,550			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	75		5540	3,089,367		5,675,900						(1,673,407)	5,675,900			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	150		5630	5,357,780		10,001,825						(2,902,131)	10,001,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	07/24/2025	Expiration	3,685		5427.13	196,000								(110,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	07/24/2025	Exercise	3,593		5427.13	430,950		526,040						(243,278)	526,040			
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		3,952,020						(1,220,256)	3,952,020			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	125		5420	6,638,692		12,107,975						(3,595,958)	12,107,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	100		5560	4,365,555		8,286,375						(2,364,675)	8,286,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	07/31/2025	Expiration	3,803		5522.3	205,800								(120,050)				

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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-	07/31/2024	07/31/2025	07/31/2025	Exercise	2,897		5522.3	374,400		19,221						(218,400)	19,221			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2024	06/20/2025	06/18/2025	Exercise	50		5200	2,500,080		4,047,620						(1,375,044)	4,047,620			
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	200		5460	6,785,704		15,560,175						(4,241,065)	15,560,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	07/17/2025	Exercise	50		5200	2,468,180		5,449,370						(1,458,470)	5,449,370			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	3,462		5199.5	160,200								(96,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	08/07/2025	Expiration	2,596		5199.5	272,700								(164,206)				
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	150		5200	9,231,080		17,841,725						(5,769,425)	17,841,725			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	100		5330	5,232,355		10,594,475						(3,270,222)	10,594,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Expiration	4,033		5455.21	189,200								(117,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	08/14/2025	Expiration	2,841		5455.21	344,100								(213,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	100		5370	6,301,455		10,797,975						(3,938,409)	10,797,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	125		5520	6,526,817		11,622,475						(4,079,261)	11,622,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	08/21/2025	Expiration	3,914		5620.85	222,200								(142,160)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	08/21/2025	Expiration	2,491		5620.85	348,600								(223,029)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	200		5600	8,947,504		17,338,175						(5,592,190)	17,338,175			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Expiration	3,845		5592.18	195,650								(128,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	08/28/2025	Exercise	2,325		5592.18	288,600		409,236						(190,073)	409,236			
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	Citi-	09/04/2024	09/04/2025	09/04/2025	Expiration	3,080		5520.07	151,300								(102,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	09/04/2025	Expiration	2,083		5520.07	293,250								(198,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	125		5590	5,073,442		10,878,225						(3,459,165)	10,878,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	100		5630	3,810,855		8,302,575						(2,598,310)	8,302,575			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	05/16/2025	05/15/2025	Exercise	25		5500	939,992		1,030,993						(528,746)	1,030,993			
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	175		5520	7,522,642		16,826,225						(5,328,538)	16,826,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	09/11/2025	Expiration	3,421		5554.13	153,900								(107,303)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	09/11/2025	Expiration	2,341		5554.13	293,800								(204,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	100		5480	5,716,655		11,042,875						(4,049,297)	11,042,875			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	125		5590	6,185,817		12,428,600						(4,381,621)	12,428,600			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	4,183		5618.26	202,100								(144,838)				

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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	JPM-	09/18/2024	09/18/2025	09/18/2025	Expiration	2,759		5618.26	387,500								(277,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	09/25/2025	Expiration	3,845		5722.26	195,800								(144,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	09/25/2025	Exercise	3,408		5722.26	456,300		524,967						(335,888)	524,967			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	150		5630	8,041,130		15,515,375						(5,695,800)	15,515,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	75		5710	3,606,042		7,157,675						(2,554,280)	7,157,675			
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	225		5730	10,265,067		20,558,225						(7,932,097)	20,558,225			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/02/2024	10/02/2025	10/02/2025	Expiration	3,590		5709.54	178,350								(134,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/02/2024	10/02/2025	10/02/2025	Exercise	2,802		5709.54	379,200		295,193						(286,439)	295,193			
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		4,949,020						(1,909,316)	4,949,020			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	150		5710	7,994,330		15,086,825						(6,328,844)	15,086,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	75		5760	3,739,917		7,168,400						(2,960,768)	7,168,400			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/09/2024	10/09/2025	10/09/2025	Expiration	2,849		5792.04	146,850								(113,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/09/2024	10/09/2025	10/09/2025	Exercise	3,280		5792.04	427,500		352,969						(330,968)	352,969			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	75		5720	4,249,617		6,243,800						(3,364,280)	6,243,800			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	125		5790	6,469,942		9,531,350						(5,122,038)	9,531,350			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	10/16/2025	Expiration	3,423		5842.46	178,000								(141,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	10/16/2024	10/16/2025	10/16/2025	Expiration	2,739		5842.46	388,800								(308,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	225		5840	9,952,767		18,540,200						(7,879,274)	18,540,200			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/23/2024	10/23/2025	10/23/2025	Expiration	3,967		5797.42	227,700								(184,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WellsFargo-	10/23/2024	10/23/2025	10/23/2025	Expiration	2,932		5797.42	379,100								(307,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2024	10/17/2025	10/16/2025	Exercise	25		5800	1,245,142		2,139,958						(985,738)	2,139,958			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	200		5830	9,840,505		19,233,775						(7,790,400)	19,233,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Expiration	3,870		5813.67	207,000								(171,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	10/30/2024	10/30/2025	10/30/2025	Exercise	3,096		5813.67	412,200		403,655						(342,392)	403,655			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	75		5710	4,730,592		8,476,475						(4,085,512)	8,476,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	125		5820	6,890,067		12,752,475						(5,950,512)	12,752,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	11/06/2025	Expiration	3,120		5929.04	166,500								(141,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/06/2024	11/06/2025	11/06/2025	Expiration	2,361		5929.04	333,200								(283,220)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	100		5740	6,809,955		9,887,975						(5,958,710)	9,887,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	75		5960	3,905,817		5,765,975						(3,417,590)	5,765,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	3,091		5985.38	179,450								(156,022)				

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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	JPMorgan-	11/13/2024	11/13/2025	11/13/2025	Expiration	2,590		5985.38	376,650								(327,476)				
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	200		5980	8,715,104		15,082,175						(7,625,716)	15,082,175			
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		3,976,170						(2,141,939)	3,976,170			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	3,549		5917.11	178,500								(158,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/20/2024	11/20/2025	11/20/2025	Expiration	2,789		5917.11	381,150								(338,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2024	09/19/2025	09/18/2025	Exercise	25		5900	1,214,192		1,854,258						(1,032,064)	1,854,258			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	150		5900	8,368,430		10,544,825						(7,322,376)	10,544,825			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/21/2025	Exercise	75		5950	3,921,867		4,897,400						(3,431,634)	4,897,400			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	11/27/2024	11/27/2025	11/27/2025	Expiration	3,584		5998.74	204,250								(185,527)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	11/27/2024	11/27/2025	11/27/2025	Exercise	2,501		5998.74	352,500		66,187						(320,188)	66,187			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	200		6010	10,652,903		16,781,775						(10,168,680)	16,781,775			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	01/03/2025	01/03/2025	Exercise	30		5575	1,612,820		1,102,385						(806,410)	1,102,385			
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	GoldmanSachs-	12/04/2024	12/04/2025	12/04/2025	Expiration	3,122		6086.49	190,000								(176,210)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SocGen-	12/04/2024	12/04/2025	12/04/2025	Expiration	2,547		6086.49	401,450								(372,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	225		6060	11,615,740		18,233,975						(11,131,751)	18,233,975			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	12/11/2024	12/11/2025	12/11/2025	Expiration	3,123		6084.19	182,400								(172,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPMorgan-	12/11/2024	12/11/2025	12/11/2025	Expiration	2,712		6084.19	404,250								(382,516)				
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		3,866,622						(1,308,405)	3,866,622			
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	225		6060	11,569,615		17,266,700						(11,087,548)	17,266,700			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	3,832		5872.16	209,250								(201,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MorganStanley-	12/18/2024	12/18/2025	12/18/2025	Expiration	2,895		5872.16	411,400								(397,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	150		5880	9,100,728		14,317,475						(8,721,531)	14,317,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	150		6060	7,189,728		11,617,475						(6,890,156)	11,617,475			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/17/2025	Exercise	35		5675	1,354,662		1,125,785						(677,331)	1,125,785			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/17/2025	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	01/17/2025	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	12/19/2025	Expiration	25		6000	1,299,717								(1,245,562)				

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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	JPMorgan-	12/26/2024	12/26/2025	12/26/2025	Expiration	3,809		6037.59	253,000								(249,599)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	12/26/2024	12/26/2025	12/26/2025	Exercise	3,230		6037.59	471,900		472,848						(465,557)	472,848			
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	75		5970		3,093,718	7,199,525						(3,093,718)	7,199,525			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	125		6040		4,617,318	11,124,225						(4,617,318)	11,124,225			
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			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2025	02/14/2025	02/14/2025	Exercise	70		5750		2,703,772	2,552,385						(2,703,772)	2,552,385			
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		5775		926,288							(926,288)				
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	Expiration	30		5725		1,338,830							(1,338,830)				
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	50		6000		1,860,148	3,277,370						(1,860,148)	3,277,370			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2025	03/28/2025	03/28/2025	Exercise	35		5575		1,172,803	20,765						(1,172,803)	20,765			
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)				

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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-	03/10/2025	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	10/17/2025	10/16/2025	Exercise	50		5600		1,746,032	5,277,020						(1,746,032)	5,277,020			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/31/2025	08/15/2025	08/14/2025	Exercise	50		5550		1,542,530	4,578,090						(1,542,530)	4,578,090			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	05/16/2025	05/15/2025	Exercise	25		5500		681,093	1,030,993						(681,093)	1,030,993			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/02/2025	08/15/2025	08/14/2025	Exercise	25		5550		901,693	2,289,045						(901,693)	2,289,045			
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-	05/29/2025	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-	06/17/2025	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	60		5950		1,219,499	2,080,715						(1,219,499)	2,080,715			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	07/25/2025	07/25/2025	Exercise	50		5900		1,776,130	2,443,175						(1,776,130)	2,443,175			
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	80		6125		1,708,525	2,598,375						(1,708,525)	2,598,375			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/22/2025	08/22/2025	Exercise	70		6150		1,475,313	2,218,345						(1,475,313)	2,218,345			
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	85		6175		2,707,920	3,478,940						(2,707,920)	3,478,940			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	09/19/2025	09/19/2025	Exercise	95		6275		2,064,977	3,698,895						(2,064,977)	3,698,895			
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			
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			

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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	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	Expiration	20		6200		952,386							(952,386)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Exercise	20		6375		629,546	833,360						(629,546)	833,360			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/24/2025	10/24/2025	Exercise	40		6550		664,767	966,735						(664,767)	966,735			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2025	10/31/2025	10/31/2025	Exercise	25		6200		1,362,756	1,600,475						(1,362,756)	1,600,475			
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		6225		1,165,142	1,259,475						(1,165,142)	1,259,475			
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	11/06/2025	Exercise	50		6600		767,630	721,164						(767,630)	721,164			
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		6200		1,307,310	1,903,475						(1,307,310)	1,903,475			
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		6250		1,224,294	1,359,860						(1,224,294)	1,359,860			
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	BAML-	05/15/2024	05/15/2025	05/15/2025	Expiration	1,879		953.0521	37,620								(13,887)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/28/2024	08/28/2025	08/28/2025	Expiration	1,854		969.442919999999 96	41,760								(27,419)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	2,965		982.354799999999 95	68,440								(37,040)				

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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	BAML-	05/22/2024	05/22/2025	05/22/2025	Expiration	2,618		953.93957	57,250								(22,238)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	06/26/2025	Expiration	3,833		965.97	80,660								(39,000)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/14/2024	08/14/2025	08/14/2025	Expiration	931		969.45236	18,000								(11,126)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	06/12/2025	Expiration	1,558		955.066180000000 03	34,800								(15,488)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	07/31/2025	Expiration	1,541		969.028389999999 94	30,750								(17,825)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	2,397		969.776219999999 97	56,350		55,290						(54,338)	55,290			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	3,870		979.119900000000 03	83,980		9,837						(79,366)	9,837			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/08/2024	05/08/2025	05/08/2025	Expiration	1,372		951.320100000000 02	25,480								(8,914)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/30/2024	05/30/2025	05/30/2025	Expiration	2,006		948.990059999999 97	41,800								(17,110)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	245		4897.48539999999 96	16,920		31,200						(7,968)	31,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	ML-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	333		4754.88453000000 03	26,560		48,000						(16,491)	48,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	12		41861	25,850		26,726						(24,927)	26,726			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/04/2024	12/04/2025	12/04/2025	Expiration	11		44969	20,850								(19,303)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/04/2024	12/04/2025	12/04/2025	Expiration	11		44924	7,550								(6,990)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	18		43161	38,960		10,468						(33,073)	10,468			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	12		42576	17,550		8,633						(13,211)	8,633			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	21		41607	18,270		27,000						(17,618)	27,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	18		38647	34,790		71,643						(20,836)	71,643			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	26		42408	16,390		23,393						(12,338)	23,393			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	34		41000	23,660		39,200						(16,055)	39,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	31		38298	24,240		37,200						(14,517)	37,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	11		42987	10,350		8,542						(8,786)	8,542			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	12		40878	20,500		25,638						(13,911)	25,638			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	98		44002	105,350		172,000						(99,851)	172,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	185		18661	60,860		108,800						(41,641)	108,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	191		19462	104,340		188,699						(72,809)	188,699			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	179		18395	75,900		132,000						(45,665)	132,000			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	06/12/2025	Expiration	5,100		19465	54,570								(24,287)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/07/2024	11/07/2025	11/07/2025	Expiration	3,300		21102	32,340								(27,542)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/15/2024	08/15/2025	08/15/2025	Expiration	3,100		19490	28,830								(17,900)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/10/2024	10/10/2025	10/10/2025	Expiration	3,500		20242	31,850								(24,675)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/13/2024	11/13/2025	11/13/2025	Expiration	5,000		21036	49,500								(42,973)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/11/2024	07/11/2025	07/11/2025	Expiration	3,200		20211	30,400								(15,952)				

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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	BAML-	06/27/2024	06/27/2025	06/27/2025	Expiration	4,300		19789	42,570								(20,700)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/16/2024	05/16/2025	05/16/2025	Expiration	4,500		18558	53,100								(19,857)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/09/2024	10/09/2025	10/09/2025	Expiration	3,600		20269	33,480								(25,846)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	3,500		19890	32,200		13,541						(26,804)	13,541			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	07/31/2025	Expiration	3,800		19362	35,340								(20,486)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/02/2024	07/02/2025	07/02/2025	Expiration	3,400		20012	41,480								(20,740)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/22/2024	08/22/2025	08/22/2025	Expiration	4,800		19492	46,080								(29,496)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/23/2024	05/23/2025	05/23/2025	Expiration	4,900		18623	51,450								(20,294)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/14/2024	11/14/2025	11/14/2025	Expiration	5,100		20897	51,510								(44,859)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/19/2024	09/19/2025	09/19/2025	Expiration	3,900		19840	35,880								(25,727)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/08/2024	05/08/2025	05/08/2025	Expiration	5,600		18085	56,000								(19,592)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/25/2024	09/25/2025	09/25/2025	Expiration	4,000		19973	36,800								(26,993)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/31/2024	05/30/2025	05/30/2025	Expiration	4,300		18537	45,150								(18,635)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/27/2024	11/26/2025	11/26/2025	Expiration	3,900		20744	40,170								(36,508)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/05/2024	09/05/2025	09/05/2025	Expiration	3,400		18930	36,720								(24,917)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/10/2024	07/10/2025	07/10/2025	Expiration	3,200		20675	30,400								(15,868)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	3,700		18890	32,560		48,411						(18,964)	48,411			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/06/2024	11/06/2025	11/06/2025	Expiration	3,300		20781	31,350								(26,613)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	3,500		20388	32,900		18,353						(27,296)	18,353			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/09/2024	05/09/2025	05/09/2025	Expiration	5,600		18113	57,680								(20,452)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/05/2024	06/05/2025	06/05/2025	Expiration	3,300		19035	40,590								(17,284)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	07/17/2025	Expiration	5,000		19799	56,500								(30,578)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/17/2024	10/17/2025	10/17/2025	Expiration	4,900		20190	45,570								(36,181)				
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	1,900		0.998	50,350		81,700						(33,198)	81,700			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	1,900		0.999	38,950		62,700						(23,434)	62,700			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	1,600		0.983999999999999	40,160		60,800						(34,975)	60,800			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	1,600		1.00699999999999	27,520		44,800						(15,499)	44,800			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	3,100		0.997	87,110		139,500						(42,358)	139,500			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	1,500		1.01099999999999	32,400		55,500						(27,593)	55,500			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	2,700		0.999	59,130		94,500						(20,966)	94,500			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	1,600		0.999	32,160		51,200						(18,731)	51,200			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	ML-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	2,300		0.99	71,070		112,700						(31,825)	112,700			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	09/25/2024	09/25/2025	09/25/2025	Expiration	319		2234.80868400000 01	9,100								(6,675)				

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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	BAML	10/02/2024	10/02/2025	10/02/2025	Closing Sale	228		2177.44495999999 98	31,700		7,427						(23,862)	7,427			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/09/2024	10/09/2025	10/09/2025	Closing Sale	227		2180.77973500000 01	8,650		7,916						(6,678)	7,916			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/02/2024	10/02/2025	10/02/2025	Expiration	273		2214.760045	6,960								(5,239)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/10/2024	07/10/2025	07/10/2025	Closing Sale	341		2059.96101600000 02	8,960		17,500						(4,677)	17,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/02/2024	05/02/2025	05/02/2025	Closing Sale	1,290		2006.03144	52,520		18,966						(17,604)	18,966			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/03/2024	10/03/2025	10/03/2025	Closing Sale	734		2223.74892	24,640		49,600						(18,615)	49,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/05/2024	06/05/2025	06/05/2025	Closing Sale	474		2939.81352000000 02	21,560		36,400						(9,181)	36,400			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/22/2024	05/22/2025	05/22/2025	Closing Sale	268		2978.12964000000 01	13,200		21,130						(5,127)	21,130			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/14/2024	08/14/2025	08/14/2025	Closing Sale	169		2932.84535999999 98	8,350		14,500						(5,161)	14,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/05/2024	06/05/2025	06/05/2025	Closing Sale	169		2951.62	23,750		18,233						(10,113)	18,233			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/02/2024	05/02/2025	05/02/2025	Closing Sale	1,310		2891.99789999999 98	87,020		52,417						(29,167)	52,417			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/14/2024	11/14/2025	11/14/2025	Expiration	802		3265.82184000000 01	49,140								(42,795)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/25/2024	07/25/2025	07/25/2025	Closing Sale	826		3019.4989	50,250		89,999						(28,300)	89,999			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/16/2024	05/16/2025	05/16/2025	Closing Sale	929		2984.42430000000 01	57,960		96,408						(21,675)	96,408			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/07/2024	11/07/2025	11/07/2025	Closing Sale	701		3238.73192999999 99	57,960		2,978						(49,362)	2,978			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/31/2024	10/31/2025	10/31/2025	Closing Sale	549		3104.19599999999 99	40,120		73,100						(33,397)	73,100			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/10/2024	10/10/2025	10/10/2025	Closing Sale	773		3100.60629000000 02	57,360		47,381						(44,438)	47,381			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/15/2024	08/15/2025	08/15/2025	Closing Sale	731		2960.97408	40,040		66,000						(24,860)	66,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/21/2024	11/21/2025	11/21/2025	Expiration	852		3253.97159999999 99	64,960								(57,822)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/09/2024	05/09/2025	05/09/2025	Expiration	768		3008.35548000000 02	48,990								(17,370)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/21/2024	08/21/2025	08/21/2025	Closing Sale	8,298		393.72823	43,200		5,491						(27,534)	5,491			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/23/2024	10/23/2025	10/23/2025	Closing Sale	17,084		395.215590000000 02	84,480		375,578						(68,466)	375,578			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/21/2024	08/21/2025	08/21/2025	Closing Sale	9,595		389.486300000000 03	65,120		47,049						(41,505)	47,049			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Closing Sale	17,642		388.88448	86,430		515,251						(83,343)	515,251			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/09/2024	05/09/2025	05/09/2025	Closing Sale	11,008		376.184599999999 99	70,930		127,641						(25,150)	127,641			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/15/2024	08/15/2025	08/15/2025	Closing Sale	3,662		390.751480000000 02	18,200		17,571						(11,300)	17,571			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/30/2024	10/30/2025	10/30/2025	Closing Sale	7,216		391.930499999999 99	50,120		165,161						(41,583)	165,161			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/23/2024	10/23/2025	10/23/2025	Closing Sale	5,177		389.806969999999 98	36,200		141,812						(29,338)	141,812			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/07/2024	11/07/2025	11/07/2025	Closing Sale	18,889		386.47	162,790		516,045						(138,640)	516,045			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Closing Sale	6,170		392.101920000000 01	45,360		162,131						(42,868)	162,131			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/09/2024	05/09/2025	05/09/2025	Closing Sale	5,638		381.399040000000 01	25,830		35,977						(9,159)	35,977			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Closing Sale	14,682		396.781279999999 98	77,520		306,093						(71,770)	306,093			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Closing Sale	13,909		387.463520000000 02	126,900		419,583						(117,487)	419,583			

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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	BAML	10/23/2024	10/23/2025	10/23/2025	Closing Sale	21,225		386.33	181,220		655,227						(146,868)	655,227			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/07/2024	11/07/2025	11/07/2025	Closing Sale	15,266		395.358810000000 01	77,290		281,378						(65,824)	281,378			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Closing Sale	18,169		378.630690000000 02	166,290		716,932						(160,351)	716,932			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Closing Sale	10,283		398.714749999999 98	50,400		202,219						(47,631)	202,219			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Closing Sale	4,121		390.181199999999 99	32,320		113,121						(29,923)	113,121			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/30/2024	10/30/2025	10/30/2025	Closing Sale	17,524		388.05	151,640		469,105						(125,811)	469,105			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/15/2024	08/15/2025	08/15/2025	Closing Sale	8,108		386.928080000000 02	51,460		69,906						(31,950)	69,906			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/07/2024	11/07/2025	11/07/2025	Closing Sale	4,399		389.175290000000 02	32,640		108,275						(27,798)	108,275			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/15/2024	08/15/2025	08/15/2025	Closing Sale	20,139		382.722339999999 97	164,780		258,338						(102,308)	258,338			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/30/2024	10/30/2025	10/30/2025	Closing Sale	13,916		398.139299999999 99	65,340		232,124						(54,211)	232,124			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/09/2024	05/09/2025	05/09/2025	Closing Sale	19,062		372.46	154,070		292,037						(54,629)	292,037			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Closing Sale	23,137		389.378989999999 99	198,000		670,992						(187,121)	670,992			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Closing Sale	10,533		382.428389999999 98	77,600		375,613						(74,829)	375,613			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/21/2024	08/21/2025	08/21/2025	Closing Sale	22,301		384.858740000000 01	197,800		212,558						(126,070)	212,558			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Expiration	7,684		419.588000000000 02	79,670								(75,293)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Expiration	37,675		434.515649999999 99	168,720								(159,450)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/01/2024	08/01/2025	08/01/2025	Closing Sale	2,215		225.09269	5,900		10,500						(3,436)	10,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/27/2024	06/27/2025	06/27/2025	Closing Sale	2,326		213.915050000000 01	6,100		10,500						(2,966)	10,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/03/2024	10/03/2025	10/03/2025	Closing Sale	2,037		243.526080000000 01	5,450		9,500						(4,117)	9,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/18/2024	07/18/2025	07/18/2025	Closing Sale	3,986		227.812019999999 99	10,350		19,811						(5,630)	19,811			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/22/2024	08/22/2025	08/22/2025	Closing Sale	2,616		229.828740000000 01	5,640		10,200						(3,610)	10,200			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/05/2024	12/05/2025	12/05/2025	Closing Sale	2,471		241.888560000000 01	7,200		12,600						(6,686)	12,600			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/06/2024	06/06/2025	06/06/2025	Closing Sale	4,557		218.113419999999 99	12,400		22,000						(5,314)	22,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/12/2024	09/12/2025	09/12/2025	Closing Sale	2,116		233.494040000000 01	6,450		11,500						(4,501)	11,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/26/2024	09/26/2025	09/26/2025	Closing Sale	2,024		241.79342	6,850		11,500						(5,043)	11,500			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/28/2024	08/28/2025	08/28/2025	Expiration	20,739		206.92532	102,340								(67,196)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Expiration	6,147		210.422599999999 99	33,930								(31,413)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/11/2024	12/11/2025	12/11/2025	Expiration	22,017		209.138929999999 99	105,340								(99,552)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/17/2024	07/17/2025	07/17/2025	Closing Sale	18,141		203.348119999999 99	91,390		27,427						(49,461)	27,427			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/31/2024	07/31/2025	07/31/2025	Closing Sale	20,079		203.985809999999 99	97,580		12,533						(56,564)	12,533			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/02/2024	10/02/2025	10/02/2025	Expiration	10,529		209.566820000000 01	47,960								(36,102)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/18/2024	09/18/2025	09/18/2025	Expiration	7,695		209.187639999999 99	32,640								(23,314)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/10/2024	07/10/2025	07/10/2025	Closing Sale	8,993		200.15	41,400		45,596						(21,610)	45,596			

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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)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/26/2024	12/26/2025	12/26/2025	Expiration	11,616		206.61	57,120								(56,335)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/23/2024	10/23/2025	10/23/2025	Expiration	9,048		209.79	44,840								(36,340)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/24/2024	07/24/2025	07/24/2025	Closing Sale	14,339		200.83425	77,720		72,206						(43,557)	72,206			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/26/2024	11/26/2025	11/26/2025	Expiration	11,259		213.59634	53,760								(48,591)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/01/2024	05/01/2025	05/01/2025	Closing Sale	16,637		197.5566	81,840		122,174						(27,055)	122,174			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/13/2024	11/13/2025	11/13/2025	Closing Sale	1,161		259.443640000000 02	6,870		9,983						(5,964)	9,983			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Closing Sale	1,581		263.567360000000 01	6,120		14,208						(5,901)	14,208			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/12/2024	06/12/2025	06/12/2025	Expiration	1,170		261.446750000000 01	4,140								(1,843)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/31/2024	07/31/2025	07/31/2025	Expiration	3,827		261.048690000000 02	24,700								(14,318)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/14/2024	08/14/2025	08/14/2025	Closing Sale	777		256.745479999999 99	5,080		5,041						(3,140)	5,041			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Closing Sale	3,058		261.62	20,080		18,898						(18,591)	18,898			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/13/2024	11/13/2025	11/13/2025	Closing Sale	1,548		264.87025	5,800		4,911						(5,035)	4,911			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/21/2024	08/21/2025	08/21/2025	Expiration	1,159		265.27	4,260								(2,715)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/14/2024	08/14/2025	08/14/2025	Expiration	3,887		265.235059999998 98	12,200								(7,541)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/20/2024	06/20/2025	06/20/2025	Expiration	1,937		259.648599999999 99	10,600								(4,951)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/16/2024	10/16/2025	10/16/2025	Closing Sale	3,819		260.958779999999 99	25,100		38,160						(19,859)	38,160			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/20/2024	11/20/2025	11/20/2025	Closing Sale	2,710		257.87187	17,780		22,568						(15,777)	22,568			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/12/2024	06/12/2025	06/12/2025	Closing Sale	3,511		254.559859999999 99	22,500		11,561						(10,014)	11,561			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/21/2024	08/21/2025	08/21/2025	Closing Sale	4,637		258.5412	30,000		14,461						(19,121)	14,461			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/11/2024	09/11/2025	09/11/2025	Closing Sale	3,856		258.841279999999 98	25,500		34,927						(17,724)	34,927			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/11/2024	09/11/2025	09/11/2025	Closing Sale	1,928		265.843999999999 99	7,100		3,964						(4,935)	3,964			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/20/2024	11/20/2025	11/20/2025	Closing Sale	3,097		264.066989999998 98	12,160		6,592						(10,790)	6,592			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/10/2024	07/10/2025	07/10/2025	Expiration	1,158		266.42676	3,900								(2,036)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/30/2024	05/30/2025	05/30/2025	Closing Sale	792		249.014299999999 99	6,240		7,195						(2,554)	7,195			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/26/2024	12/26/2025	12/26/2025	Closing Sale	1,975		252.89685	13,100		33,247						(12,920)	33,247			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/04/2024	12/04/2025	12/04/2025	Expiration	1,529		268.422120000000 01	5,760								(5,333)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/16/2024	10/16/2025	10/16/2025	Closing Sale	5,729		267.228060000000 03	22,500		21,240						(17,802)	21,240			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Closing Sale	1,581		254.30132	12,680		28,608						(12,227)	28,608			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/05/2024	09/05/2025	09/05/2025	Closing Sale	3,481		258.56	22,140		27,394						(15,024)	27,394			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/08/2024	05/08/2025	05/08/2025	Closing Sale	1,186		257.058159999999 99	5,040		2,255						(1,763)	2,255			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/25/2024	09/25/2025	09/25/2025	Expiration	387		5959.80581999999 96	54,740								(40,153)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/11/2024	09/11/2025	09/11/2025	Expiration	502		5954.56256000000 03	78,600								(54,631)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Expiration	979		5864.80264999996 96	148,200								(142,907)				

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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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/24/2024	07/24/2025	07/24/2025	Expiration	1,594		5758.8791600000004	232,760								(130,448)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/25/2024	09/25/2025	09/25/2025	Expiration	1,547		5941.96209	232,760								(170,733)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/28/2024	08/28/2025	08/28/2025	Expiration	608		5887.0369000000001	96,840								(63,585)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/10/2024	07/10/2025	07/10/2025	Expiration	292		5812.41	41,310								(21,563)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/11/2024	09/11/2025	09/11/2025	Expiration	1,641		5936.6451200000001	271,460								(188,680)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/02/2024	07/02/2025	07/02/2025	Expiration	366		5717.14	50,610								(25,305)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/02/2024	07/02/2025	07/02/2025	Expiration	593		5688.5542999999998	90,100								(45,050)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/10/2024	07/10/2025	07/10/2025	Expiration	774		5841.4720500000003	99,000								(51,676)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/31/2024	07/31/2025	07/31/2025	Expiration	2,143		5839.0432099999998	301,250								(174,626)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/22/2024	05/22/2025	05/22/2025	Closing Sale	632		5673.5034999999998	97,200		42,506						(37,755)	42,506			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/09/2024	10/09/2025	10/09/2025	Expiration	462		5857.8509899999999	62,910								(48,565)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/23/2024	10/23/2025	10/23/2025	Expiration	602		5834.43	87,150								(70,630)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/15/2024	05/15/2025	05/15/2025	Closing Sale	368		5654.4613200000003	54,600		23,164						(20,155)	23,164			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/01/2024	05/01/2025	05/01/2025	Closing Sale	376		5575.3390799999997	51,450		76,988						(17,008)	76,988			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/09/2024	10/09/2025	10/09/2025	Expiration	925		5793.60736	154,980								(119,641)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/06/2024	11/06/2025	11/06/2025	Expiration	1,668		5804.4179000000004	251,230								(213,269)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/18/2024	09/18/2025	09/18/2025	Expiration	872		5965.42	127,920								(91,371)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/22/2024	05/22/2025	05/22/2025	Closing Sale	369		5679.2112500000003	55,650		22,695						(21,616)	22,695			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/05/2024	06/05/2025	06/05/2025	Closing Sale	1,814		5732.7	252,720		81,873						(107,614)	81,873			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	07/24/2024	07/24/2025	07/24/2025	Expiration	451		5741.5679	69,680								(39,051)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/20/2024	11/20/2025	11/20/2025	Expiration	805		5834.1882400000004	120,790								(107,185)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	06/05/2024	06/05/2025	06/05/2025	Closing Sale	454		5744.1653999999999	60,580		15,268						(25,796)	15,268			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/07/2024	08/07/2025	08/07/2025	Expiration	564		5851.5850499999997	89,100								(53,362)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	12/18/2024	12/18/2025	12/18/2025	Expiration	309		5882.45	44,100								(42,525)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/20/2024	11/20/2025	11/20/2025	Expiration	445		5834.1882400000004	66,820								(59,294)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/01/2024	05/01/2025	05/01/2025	Closing Sale	1,290		5541.8535599999996	198,000		307,158						(65,455)	307,158			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	05/15/2024	05/15/2025	05/15/2025	Closing Sale	788		5654.4613200000003	117,000		49,638						(43,190)	49,638			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	08/28/2024	08/28/2025	08/28/2025	Expiration	1,369		5910.7033799999999	201,690								(132,428)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	11/06/2024	11/06/2025	11/06/2025	Expiration	567		5816.05	82,170								(69,754)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	09/18/2024	09/18/2025	09/18/2025	Expiration	587		5923.6620599999997	98,350								(70,250)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/16/2024	10/16/2025	10/16/2025	Expiration	393		5841.9222300000001	57,960								(45,858)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML	10/23/2024	10/23/2025	10/23/2025	Expiration	1,584		5822.7611399999996	237,360								(192,366)				

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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	07/31/2025	Expiration	360		5844.87641999999 96	49,560								(28,728)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	08/07/2024	08/07/2025	08/07/2025	Expiration	1,571		5880.99	225,400								(134,992)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	10/16/2024	10/16/2025	10/16/2025	Expiration	1,075		5841.92223000000 01	158,760								(125,612)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	13		39155	23,300		32,770						(9,050)	32,770			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	18		39213	24,570		43,781						(8,596)	43,781			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	38		40068	26,400		46,500						(9,745)	46,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	18		38673	27,300		59,488						(12,150)	59,488			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	16		42172	11,900		17,500						(9,187)	17,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	16		43322	29,680		8,745						(26,337)	8,745			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	17		40739	30,170		39,576						(20,970)	39,576			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	56		38978	34,320		55,000						(12,007)	55,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	14		42257	27,000		16,038						(20,843)	16,038			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	29		40617	19,200		28,800						(13,345)	28,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	45		39592	35,100		57,600						(13,634)	57,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	16		42714	12,670		18,200						(11,243)	18,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	23		39788	35,370		43,223						(13,057)	43,223			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	31		41873	22,360		36,400						(16,401)	36,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	17		42208	23,940		16,929						(17,560)	16,929			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	24		37502	17,640		25,200						(7,221)	25,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	31		38673	21,120		33,600						(9,400)	33,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	23		39017	15,660		24,300						(7,314)	24,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	16		38264	22,140		56,036						(9,063)	56,036			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	83		38957	77,344		134,400						(31,923)	134,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	170		18962	63,904		111,999						(35,990)	111,999			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	238		19730	115,291		197,399						(56,062)	197,399			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	193		18568	80,604		136,800						(31,794)	136,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	230		19440	111,015		188,999						(49,713)	188,999			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	167		18796	73,129		133,300						(30,183)	133,300			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	210		18077	80,712		140,600						(28,618)	140,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	163		20191	63,822		108,899						(33,489)	108,899			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	152		18888	57,304		95,700						(24,559)	95,700			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/20/2024	06/20/2025	06/20/2025	Expiration	5,600		19752	67,760								(31,646)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/11/2024	09/11/2025	09/11/2025	Expiration	3,800		19237	30,400								(21,130)				

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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	BOM-	12/19/2024	12/19/2025	12/19/2025	Expiration	4,900		21111	42,140								(40,751)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/18/2024	09/18/2025	09/18/2025	Expiration	3,800		19344	34,580								(24,700)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/29/2024	08/29/2025	08/29/2025	Expiration	3,400		19325	22,780								(15,020)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/06/2024	06/06/2025	06/06/2025	Expiration	3,300		19021	39,930								(17,113)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/28/2024	08/28/2025	08/28/2025	Expiration	3,400		19351	21,420								(14,064)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/02/2024	05/02/2025	05/02/2025	Expiration	3,300		17542	31,350								(10,508)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	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	BOM-	11/21/2024	11/21/2025	11/21/2025	Expiration	3,100		20741	31,310								(27,869)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/20/2024	11/20/2025	11/20/2025	Expiration	3,100		20667	30,380								(26,958)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/06/2024	09/05/2025	09/05/2025	Expiration	3,300		18421	33,990								(23,256)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/08/2024	08/08/2025	08/08/2025	Expiration	2,900		18414	31,320								(18,844)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/12/2024	09/12/2025	09/12/2025	Expiration	3,700		19423	28,490								(19,880)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/07/2024	08/07/2025	08/07/2025	Expiration	2,900		17867	29,000								(17,368)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/24/2024	07/24/2025	07/24/2025	Expiration	4,400		19032	39,160								(21,947)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/27/2024	12/26/2025	12/26/2025	Expiration	3,500		21473	29,050								(28,889)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/23/2024	10/23/2025	10/23/2025	Expiration	3,600		20067	56,520								(45,806)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/14/2024	08/14/2025	08/14/2025	Expiration	3,100		19023	28,210								(17,438)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/25/2024	07/25/2025	07/25/2025	Expiration	4,300		18831	37,840								(21,311)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Expiration	5,500		19700	65,450								(30,821)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/22/2024	05/22/2025	05/22/2025	Expiration	4,800		18705	49,920								(19,390)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/26/2024	09/26/2025	09/26/2025	Expiration	4,000		20116	36,800								(27,095)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/18/2024	12/18/2025	12/18/2025	Expiration	5,000		21209	43,500								(41,946)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/13/2024	06/13/2025	06/13/2025	Expiration	5,100		19577	54,570								(24,437)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	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	BOM-	12/12/2024	12/12/2025	12/12/2025	Expiration	3,900		21615	35,490								(33,638)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/26/2024	06/26/2025	06/26/2025	Expiration	4,400		19751	42,240								(20,424)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/03/2024	10/03/2025	10/03/2025	Expiration	2,700		19793	32,130								(24,274)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/11/2024	12/11/2025	12/11/2025	Expiration	4,000		21764	37,200								(35,156)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Expiration	3,400		21768	29,240								(28,838)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/16/2024	10/16/2025	10/16/2025	Expiration	4,900		20174	47,040								(37,218)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Expiration	4,200		18539	44,940								(18,396)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	3,600		20233	56,160		2,803						(45,669)	2,803			

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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	BOM	11/26/2024	11/26/2025	11/26/2025	Expiration	3,800		20923	36,860								(33,316)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/15/2024	05/15/2025	05/15/2025	Expiration	4,600		18597	55,200								(20,377)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BOM	07/18/2024	07/18/2025	07/18/2025	Expiration	5,100		19705	55,080								(29,961)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	07/05/2024	07/03/2025	07/03/2025	Expiration	3,300		20392	39,270								(19,962)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	12/04/2024	12/04/2025	12/04/2025	Expiration	206		2375.60615599998	35,100								(32,496)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	11/13/2024	11/13/2025	11/13/2025	Expiration	295		2345.68026000001	9,520								(8,265)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	12/04/2024	12/04/2025	12/04/2025	Expiration	206		2472.66871600001	6,850								(6,342)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM	06/13/2024	06/13/2025	06/13/2025	Closing Sale	1,079		2032.79326999999	40,128		72,600						(17,969)	72,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM	05/09/2024	05/09/2025	05/09/2025	Expiration	1,157		2067.41210099999	54,960								(19,487)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/31/2024	05/30/2025	05/30/2025	Expiration	773		2099.10776399999	34,544								(14,258)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	06/06/2024	06/06/2025	06/06/2025	Closing Sale	1,122		2020.746854	52,210		92,000						(22,376)	92,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/16/2024	10/16/2025	10/16/2025	Expiration	157		3193.12	8,000								(6,330)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/16/2024	10/16/2025	10/16/2025	Expiration	157		3173.96128	27,150								(21,481)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	12/11/2024	12/11/2025	12/11/2025	Expiration	151		3326.28211999998	22,400								(21,169)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	05/08/2024	05/08/2025	05/08/2025	Closing Sale	270		2967.91	13,760		22,400						(4,814)	22,400			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	12/04/2024	12/04/2025	12/04/2025	Expiration	149		3427.46637000001	6,900								(6,388)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	05/01/2024	05/01/2025	05/01/2025	Closing Sale	244		2887.26479999999	16,590		32,200						(5,484)	32,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/15/2024	05/15/2025	05/15/2025	Closing Sale	263		3040.28	12,880		4,178						(4,755)	4,178			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	09/18/2024	09/18/2025	09/18/2025	Closing Sale	163		3047.36448000002	8,850		10,608						(6,321)	10,608			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/15/2024	05/15/2025	05/15/2025	Closing Sale	164		3022.03832000001	24,450		5,611						(9,026)	5,611			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/02/2024	10/02/2025	10/02/2025	Closing Sale	161		3072.40256	27,850		7,496						(20,964)	7,496			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	11/13/2024	11/13/2025	11/13/2025	Expiration	183		3212.51013000001	9,000								(7,813)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/02/2024	10/02/2025	10/02/2025	Closing Sale	323		3109.56872000002	15,700		2,993						(11,818)	2,993			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/09/2024	10/09/2025	10/09/2025	Closing Sale	160		3111.36479999998	6,600		1,755						(5,095)	1,755			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	11/20/2024	11/20/2025	11/20/2025	Expiration	155		3233.23	7,350								(6,522)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	11/20/2024	11/20/2025	11/20/2025	Expiration	155		3233.23	24,300								(21,563)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/30/2024	10/30/2025	10/30/2025	Closing Sale	159		3116.42126999998	26,650		1,893						(22,111)	1,893			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	09/11/2024	09/11/2025	09/11/2025	Closing Sale	169		3001.27775999999	21,900		17,986						(15,222)	17,986			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	10/30/2024	10/30/2025	10/30/2025	Expiration	223		3128.97483000001	10,360								(8,595)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	07/10/2024	07/10/2025	07/10/2025	Closing Sale	274		2916.62505999998	11,600		19,200						(6,055)	19,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM	09/11/2024	09/11/2025	09/11/2025	Closing Sale	270		2971.67936000001	11,200		19,200						(7,785)	19,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BOM	05/23/2024	05/23/2025	05/23/2025	Closing Sale	779		2963.74776000002	54,993		10,785						(21,692)	10,785			

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	19,876		381.615239999997	172,520		206,601						(93,369)	206,601			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	7,061		390.027600000001	35,640		13,998						(19,289)	13,998			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	20,988		381.932340000001	166,400		219,485						(87,314)	219,485			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	5,772		389.174570000002	28,380		18,559						(14,892)	18,559			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	13,338		386.2038	87,210		77,440						(47,199)	77,440			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	13,380		384.219359999999	91,800		109,322						(48,170)	109,322			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	18,262		377.84	154,560		742,703						(149,465)	742,703			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	16,089		390.883030000002	61,000		503,069						(60,662)	503,069			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	16,292		392.7276	58,280		479,356						(57,479)	479,356			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	10,774		382.833300000001	77,490		423,593						(76,426)	423,593			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	1,839		395.010899999999	5,460		49,921						(5,385)	49,921			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	17,732		388.041679999999	75,710		540,276						(73,214)	540,276			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	1,846		393.536940000002	5,670		52,829						(5,639)	52,829			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	10,322		381.99624	67,080		376,889						(64,869)	376,889			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	10,814		381.404780000002	78,720		440,628						(78,284)	440,628			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	2,294		391.565299999998	10,710		6,765						(6,856)	6,765			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	1,771		395.19	7,350		3,140						(4,846)	3,140			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	1,550		385.055049999999	7,740		5,384						(4,657)	5,384			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,760		398.822889999997	7,560		2,704						(5,421)	2,704			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	1,862		375.108279999998	14,210		10,246						(5,038)	10,246			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	2,510		395.60127	12,900		5,669						(9,746)	5,669			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	4,681		382.60735	26,820		17,595						(14,589)	17,595			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	1,776		394.564169999999	9,170		4,909						(6,274)	4,909			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	1,262		399.053960000002	4,950		2,437						(3,454)	2,437			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	2,904		378.002479999999	14,410		10,893						(6,786)	10,893			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	2,971		400.639040000002	25,080		4,576						(21,359)	4,576			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Expiration	6,504		414.54075	72,800								(71,800)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/29/2024	08/29/2025	08/29/2025	Expiration	11,387		410.602410000002	117,450								(77,440)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/16/2024	10/16/2025	10/16/2025	Expiration	22,502		437.57162	81,900								(64,800)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/12/2024	09/12/2025	09/12/2025	Expiration	8,580		414.112599999999	74,800								(52,196)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/18/2024	09/18/2025	09/18/2025	Expiration	10,076		416.442510000003	77,600								(55,429)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Expiration	30,626		409.060799999997	141,520								(66,644)				

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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	BOM-	11/07/2024	11/07/2025	11/07/2025	Expiration	22,037		435.371860000000 03	90,780								(77,313)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/06/2024	09/05/2025	09/05/2025	Expiration	5,835		411.513480000000 02	51,750								(35,408)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	12,710		403.243460000000 03	112,210		74,566						(67,203)	74,566			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/21/2024	08/21/2025	08/21/2025	Expiration	20,911		425.079760000000 02	69,700								(44,424)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	24,148		403.972480000000 02	130,130		16,361						(55,413)	16,361			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	9,044		393.619649999999 98	88,400		109,704						(39,343)	109,704			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/25/2024	09/25/2025	09/25/2025	Expiration	12,569		416.50707	99,000								(72,618)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/09/2024	10/09/2025	10/09/2025	Expiration	21,282		431.341200000000 01	78,200								(60,369)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/09/2024	10/09/2025	10/09/2025	Expiration	10,516		416.164379999999 99	100,800								(77,815)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	12/26/2024	12/26/2025	12/26/2025	Expiration	24,765		430.930499999999 99	105,930								(104,475)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/09/2024	05/09/2025	05/09/2025	Expiration	30,064		404.049500000000 02	159,330								(56,494)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/07/2024	08/07/2025	08/07/2025	Expiration	24,383		419.434880000000 02	72,380								(43,348)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/05/2024	09/05/2025	09/05/2025	Expiration	20,707		429.670849999999 97	64,780								(43,958)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/07/2024	11/07/2025	11/07/2025	Expiration	11,637		420.832539999999 99	116,090								(98,868)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/12/2024	09/12/2025	09/12/2025	Expiration	24,982		430.756359999999 97	73,260								(51,121)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	7,961		394.928319999999 99	75,300		77,394						(32,065)	77,394			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/14/2024	08/14/2025	08/14/2025	Expiration	18,022		424.543060000000 03	47,600								(29,423)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	8,901		389.266500000000 01	83,490		119,487						(27,600)	119,487			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/16/2024	10/16/2025	10/16/2025	Expiration	11,375		421.395219999999 99	106,720								(84,438)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	12,662		404.79154	115,150		57,592						(69,280)	57,592			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/03/2024	10/03/2025	10/03/2025	Expiration	21,838		432.651540000000 01	66,120								(49,953)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	6,530		399.333410000000 01	67,500		61,879						(37,830)	61,879			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/19/2024	09/19/2025	09/19/2025	Expiration	10,060		417.511500000000 01	74,000								(53,060)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/19/2024	09/19/2025	09/19/2025	Expiration	20,874		432.223810000000 01	54,780								(39,279)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/03/2024	10/03/2025	10/03/2025	Expiration	8,283		417.11433	69,630								(52,605)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/02/2024	10/02/2025	10/02/2025	Expiration	8,256		418.07574	66,990								(50,427)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/28/2024	08/28/2025	08/28/2025	Expiration	21,288		428.524740000000 01	67,200								(44,123)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	26,599		405.274099999999 98	127,000		12,659						(56,522)	12,659			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	10,960		408.043999999999 98	111,370		46,206						(71,289)	46,206			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/28/2024	08/28/2025	08/28/2025	Expiration	11,151		409.979010000000 02	113,960								(74,825)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	11,220		407.825600000000 01	112,200		41,229						(71,512)	41,229			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/26/2024	11/26/2025	11/26/2025	Expiration	19,472		445.761399999999 98	72,000								(65,077)				

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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	BOM-	11/26/2024	11/26/2025	11/26/2025	Expiration	11,197		429.327800000000 02	111,780								(101,032)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	10/02/2024	10/02/2025	10/02/2025	Expiration	21,517		434.063339999999 98	59,340								(44,668)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	5,544		395.046679999999 98	59,850		48,421						(28,184)	48,421			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/08/2024	08/08/2025	08/08/2025	Expiration	24,032		421.04512	75,330								(45,322)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/13/2024	11/13/2025	11/13/2025	Expiration	11,316		422.749599999999 99	118,220								(102,631)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/06/2024	09/05/2025	09/05/2025	Expiration	20,803		428.068620000000 01	62,320								(42,640)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/25/2024	09/25/2025	09/25/2025	Expiration	22,121		431.226040000000 01	65,120								(47,767)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/05/2024	09/05/2025	09/05/2025	Expiration	5,808		412.642420000000 02	54,970								(37,301)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/29/2024	08/29/2025	08/29/2025	Expiration	21,509		429.176339999999 98	68,850								(45,396)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	09/18/2024	09/18/2025	09/18/2025	Expiration	20,907		431.131140000000 02	59,760								(42,686)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	08/22/2024	08/22/2025	08/22/2025	Expiration	21,155		425.307399999999 97	73,040								(46,754)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	13,569		395.028860000000 01	123,930		112,502						(43,942)	112,502			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/24/2024	07/24/2025	07/24/2025	Expiration	30,036		414.265339999999 98	121,900								(68,318)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	11/13/2024	11/13/2025	11/13/2025	Expiration	29,521		440.228670000000 02	105,600								(91,675)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	07/18/2024	07/18/2025	07/18/2025	Expiration	29,647		414.90787	132,240								(71,933)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	EQUITY/INDEX	BOM-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	21,579		401.500589999999 99	93,600		25,666						(30,942)	25,666			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/21/2024	11/21/2025	11/21/2025	Expiration	5,654		1215.797742	352,452								(313,721)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Expiration	3,285		1174.175142000000 01	225,069								(84,167)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/22/2024	08/22/2025	08/22/2025	Expiration	5,427		1227.376776000000 01	354,420								(226,868)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	6,111		1206.268982999999 99	365,112		48,277						(303,926)	48,277			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/14/2024	11/14/2025	11/14/2025	Expiration	8,433		1220.399339999999 99	557,539								(485,549)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	06/27/2024	06/27/2025	06/27/2025	Expiration	1,795		1219.149814000000 01	115,236								(56,035)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/17/2024	10/17/2025	10/17/2025	Expiration	3,551		1221.571470000000 01	214,613								(170,393)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/07/2024	11/07/2025	11/07/2025	Expiration	5,358		1217.728662	348,612								(296,895)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	07/25/2024	07/25/2025	07/25/2025	Expiration	5,683		1197.813864	307,932								(173,423)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/09/2024	05/09/2025	05/09/2025	Expiration	3,850		1171.121474999999 99	220,500								(78,183)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/06/2024	09/05/2025	09/05/2025	Expiration	5,666		1213.905678000001	317,714								(217,383)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/19/2024	09/19/2025	09/19/2025	Expiration	7,163		1180.981818	565,400								(405,410)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	07/05/2024	07/03/2025	07/03/2025	Expiration	4,206		1230.296851000001 01	260,884								(132,616)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/19/2024	12/19/2025	12/19/2025	Expiration	5,615		1190.768039999999 99	377,612								(365,163)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	06/06/2024	06/06/2025	06/06/2025	Expiration	4,429		1196.547352	270,777								(116,047)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/29/2024	08/29/2025	08/29/2025	Expiration	5,945		1204.442469000001 01	396,504								(261,431)				

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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)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	09/26/2024	09/26/2025	09/26/2025	Expiration	5,523		1215.460509	382,160								(281,371)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	08/15/2024	08/15/2025	08/15/2025	Expiration	3,453		1205.555057999999	221,760								(137,686)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/03/2024	10/03/2025	10/03/2025	Expiration	6,580		1224.372405000001	400,480								(302,560)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	09/12/2024	09/12/2025	09/12/2025	Expiration	6,565		1229.856962000001	373,600								(260,699)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	11/27/2024	11/26/2025	11/26/2025	Expiration	6,762		1215.001458	482,479								(438,496)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	08/01/2024	08/01/2025	08/01/2025	Expiration	5,417		1204.100828000001	344,955								(200,908)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	04/25/2024	04/25/2025	04/25/2025	Expiration	2,415		1120.056599999999	194,544								(61,435)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	08/08/2024	08/08/2025	08/08/2025	Expiration	4,120		1184.421114	250,390								(150,647)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/10/2024	10/10/2025	10/10/2025	Expiration	3,194		1226.225359999999	196,170								(151,978)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	06/21/2024	06/20/2025	06/20/2025	Expiration	734		1221.024576	49,059								(23,103)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/31/2024	05/30/2025	05/30/2025	Expiration	3,982		1184.309085000001	231,710								(95,637)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	05/23/2024	05/23/2025	05/23/2025	Expiration	3,733		1175.975460000001	245,696								(96,913)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	12/12/2024	12/12/2025	12/12/2025	Expiration	3,959		1254.955999999999	254,800								(241,500)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	06/13/2024	06/13/2025	06/13/2025	Expiration	3,105		1194.906455000001	221,084								(99,002)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	07/18/2024	07/18/2025	07/18/2025	Expiration	4,029		1213.723688	257,348								(139,986)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/24/2024	10/24/2025	10/24/2025	Expiration	5,586		1188.603331999999	365,954								(297,589)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	07/11/2024	07/11/2025	07/11/2025	Expiration	3,644		1216.210125000001	283,725								(148,878)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	05/02/2024	05/02/2025	05/02/2025	Expiration	4,017		1144.464854999999	226,918								(76,058)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	12/05/2024	12/05/2025	12/05/2025	Expiration	4,774		1254.350271999999	317,100								(294,450)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	12/27/2024	12/24/2025	12/24/2025	Expiration	6,715		1242.435500999999	350,892								(348,937)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	09/06/2024	09/05/2025	09/05/2025	Expiration	36,254		348.667111999999	302,375								(206,888)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/31/2024	10/31/2025	10/31/2025	Closing Sale	28,482		348.654233999997	241,178		4,349						(200,761)	4,349			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	05/02/2024	05/02/2025	05/02/2025	Expiration	30,037		337.585596000001	274,992								(92,172)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/10/2024	10/10/2025	10/10/2025	Expiration	23,417		349.880869000002	216,152								(167,458)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	10/03/2024	10/03/2025	10/03/2025	Expiration	33,764		348.785595	322,730								(243,821)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS	05/31/2024	05/30/2025	05/30/2025	Expiration	24,074		344.840296000002	208,994								(86,261)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	08/08/2024	08/08/2025	08/08/2025	Expiration	38,138		344.410998000001	353,496								(212,680)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	06/13/2024	06/13/2025	06/13/2025	Expiration	6,551		346.059945000003	69,644								(31,187)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	08/29/2024	08/29/2025	08/29/2025	Expiration	47,601		349.003899999999	430,272								(283,696)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	12/12/2024	12/12/2025	12/12/2025	Expiration	22,672		353.556435000002	225,440								(213,673)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	05/23/2024	05/23/2025	05/23/2025	Expiration	10,742		339.580313999999	126,947								(50,074)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS	07/11/2024	07/11/2025	07/11/2025	Expiration	21,548		349.826358000003	241,832								(126,895)				

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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)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	04/25/2024	04/25/2025	04/25/2025	Expiration	11,129		341.855801999999 98	99,104								(31,296)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Expiration	36,449		344.862011999999 99	345,870								(129,342)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/07/2024	11/07/2025	11/07/2025	Expiration	25,870		352.520791999999 97	208,754								(177,785)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Expiration	32,685		349.735520000000 01	326,140								(153,584)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/19/2024	12/19/2025	12/19/2025	Expiration	22,240		347.544699999999 98	199,353								(192,781)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/27/2024	11/26/2025	11/26/2025	Expiration	29,307		351.384423000000 03	275,422								(250,314)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/21/2024	11/21/2025	11/21/2025	Expiration	37,674		349.038812000000 01	347,424								(309,246)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/24/2024	10/24/2025	10/24/2025	Expiration	22,471		345.877858	209,040								(169,989)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/09/2024	05/09/2025	05/09/2025	Expiration	26,234		344.249081999999 99	216,000								(76,587)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/27/2024	12/24/2025	12/24/2025	Expiration	27,287		352.042466999999 99	217,170								(215,960)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/19/2024	09/19/2025	09/19/2025	Expiration	38,132		348.754496000000 02	354,296								(254,042)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	06/06/2024	06/06/2025	06/06/2025	Expiration	18,435		347.656625000000 02	158,784								(68,050)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/12/2024	09/12/2025	09/12/2025	Expiration	22,863		352.420493000000 02	177,600								(123,930)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	07/18/2024	07/18/2025	07/18/2025	Expiration	33,429		349.298502999999 98	311,571								(169,481)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/05/2024	12/05/2025	12/05/2025	Expiration	26,436		354.187759000000 03	260,474								(241,869)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/14/2024	11/14/2025	11/14/2025	Expiration	26,265		347.497622999999 98	280,968								(244,689)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/01/2024	08/01/2025	08/01/2025	Expiration	17,256		352.666118999999 98	127,740								(74,398)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/15/2024	08/15/2025	08/15/2025	Expiration	27,454		346.126435000000 01	279,264								(173,389)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/17/2024	10/17/2025	10/17/2025	Expiration	12,041		351.242977999999 99	99,960								(79,364)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/26/2024	09/26/2025	09/26/2025	Expiration	35,827		346.842537999999 99	399,420								(294,078)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/22/2024	08/22/2025	08/22/2025	Expiration	28,320		351.886799999999 99	256,410								(164,131)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	06/27/2024	06/27/2025	06/27/2025	Expiration	13,094		351.417832999999 97	114,172								(55,518)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	07/05/2024	07/03/2025	07/03/2025	Expiration	34,859		351.461099999999 99	315,372								(160,314)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	07/25/2024	07/25/2025	07/25/2025	Expiration	28,434		344.640714	256,760								(144,604)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	268		4861.66392	30,758		66,300						(26,195)	66,300			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	404		4942.35270000000 04	44,460		90,000						(35,299)	90,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	263		4976.33790000000 04	29,029		63,700						(26,956)	63,700			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	344		4950.25634999999 97	39,440		83,300						(32,072)	83,300			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	306		4884.18336	36,450		73,500						(36,247)	73,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	374		4852.59263999999 98	41,220		88,200						(28,763)	88,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	136		19423	45,630		72,900						(32,718)	72,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	133		20545	84,294		159,299						(65,305)	159,299			

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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)
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	2,100		0.984999999999999	57,120		90,300						(42,055)	90,300			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	12/27/2024	12/26/2025	12/23/2025	Closing Sale	2,000		0.997	46,000		74,000						(45,745)	74,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	1,900		0.999	54,720		91,200						(48,707)	91,200			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	1,500		0.993999999999999	35,055		55,500						(31,859)	55,500			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	2,900		1.008	69,890		118,900						(48,769)	118,900			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	1,100		0.998	21,010		33,000						(15,065)	33,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	3,000		1.002	60,000		99,000						(20,111)	99,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	2,300		0.996	55,890		89,700						(34,701)	89,700			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	1,900		1.002	53,257		89,300						(44,332)	89,300			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	2,100		1.000999999999999	43,470		69,300						(34,513)	69,300			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	2,600		0.999	54,860		88,400						(20,516)	88,400			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	1,500		0.973999999999999	42,150		63,000						(26,981)	63,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	1,600		0.988999999999999	31,680		48,000						(23,934)	48,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	1,500		0.999	34,200		55,500						(14,657)	55,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	454		1978.248771	16,209		31,501						(5,358)	31,501			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	11/20/2024	11/20/2025	11/20/2025	Expiration	215		2337.16167	7,330								(6,504)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	253		1948.54533599999	32,265		53,821						(10,666)	53,821			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BARCLAYS-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	238		2103.846	6,615		12,499						(4,598)	12,499			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	403		4925.80576000002	49,000		100,000						(46,442)	100,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	368		4880.82877999998	43,560		88,200						(14,600)	88,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	393		4780.36117000001	39,330		76,000						(34,252)	76,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	450		4664.07125999997	52,920		109,200						(31,839)	109,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	446		4940.43549999996	45,760		90,200						(20,491)	90,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	453		5047.08774999997	50,140		98,900						(18,750)	98,900			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	490		4917.30779999996	62,640		129,600						(30,460)	129,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	201		4936.47238000002	25,200		50,000						(16,615)	50,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	457		4997.29920000004	53,360		103,500						(21,048)	103,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	378		4793.87664000004	41,580		91,800						(37,011)	91,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	312		4888.26047999999	28,950		64,500						(16,304)	64,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	261		4956.22548000001	26,000		50,700						(13,643)	50,700			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	228		4890.38918999999	21,890		47,300						(18,222)	47,300			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	381		4988.65366999997	40,280		79,800						(16,625)	79,800			

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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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	232		4738.06000000004	24,860		49,500						(17,009)	49,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	390		4879.86024	37,620		76,000						(20,464)	76,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	409		4855.68999999996	45,800		90,000						(29,317)	90,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	315		4775.25144	28,200		57,000						(16,424)	57,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	305		4911.48733999997	28,800		55,500						(21,758)	55,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	71		39210	61,264		98,000						(36,859)	98,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	105		38915	70,889		110,700						(33,383)	110,700			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	98		39475	81,549		128,700						(42,791)	128,700			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	90		39300	67,550		112,000						(26,645)	112,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	92		41211	79,724		125,400						(52,565)	125,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	114		43663	97,100		150,000						(84,562)	150,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	92		41880	82,641		128,700						(60,846)	128,700			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	74		41731	67,890		105,400						(48,679)	105,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	74		44676	74,844		118,800						(69,498)	118,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	143		18928	55,296		97,199						(32,205)	97,199			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	140		19847	57,483		110,700						(37,901)	110,700			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	131		21361	50,708		84,000						(47,086)	84,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	1,000		0.987999999999999	21,700		33,000						(14,847)	33,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	2,300		0.999	47,150		75,900						(24,741)	75,900			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	1,900		0.999	36,860		58,900						(11,640)	58,900			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	2,800		0.99199999999999	66,080		103,600						(35,945)	103,600			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	800		0.995	20,960		33,600						(9,870)	33,600			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	2,000		0.999	46,200		74,000						(18,223)	74,000			
RAINBOW OPTION	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	2,000		0.999	48,400		78,000						(19,977)	78,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	379		2107.349541	9,784		18,400						(3,612)	18,400			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	248		2018.11899999999	6,200		11,500						(2,998)	11,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	11/27/2024	11/26/2025	11/26/2025	Expiration	595		3380.73959999999	34,200								(31,082)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	851		2939.33640000001	51,525		92,500						(31,000)	92,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	692		3069.44660000002	46,011		24,339						(26,798)	24,339			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	682		2923.06442000002	36,000		62,000						(16,953)	62,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	489		3093.53184000001	34,125		63,000						(22,500)	63,000			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	5,215		386.19457	37,600		97,131						(25,726)	97,131			

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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	BNP PARIBAS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	4,254		384.80144999999999	20,000		38,362						(11,264)	38,362			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	20,737		375.01157999999998	177,840		346,689						(79,149)	346,689			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	9,540		383.03055000000001	55,080		72,497						(25,724)	72,497			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	24,240		374.29374000000001	209,300		307,024						(78,270)	307,024			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	5,199		387.35262	37,400		90,820						(25,379)	90,820			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	2,659		383.28665999999998	13,300		22,447						(5,919)	22,447			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	3,601		391.08249999999998	27,160		56,819						(19,475)	56,819			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	9,565		382.02569999999997	55,080		82,298						(25,938)	82,298			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	5,004		388.45355999999998	23,560		23,900						(11,976)	23,900			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	14,956		396.71940000000001	71,340		144,186						(50,957)	144,186			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	4,235		385.70317	20,960		34,928						(11,747)	34,928			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	11,432		379.53534999999999	76,540		163,297						(43,106)	163,297			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	3,663		390.20578	18,200		21,958						(11,250)	21,958			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	5,997		392.33073000000002	28,750		74,901						(19,671)	74,901			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	18,663		374.32983999999999	158,200		232,354						(61,450)	232,354			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	3,733		383.70684	17,080		11,471						(6,634)	11,471			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	12,495		379.14911999999998	83,190		157,202						(37,024)	157,202			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	3,757		381.58336000000003	16,800		23,882						(6,627)	23,882			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	2,830		394.16208	17,600		48,299						(13,297)	48,299			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	5,255		390.09449999999998	23,600		12,799						(13,680)	12,799			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	10,664		376.9554	77,200		104,773						(29,987)	104,773			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	11,383		380.79216000000002	78,260		149,770						(43,860)	149,770			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	8,373		386.76616000000001	52,800		78,990						(32,637)	78,990			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	13,437		375.45898999999997	88,000		178,724						(36,321)	178,724			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	18,130		380.58	151,110		216,656						(87,594)	216,656			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	14,920		397.69125000000003	73,080		136,794						(52,401)	136,794			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	EQUITY/INDEX	BNP PARIBAS-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	20,148		382.56218000000001	164,010		274,769						(101,380)	274,769			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	17,381		378.96055999999999	150,480		248,020						(76,494)	248,020			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	20,838		388.33127999999999	183,870		477,155						(138,913)	477,155			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	5,737		386.92122999999998	39,820		143,650						(35,335)	143,650			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	15,183		378.04793999999998	104,310		135,312						(39,008)	135,312			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	13,377		385.45386000000002	85,680		98,000						(46,606)	98,000			

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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)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	22,379		388.36124999999998	197,490		413,991						(141,607)	413,991			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	5,579		385.84075000000001	24,570		36,760						(11,948)	36,760			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	19,934		380.87873999999999	168,720		237,239						(91,776)	237,239			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	20,599		383.12648999999999	177,750		446,869						(121,618)	446,869			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	13,548		380.1943	88,740		165,773						(43,151)	165,773			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	9,388		380.01877000000002	96,840		299,863						(85,932)	299,863			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	19,080		372.48210999999998	150,520		310,588						(62,126)	310,588			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	17,751		397.66055999999998	87,630		240,865						(66,204)	240,865			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	7,155		386.42687999999998	32,400		30,072						(15,132)	30,072			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	10,734		374.87583999999998	76,000		140,234						(29,978)	140,234			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	18,333		375.62723999999997	157,320		275,039						(74,084)	275,039			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	3,610		390.1268	26,600		58,604						(19,000)	58,604			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	18,019		376.61525999999998	155,040		252,538						(72,409)	252,538			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	7,082		389.64771999999999	34,020		22,182						(18,505)	22,182			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	18,517		372.26736	153,180		290,203						(60,421)	290,203			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	15,647		391.90634	78,000		313,772						(69,214)	313,772			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	18,344		375.39769999999999	158,010		337,934						(88,989)	337,934			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	5,979		393.50718000000001	28,750		67,643						(19,509)	67,643			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	6,057		383.89692000000002	39,100		56,531						(19,876)	56,531			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	18,000		376.63668999999999	158,440		311,646						(88,796)	311,646			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	3,196		383.30381999999997	15,480		11,687						(5,789)	11,687			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	20,798		384.27534000000003	180,000		427,279						(122,143)	427,279			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	16,205		375.30070999999998	142,740		277,578						(69,409)	277,578			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	7,174		385.41311999999999	32,670		37,424						(15,385)	37,424			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	22,434		387.41219999999998	194,010		425,080						(138,579)	425,080			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	13,663		385.14695999999998	86,320		100,877						(50,037)	100,877			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	2,232		222.21791999999999	5,670		10,000						(3,411)	10,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	2,328		208.98094	6,425		10,000						(3,026)	10,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	2,373		249.26079999999999	6,144		10,200						(4,996)	10,200			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	2,346		212.49061	6,030		10,500						(2,021)	10,500			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2025	07/02/2025	Expiration	2,376		963.71	49,450								(24,725)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	08/21/2025	Expiration	1,439		968.47582999999997	32,480								(20,702)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	348		4888.75799999998	42,505		90,100						(41,104)	90,100			

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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)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2024	10/10/2025	10/10/2025	Expiration	87,813		268.484846	545,160								(422,349)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2025	04/02/2026	12/22/2025	Closing Sale	94,608		263.938098000002		69,600	84,390						(50,426)	65,216			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	09/26/2025	Expiration	115,257		272.162264999999	725,340								(534,042)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	89,162		261.843441999999	524,250		717,281						(506,967)	717,281			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/19/2025	09/19/2025	Expiration	114,745		271.540428000002	754,330								(540,879)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/03/2025	07/03/2025	Expiration	73,468		264.359914	473,850								(240,874)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/09/2025	05/09/2025	Expiration	139,159		259.740300999999	939,120								(332,984)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	138,439		267.720710999999	853,300		168,700						(726,712)	168,700			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/10/2025	01/09/2026	12/22/2025	Closing Sale	101,504		258.268177999998		80,700	136,200						(76,900)	132,400			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	10/17/2025	Expiration	137,013		271.229058000001	817,700								(649,218)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	08/01/2025	08/01/2025	Expiration	130,990		268.991122000002	774,400								(451,024)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/24/2025	01/23/2026	12/22/2025	Closing Sale	100,591		263.179058		47,800	52,800						(43,695)	48,695			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/25/2025	07/25/2025	Expiration	112,684		265.875089	642,850								(362,045)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/12/2025	09/12/2025	Expiration	137,205		271.856600000001	842,980								(588,233)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/27/2024	12/24/2025	12/23/2025	Closing Sale	107,513		264.654948999999	544,260		600,733						(541,228)	600,733			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/22/2025	08/22/2025	Expiration	128,908		269.149122999997	835,200								(534,620)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/30/2025	01/30/2026	12/22/2025	Closing Sale	139,189		263.670099999999		63,180	66,960						(56,584)	60,364			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/15/2025	08/15/2025	Expiration	120,685		268.913296	763,750								(474,196)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/11/2025	07/11/2025	Expiration	142,199		266.964269	870,200								(456,616)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2025	04/10/2026	12/22/2025	Closing Sale	106,315		255.076866999999		50,000	116,000						(35,042)	101,042			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/23/2025	05/23/2025	Expiration	140,256		261.925564000001	803,730								(317,027)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	114,951		268.602375999999	787,400		396,835						(715,620)	396,835			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2025	01/16/2026	12/22/2025	Closing Sale	95,663		261.592661000002		49,800	64,800						(46,516)	61,516			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	96,185		269.772074999997	634,400		42,016						(589,086)	42,016			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	115,366		259.175400000002	666,770		19,393						(223,488)	19,393			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/08/2025	08/08/2025	Expiration	101,198		266.536995999999	621,000								(373,624)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/29/2025	08/29/2025	Expiration	105,351		271.605996	589,950								(388,978)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	119,910		266.599133999999	764,800		242,707						(680,756)	242,707			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2025	01/02/2026	12/22/2025	Closing Sale	92,605		262.404		46,800	58,800						(45,504)	57,504			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/30/2025	05/30/2025	Expiration	76,388		262.344241000001	428,000								(176,654)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/20/2025	06/20/2025	Expiration	75,570		263.355231	506,000								(238,283)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/03/2024	10/03/2025	10/03/2025	Expiration	128,658		271.2627	788,740								(595,889)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/05/2025	09/05/2025	Expiration	76,332		269.335050000002	484,100								(331,226)				

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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	CITI-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	116,501		267.541090999999	720,720		467,822						(586,080)	467,822			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/13/2025	06/13/2025	Expiration	123,935		263.755679999999	751,120								(336,353)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	06/06/2025	Expiration	130,916		262.737815000000	821,100								(351,900)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/16/2025	05/16/2025	Expiration	124,345		261.925390999999	794,610								(297,153)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	123,032		267.678210999999	756,700		198,018						(717,202)	198,018			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	120,072		265.370381000000	690,060		496,405						(574,418)	496,405			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2024	07/18/2025	07/18/2025	Expiration	110,941		265.836327999999	769,230								(418,427)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/27/2025	06/27/2025	Expiration	144,987		263.634175000000	892,390								(433,937)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	114,493		265.059940999999	762,500		379,975						(664,045)	379,975			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	04/30/2026	12/22/2025	Closing Sale	60,577		259.175400000000	241,600		340,800						(118,798)	298,086			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2024	05/01/2025	05/01/2025	Expiration	3,200		17319	30,720								(10,155)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	2,800		19803	33,880		44,980						(25,503)	44,980			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	08/21/2025	Expiration	4,800		19825	47,520								(30,287)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	1,500		0.995	47,850		79,500						(38,911)	79,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	1,700		0.999	43,690		71,400						(40,569)	71,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	2,200		1	36,520		57,200						(34,614)	57,200			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	1,000		1.00099999999999	28,361		47,000						(27,426)	47,000			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	7,174		383.490459999999	36,450		35,079						(15,621)	35,079			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	17,272		375.587319999999	144,300		220,950						(61,843)	220,950			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	13,286		378.97438	90,500		124,962						(38,786)	124,962			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	2,964		406.914449999999	19,680		1,061						(17,139)	1,061			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	1,264		396.511439999999	6,500		2,441						(6,286)	2,441			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	2,722		404.13	18,040		2,966						(14,323)	2,966			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	14,135		402.846749999999	90,630		15,754						(85,899)	15,754			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	11/21/2025	Expiration	1,225		411.374880000000	6,000								(5,341)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12/05/2025	Expiration	4,660		407.72	36,290								(33,698)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	1,506		399.96348	6,720		2,337						(4,948)	2,337			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	11/20/2025	Expiration	10,841		422.926960000000	111,760								(99,172)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11/14/2025	Expiration	11,608		421.0856	124,550								(108,468)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12/05/2025	Expiration	25,262		441.153039999999	98,880								(91,817)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	09/26/2025	Expiration	22,090		432.23145	66,000								(48,593)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Expiration	27,797		428.16904	97,900								(94,673)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	11/21/2025	Expiration	24,748		441.983130000000	93,930								(83,608)				

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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	CITI-	12/04/2024	12/04/2025	12/04/2025	Expiration	12,990		426.767999999997	122,430								(113,349)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	09/26/2025	Expiration	12,300		417.09339	101,920								(75,040)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	12/12/2025	Expiration	37,694		434.703500000002	158,080								(149,829)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/05/2024	12/05/2025	12/05/2025	Expiration	12,999		426.47512	125,080								(116,146)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2024	11/21/2025	11/21/2025	Expiration	10,536		425.250620000003	110,940								(98,749)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/14/2024	11/14/2025	11/14/2025	Expiration	29,638		438.495870000002	108,000								(94,055)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/19/2024	12/19/2025	12/19/2025	Expiration	9,350		413.923119999998	84,360								(81,579)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/12/2024	12/12/2025	12/12/2025	Expiration	7,688		419.783250000001	79,670								(75,511)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	11/20/2025	Expiration	24,884		439.973920000002	88,880								(78,869)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2024	12/04/2025	12/04/2025	Expiration	25,245		441.048	98,880								(91,545)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	10/17/2025	Expiration	11,630		420.699329999997	118,440								(94,036)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/17/2024	10/17/2025	10/17/2025	Expiration	22,518		436.86453	84,630								(67,193)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2024	11/20/2025	11/20/2025	Expiration	12,336		209.294610000001	69,160								(61,370)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2024	10/16/2025	10/16/2025	Expiration	7,109		211.422	32,700								(25,873)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/18/2024	12/18/2025	12/18/2025	Expiration	10,245		753.712959999995	48,720								(46,980)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/30/2024	10/30/2025	10/30/2025	Expiration	10,564		208.041750000001	51,700								(42,894)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	6,991		201.451500000001	28,420		20,124						(13,742)	20,124			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/06/2024	11/06/2025	11/06/2025	Expiration	18,546		209.23855	99,450								(84,423)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	1,047		954.657410000003	23,700		4,874						(14,194)	4,874			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	07/24/2025	Expiration	2,487		972.166860000004	54,240								(30,398)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	06/20/2025	Expiration	1,552		969.658689999998	32,400								(15,132)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	07/10/2025	Expiration	2,241		978.988180000006	45,320								(23,656)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	2,869		978.82	62,720		1,607						(44,800)	1,607			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	74		42096	66,960		111,600						(50,588)	111,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	124		39191	111,230		181,300						(39,439)	181,300			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	78		42501	57,090		92,400						(46,425)	92,400			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	10/23/2025	Expiration	40,208		109.95	197,560								(160,110)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	11/06/2025	Expiration	38,073		109.71014	196,940								(167,183)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2025	07/31/2025	Expiration	44,819		112.419300000001	216,750								(125,644)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	06/20/2025	Expiration	38,931		112.07872	220,440								(102,953)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2025	06/12/2025	Expiration	35,552		110.54848	192,800								(85,807)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	05/15/2025	Expiration	36,380		108.076899999999	186,800								(68,956)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2025	07/02/2025	Expiration	23,715		112.82	120,150								(60,075)				

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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 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)
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	10/02/2025	Expiration	42,537		108.01188	209,300								(157,550)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	12/11/2025	Expiration	44,741		113.04600000000 01	238,170								(225,084)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Expiration	43,226		108.17702	225,130								(165,137)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/26/2024	12/26/2025	12/26/2025	Expiration	34,250		110.52612000000 01	177,460								(175,022)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	07/17/2025	Expiration	28,778		115.60015	160,710								(86,978)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/30/2025	05/30/2025	Expiration	29,398		109.3	142,400								(58,290)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	08/07/2025	Expiration	33,374		105.71202	199,440								(119,445)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/16/2024	10/16/2025	10/16/2025	Expiration	16,405		108.7535	84,960								(67,221)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2025	05/08/2025	Expiration	37,006		107.5496	186,800								(65,354)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	09/18/2025	Expiration	36,347		107.36484	179,010								(127,864)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/18/2024	12/18/2025	12/18/2025	Expiration	31,067		112.90656	158,780								(153,109)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	08/28/2025	Expiration	30,167		109.4307	151,140								(99,238)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2025	05/22/2025	Expiration	27,322		108.55025999999 99	151,500								(58,847)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	06/26/2025	Expiration	16,839		111.17149999999 99	96,900								(46,853)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2025	09/11/2025	Expiration	31,770		107.17319999999 99	145,520								(101,144)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2025	05/01/2025	Expiration	39,163		104.50915999999 99	193,110								(63,838)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2024	12/04/2025	12/04/2025	Expiration	25,405		113.57346	129,050								(119,478)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2025	06/05/2025	Expiration	20,691		110.38733999999 99	95,450								(40,645)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2025	08/14/2025	Expiration	19,222		109.46850000000 01	92,400								(57,115)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	10/30/2025	Expiration	28,292		109.85975000000 01	137,950								(114,453)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	07/24/2025	Expiration	23,314		112.96692	117,260								(65,717)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2024	11/20/2025	11/20/2025	Expiration	32,942		112.08538	169,460								(150,372)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	11/26/2025	Expiration	33,590		112.64426	174,040								(157,305)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2025	08/21/2025	Expiration	31,022		109.37052	154,020								(98,167)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/13/2024	11/13/2025	11/13/2025	Expiration	43,009		111.05249999999 99	279,300								(242,469)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	07/10/2025	Expiration	30,986		114.63191999999 99	171,720								(89,634)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	10/09/2025	Expiration	31,158		109.0176	149,940								(115,750)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/05/2025	09/05/2025	Expiration	25,142		107.6	121,500								(82,446)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	07/25/2025	Expiration	36,117		114.07396	81,180								(45,720)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	08/08/2025	Expiration	43,978		112.08981	80,360								(48,348)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	06/13/2025	Expiration	149,293		113.50637999999 99	348,140								(155,898)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	05/09/2025	Expiration	84,746		113.1	192,960								(68,418)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	07/11/2025	Expiration	117,432		114.07675	303,750								(159,385)				

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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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	08/15/2025	Expiration	47,300		112.1354	100,170								(62,193)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	05/02/2025	Expiration	43,598		110.79075	130,340								(43,687)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	07/25/2025	Expiration	113,636		114.07396	255,420								(143,849)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	08/29/2025	Expiration	37,413		112.14774	87,360								(57,600)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	104,511		112.257630000000 1	243,360		78,582						(202,577)	78,582			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	07/18/2025	Expiration	27,058		113.73201	82,770								(45,023)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	06/06/2025	Expiration	14,981		113.159499999999 99	36,550								(15,664)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	05/23/2025	Expiration	136,805		112.55655	364,250								(143,676)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	12/12/2025	Expiration	32,645		113.296589999999 99	76,960								(72,943)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	09/26/2025	Expiration	46,177		112.30758	108,680								(80,017)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	12/23/2025	Expiration	96,837		112.96548	210,370								(209,195)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	07/03/2025	Expiration	87,520		113.861819999999 99	210,000								(106,750)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	10/03/2025	Expiration	34,685		112.327560000000 01	81,510								(61,580)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	05/30/2025	Expiration	44,092		113.363249999999 99	98,000								(40,449)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	12/19/2025	Expiration	95,374		112.31757	222,560								(215,223)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	07/03/2025	Expiration	45,510		113.74773	111,800								(56,832)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/19/2024	12/19/2025	12/19/2025	Expiration	23,175		112.20514	55,120								(53,303)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	11/07/2025	Expiration	32,769		112.49739	76,960								(65,543)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	10/17/2025	Expiration	22,214		112.21235	54,250								(43,072)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	10/03/2025	Expiration	68,481		111.99024	171,710								(129,726)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	06/13/2025	Expiration	42,403		113.62	96,480								(43,204)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	12/05/2025	Expiration	19,417		113.19669	45,760								(42,491)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/27/2024	12/23/2025	12/23/2025	Expiration	56,859		113.19096	117,760								(117,102)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	08/01/2025	Expiration	146,384		114.58	335,320								(195,296)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	04/24/2025	Expiration	138,519		112.6806	279,240								(87,894)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	05/09/2025	Expiration	25,600		113.2131	57,130								(20,257)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	08/08/2025	Expiration	103,213		110.867819999999 99	243,800								(146,682)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	09/26/2025	Expiration	166,060		112.30758	390,830								(287,754)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	11/21/2025	Expiration	40,018		112.27761	93,600								(83,314)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	11/26/2025	Expiration	108,358		112.1365	276,940								(251,694)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	05/16/2025	Expiration	81,072		113.38278	193,200								(72,249)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	09/05/2025	Expiration	157,410		111.776	374,880								(256,497)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	06/20/2025	Expiration	38,969		113.23602	84,480								(39,783)				

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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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	06/25/2025	06/25/2025	Closing Sale	8,818		111.37175999999 99	35,000		3,397						(18,731)	3,397			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/05/2024	12/05/2025	12/05/2025	Expiration	122,683		113.19669	289,120								(268,469)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	06/27/2025	Expiration	26,513		113.06682000000 01	61,800								(30,051)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2024	11/21/2025	11/21/2025	Expiration	106,714		112.72717	228,000								(202,945)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	06/27/2025	Expiration	109,589		113.51954000000 01	233,120								(113,358)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	07/11/2025	Expiration	45,233		113.5035	130,520								(68,487)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	11/14/2025	Expiration	89,730		111.91446000000 01	234,320								(204,064)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	08/27/2025	08/27/2025	Expiration	15,106		112.77509999999 99	30,770								(23,397)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	08/22/2025	Expiration	100,677		111.95313	245,210								(156,961)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	06/06/2025	Expiration	97,815		113.3865	228,660								(97,997)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	05/23/2025	Expiration	45,013		113.23665	105,060								(41,440)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	07/18/2025	Expiration	111,722		114.65385000000 01	289,280								(157,356)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	09/12/2025	Expiration	95,493		112.22566999999 99	203,300								(141,863)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	04/23/2025	04/23/2025	Expiration	27,318		113.5	58,900								(20,615)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	35,730		112.48237	79,600		18,866						(66,260)	18,866			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/07/2024	11/07/2025	11/07/2025	Expiration	107,165		112.72261	240,790								(205,068)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	09/19/2025	Expiration	57,855		111.85584	138,450								(99,273)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	09/12/2025	Expiration	48,193		112.22566999999 99	102,600								(71,595)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	08/22/2025	Expiration	32,965		111.50397	87,690								(56,131)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	46,300		112.21	105,560		1,852						(85,840)	1,852			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	04/24/2025	Expiration	55,940		113.46544	95,130								(29,943)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	10/10/2025	Expiration	44,456		111.9375	113,500								(87,931)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	96,162		112.21	219,240		3,847						(178,283)	3,847			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	05/02/2025	Expiration	93,425		111.23975	257,250								(86,225)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/14/2024	11/14/2025	11/14/2025	Expiration	30,206		112.47741000000 01	70,720								(61,589)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/10/2024	10/10/2025	10/10/2025	Expiration	168,934		112.3875	395,200								(306,171)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	05/16/2025	Expiration	46,704		113.04195	119,250								(44,595)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	08/15/2025	Expiration	117,805		111.68819999999 99	273,240								(169,649)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	09/05/2025	Expiration	33,986		111.55200000000 01	84,360								(57,720)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	10/17/2025	Expiration	111,072		112.43745	260,000								(206,429)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	09/19/2025	Expiration	46,284		111.63168	115,960								(83,147)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	05/30/2025	Expiration	91,711		113.36324999999 99	203,840								(84,133)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	08/29/2025	Expiration	130,055		112.14774	303,680								(200,229)				

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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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/12/2024	12/12/2025	12/12/2025	Expiration	98,818		113.75023	212,800								(201,692)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	06/20/2025	Expiration	108,936		112.89699	253,380								(119,320)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	08/01/2025	Expiration	29,982		117.32992	38,080								(22,178)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/27/2024	11/26/2025	11/26/2025	Expiration	39,968		112.7	91,350								(83,023)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	121		19892	50,640		88,800						(38,258)	88,800			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	813		3191.54412	57,200		26,298						(45,414)	26,298			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	607		3165.2526400000002	30,020		57,000						(24,412)	57,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	902		2961.0264400000001	59,130		105,299						(31,027)	105,299			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	4,099		391.88128	32,640		59,228						(23,942)	59,228			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	20,752		390.32	179,820		332,243						(131,901)	332,243			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	12,810		398.516720000000002	68,000		100,088						(49,879)	100,088			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	2,298		267.279	8,880		4,258						(8,026)	4,258			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	09/18/2025	Expiration	768		266.93049999999999	2,860								(2,043)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	2,285		262.88317999999998	15,420		14,866						(11,607)	14,866			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	5,020		264.92631	19,630		5,340						(16,664)	5,340			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	385		260.519220000000002	2,470		1,150						(1,479)	1,150			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/02/2024	10/02/2025	10/02/2025	Expiration	2,666		269.73183999999998	10,290								(7,746)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	07/17/2025	Expiration	1,526		269.027460000000002	5,440								(2,944)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	4,237		258.93087000000003	28,930		47,792						(23,446)	47,792			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	1,920		261.46168	11,350		10,019						(8,107)	10,019			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	2,697		266.318820000000002	9,730		5,370						(7,511)	5,370			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	10/30/2025	Expiration	1,158		268.044300000000002	3,390								(2,813)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	2,306		266.41408000000001	9,180		4,165						(8,676)	4,165			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	5,393		265.68333000000001	21,140		24,426						(17,133)	24,426			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	07/24/2025	Expiration	1,158		264.26159999999999	4,770								(2,673)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2024	12/11/2025	12/11/2025	Closing Sale	4,612		259.90983	30,840		38,330						(29,145)	38,330			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	2,715		263.52269999999999	10,710		2,626						(7,032)	2,626			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	772		256.63927000000001	5,880		7,221						(4,992)	7,221			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	3,861		258.98	24,700		32,551						(20,493)	32,551			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	1,926		258.79129	13,000		18,336						(10,036)	18,336			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	3,103		257.33429999999998	20,320		22,201						(13,342)	22,201			
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	06/26/2025	Expiration	390		262.73824999999999	1,390								(672)				
SPMAESSE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	3,830		260.23847999999998	26,100		34,096						(23,590)	34,096			

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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)
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	1,170		259.66228999999998	5,490		512						(2,655)	512			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	781		254.05569	4,940		802						(1,824)	802			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Expiration	1,147		268.02724999999998	4,290								(3,147)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	2,702		259.08	17,010		4,809						(9,533)	4,809			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	09/25/2025	Closing Sale	1,912		261.49	12,300		7,744						(9,022)	7,744			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	20,736		390.62	178,200		349,406						(131,202)	349,406			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	23,533		386.69	203,840		709,051						(193,200)	709,051			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	10,086		395.97055999999998	49,140		210,279						(46,575)	210,279			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	7,022		388.35509999999999	47,790		185,554						(39,781)	185,554			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	6,207		389.39683000000002	45,840		170,203						(43,447)	170,203			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	15,627		392.38668000000001	78,600		327,603						(66,724)	327,603			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	13,016		370.61385000000001	93,120		212,765						(31,212)	212,765			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	22,532		367.99164000000002	185,090		437,766						(58,449)	437,766			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	10,045		371.67523999999997	65,860		158,149						(20,798)	158,149			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	14,717		395.44351	77,520		321,071						(71,983)	321,071			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	17,685		384.12549000000001	154,360		542,120						(128,492)	542,120			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	12,544		398.82301999999999	64,680		108,469						(47,622)	108,469			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	4,352		392.57310000000001	33,490		64,832						(24,657)	64,832			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	6,787		376.83228000000003	31,250		71,857						(9,868)	71,857			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	4,131		388.85924	32,960		117,325						(30,606)	117,325			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	19,013		383.55606	166,440		566,484						(141,291)	566,484			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	14,044		394.50725999999997	63,720		284,707						(53,042)	284,707			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	13,942		386.14807000000002	129,600		433,772						(120,343)	433,772			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	4,688		386.24364000000003	35,100		127,081						(29,796)	127,081			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	16,541		369.50754000000001	126,880		288,689						(42,528)	288,689			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	5,695		377.25171	26,250		55,285						(8,798)	55,285			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	4,971		401.91768000000002	28,600		6,865						(23,257)	6,865			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	2,112		376.05903000000001	10,800		8,128						(4,039)	8,128			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	2,426		370.23804000000001	12,240		9,718						(4,103)	9,718			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	5,590		410.24556000000001	34,730		1,529						(31,564)	1,529			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	1,592		376.18612000000002	10,560		9,023						(5,368)	9,023			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	2,055		388.57130000000001	11,280		7,221						(7,004)	7,221			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	10/24/2025	Expiration	12,676		420.42439999999999	120,360								(97,875)				

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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	JPM-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	4,135		397.774319999999	57,600		36,784						(33,389)	36,784			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	12/26/2025	Expiration	24,815		429.679919999999	103,950								(103,374)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	11/26/2025	Expiration	11,179		429.9966	113,160								(102,844)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	6,632		394.279240000002	67,500		83,772						(34,313)	83,772			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	7,418		395.588559999997	72,240		64,917						(34,929)	64,917			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	6,645		393.902339999998	66,000		81,054						(33,000)	81,054			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	06/26/2025	Expiration	34,970		407.290129999998	162,360								(78,504)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2024	12/26/2025	12/26/2025	Expiration	6,266		413.72152	69,750								(69,364)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	21,295		401.771340000001	91,640		36,386						(30,716)	36,386			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	07/03/2025	Expiration	21,754		407.095199999998	99,220								(50,437)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	05/16/2025	Expiration	18,748		409.385510000001	85,200								(31,862)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	6,841		394.892729999997	78,520		76,394						(41,201)	76,394			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	8,895		389.529	84,810		124,099						(28,427)	124,099			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	5,811		395.237520000002	62,260		49,689						(29,077)	49,689			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	06/13/2025	Expiration	26,594		405.34956	125,000								(55,975)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	07/02/2025	Expiration	21,796		406.693820000002	95,940								(47,970)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	9,308		393.692940000002	91,700		101,430						(41,063)	101,430			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	07/31/2025	Expiration	26,878		419.442960000003	100,880								(58,477)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	15,579		396.88808	155,170		131,363						(58,028)	131,363			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	08/15/2025	Expiration	18,236		425.170200000002	49,700								(30,858)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	06/20/2025	Expiration	30,641		409.24498	138,040								(64,469)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	07/11/2025	Expiration	28,153		410.475599999999	126,260								(66,252)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/24/2024	10/24/2025	10/24/2025	Expiration	28,584		435.310240000002	104,650								(85,100)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/25/2024	07/25/2025	07/25/2025	Expiration	30,035		414.286980000003	121,900								(68,652)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/27/2024	11/26/2025	11/26/2025	Expiration	19,685		446.044320000003	73,710								(66,991)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	796		5663.19377999996	103,950		81,042						(36,368)	81,042			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	283		5685.80134	33,920		22,415						(11,867)	22,415			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2024	11/06/2025	11/06/2025	Closing Sale	4,236		962.136899999997	89,380		52,437						(75,875)	52,437			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	09/25/2025	Expiration	2,555		979.449569999999	55,500								(40,710)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2024	11/20/2025	11/20/2025	Closing Sale	930		967.95	19,440		1,191						(17,250)	1,191			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	3,812		968.329460000004	81,030		54,902						(62,553)	54,902			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	1,650		967.58096	35,440		1,385						(24,049)	1,385			

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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	MS-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	1,334		971.867160000000 01	28,340		8,222						(22,423)	8,222			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	12/04/2025	Expiration	3,144		980.288729999999 99	68,820								(63,715)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	06/05/2025	Expiration	7,098		951.267780000000 02	148,920								(63,414)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	11/13/2025	Expiration	2,059		980.179200000000 04	36,200								(31,426)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	1,557		961.199759999999 97	35,700		39,074						(29,619)	39,074			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	2,761		973.949359999999 96	62,100		27,788						(56,129)	27,788			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	1,946		977.78	39,710		13,541						(29,892)	13,541			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	1,452		969.956040000000 03	28,980		26,620						(23,487)	26,620			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	1,437		973.312339999999 95	28,742		1,546						(19,977)	1,546			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	1,867		963.375660000000 04	38,700		39,773						(38,168)	39,773			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	1,923		931.091149999999 97	43,110		5,000						(14,251)	5,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	93		40665	90,288		152,000						(49,113)	152,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	114		41179	102,037		164,500						(71,202)	164,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	89		40630	69,732		115,200						(40,613)	115,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	74		43121	70,240		112,000						(69,851)	112,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	81		39455	59,168		92,800						(30,077)	92,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	91		39955	81,104		122,100						(50,356)	122,100			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	95		39670	82,992		129,200						(31,036)	129,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	74		40709	64,380		108,000						(44,049)	108,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	126		38111	111,840		177,600						(37,487)	177,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	96		40509	92,274		144,300						(59,066)	144,300			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	15,461		257.717739999999 99	69,732		81,647						(63,375)	81,647			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Expiration	11,605		268.08524	39,000								(27,964)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Expiration	14,888		260.629630000000 02	71,060								(26,574)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Expiration	18,581		259.168979999999 98	82,720								(38,954)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	15,881		257.411139999999 99	72,400		68,271						(60,267)	68,271			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	2,820		258.613980000000 03	8,141		24,414						(8,096)	24,414			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Expiration	8,518		266.038700000000 01	33,726								(23,534)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	06/06/2025	Expiration	8,254		258.957600000000 01	38,430								(16,470)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Expiration	20,589		258.200690000000 01	93,080								(38,418)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Expiration	15,099		256.654859999999 99	66,880								(22,417)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	13,851		259.765319999999 97	55,650		12,808						(47,394)	12,808			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	08/08/2025	Expiration	13,918		256.761079999999 99	63,350								(38,114)				

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)
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	07/25/2025	Expiration	10,328		257.781760000000 02	44,200								(24,893)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Expiration	9,377		259.997650000000 02	42,960								(21,838)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	05/09/2025	Expiration	20,497		258.238960000000 02	91,520								(32,450)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10/10/2025	Expiration	10,330		259.472640000000 01	40,560								(31,423)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	19,770		260.51576	79,000		36,347						(73,357)	36,347			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	10/03/2025	Expiration	7,036		263.9375	30,060								(22,710)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Expiration	14,625		258.0498	68,450								(42,499)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Expiration	9,087		258.368879999999 99	39,790								(19,348)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	08/29/2025	Expiration	9,421		261.363240000000 02	39,120								(25,793)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Expiration	13,434		260.323840000000 02	59,840								(23,604)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	13,605		254.148300000000 01	67,660		90,363						(58,924)	90,363			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Expiration	6,694		259.557340000000 01	30,090								(19,261)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Expiration	20,526		260.9402	78,000								(45,429)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	13,464		259.348310000000 03	55,080		36,779						(52,205)	36,779			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Expiration	12,670		257.8254	58,560								(26,223)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	16,491		261.821320000000 01	65,940		8,554						(52,353)	8,554			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	12,551		253.699810000000 01	50,065		120,758						(48,415)	120,758			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	09/26/2025	Expiration	11,257		260.3664	68,150								(50,176)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	11,126		257.196520000000 02	50,484		33,417						(44,936)	33,417			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	11,792		260.05275	51,000		22,755						(41,473)	22,755			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Expiration	8,972		264.030199999998 98	35,098								(24,014)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	07/11/2025	Expiration	13,245		262.97082	59,840								(31,400)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Expiration	10,576		262.438120000000 03	42,120								(22,911)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	4,037		272.197529999999 97	27,500		25,202						(10,847)	25,202			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	4,758		273.51324	31,460		19,634						(18,323)	19,634			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	5,106		272.79915	36,960		108,820						(32,188)	108,820			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	3,685		270.40634	25,900		30,381						(8,681)	30,381			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	2,901		274.145199999999 99	21,432		57,621						(19,478)	57,621			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	4,425		271.461189999999 99	28,920		29,819						(14,063)	29,819			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	718		277.336349999999 98	5,280		12,588						(4,395)	12,588			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	2,933		272.457269999999 99	19,544		69,791						(19,436)	69,791			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	2,947		271.148579999998 98	20,080		19,045						(11,309)	19,045			

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)
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	6,586		272.35000000000 02	44,100		39,382						(18,900)	39,382			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	3,958		277.64208000000 02	26,950		63,042						(25,543)	63,042			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	2,159		276.28230000000 02	16,140		36,412						(13,746)	36,412			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	6,261		270.86850000000 01	45,730		69,359						(20,478)	69,359			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	7,963		274.88864999999 98	59,180		28,917						(31,053)	28,917			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	3,969		277.42714999999 98	26,730		13,903						(17,624)	13,903			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	7,149		280.02974999999 98	48,600		102,307						(38,586)	102,307			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	4,719		275.47000000000 03	31,226		39,972						(21,365)	39,972			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	4,650		278.74097999999 98	32,890		27,059						(23,583)	27,059			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	7,503		279.33022	52,500		114,493						(42,692)	114,493			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	3,680		272.27346	23,600		27,146						(11,114)	27,146			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	1,098		270.59255000000 02	8,670		9,752						(3,074)	9,752			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	3,991		275.31441000000 01	27,720		17,305						(17,211)	17,305			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	6,407		280.83880000000 02	45,540		51,965						(34,405)	51,965			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	3,328		270.88060999999 99	21,600		25,993						(8,915)	25,993			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	5,394		277.81191000000 01	36,795		42,224						(25,676)	42,224			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	2,887		276.87285000000 03	19,600		46,840						(18,200)	46,840			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	3,990		275.41431	27,610		12,392						(15,019)	12,392			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	4,342		276.07364999999 99	30,240		15,877						(19,357)	15,877			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	5,509		272.01771000000 02	36,705		111,567						(35,495)	111,567			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	6,593		271.68804	45,360		53,818						(27,291)	53,818			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	4,316		278.59607999999 97	27,720		58,152						(21,475)	58,152			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	2,545		275.39371	16,240		3,983						(6,073)	3,983			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	2,911		272.0813	20,720		14,306						(10,533)	14,306			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	2,178		274.04289999999 97	15,804		40,187						(14,067)	40,187			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	3,548		281.25635999999 97	25,800		15,981						(18,996)	15,981			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	52,955		285.38432999999 98	348,206		13,509						(316,463)	13,509			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Expiration	60,346		286.75295999999 97	399,630								(371,085)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Expiration	73,976		293.82	488,250								(163,652)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	07/25/2025	Expiration	74,834		290.08319999999 98	440,640								(248,163)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	06/06/2025	Expiration	74,602		293.99570999999 97	503,800								(215,914)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	10/03/2025	Expiration	88,395		290.39931000000 01	593,920								(448,703)				

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)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	08/08/2025	Expiration	84,725		283.481519999999	592,900								(356,717)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Expiration	79,409		291.52	519,800								(302,741)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Expiration	52,694		287.453939999999	358,720								(222,722)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	08/29/2025	Expiration	84,286		279.247380000000	531,920								(350,716)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	07/11/2025	Expiration	54,196		295.010789999999	431,480								(226,408)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Expiration	71,903		292.81689	480,900								(226,463)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Expiration	88,320		292.922630000000	567,600								(276,003)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	05/09/2025	Expiration	75,545		295.745450000000	490,600								(173,952)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Expiration	66,768		295.470000000000	445,500								(226,463)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Expiration	90,311		288.440549999999	656,048								(457,792)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	43,595		284.615200000000	337,500		24,439						(267,960)	24,439			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Expiration	85,853		293.421980000000	592,020								(233,519)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	66,910		283.825960000000	460,310		120,196						(374,318)	120,196			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Expiration	70,798		290.209999999998	467,620								(335,299)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	70,156		284.025559999998	510,000		130,525						(444,148)	130,525			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Expiration	70,941		295.773930000000	480,900								(179,838)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Expiration	71,386		290.7063	422,094								(288,801)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Expiration	85,432		294.215489999999	572,500								(256,367)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	11/07/2025	Expiration	60,720		286.958300000000	372,360								(317,120)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	39,960		283.056660000000	261,143		54,458						(252,534)	54,458			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Expiration	78,301		294.327479999998	499,100								(271,488)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11/21/2025	Expiration	61,231		283.656060000000	401,940								(357,771)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Expiration	73,278		289.02069	489,720								(313,475)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Expiration	74,059		295.738240000000	451,260								(186,254)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Expiration	61,821		286.882619999999	385,860								(365,719)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	09/26/2025	Expiration	101,253		289.955519999999	725,700								(534,307)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	41,614		283.276439999998	272,226		82,127						(270,718)	82,127			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	75,835		284.43	507,400		445,683						(422,369)	445,683			
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10/10/2025	Expiration	58,308		288.968720000000	328,990								(254,877)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	173		19700	56,610		95,200						(26,658)	95,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	154		19178	64,020		105,000						(39,749)	105,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	183		18409	72,624		122,399						(27,159)	122,399			

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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	10,940		282.042700000002	76,260		403						(35,912)	403			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	4,339		275.49	26,880		66,999						(23,409)	66,999			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	8,578		278.800920000002	54,864		40,227						(54,560)	40,227			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Expiration	8,053		285.13	51,290								(17,191)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	05/02/2025	Expiration	4,552		285.98539	27,170								(9,107)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	2,828		283.638370000001	16,880		6,706						(15,674)	6,706			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Expiration	5,294		282.609620000001	35,550								(16,741)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	08/29/2025	Expiration	12,946		285.274440000003	84,730								(55,866)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	6,147		276.13	38,131		64,600						(33,941)	64,600			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	08/29/2025	Expiration	7,697		284.988879999999	51,480								(33,943)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	5,367		281.671389999997	32,985		23,296						(31,898)	23,296			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	7,133		280.059779999999	44,000		69,334						(35,780)	69,334			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	11,208		275.577740000001	72,416		124,000						(64,458)	124,000			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	9,814		284.410000000003	63,000		4,907						(43,962)	4,907			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	5,608		284.125589999999	36,736		4,404						(25,634)	4,404			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Expiration	9,377		286.336180000001	62,640								(23,425)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Expiration	4,515		286.336180000001	30,160								(11,279)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Expiration	6,988		285.0147	46,000								(32,984)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	8,560		279.500220000001	54,960		88,001						(44,693)	88,001			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Expiration	34,608		282.553760000001	227,360								(101,812)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Expiration	4,238		283.12	26,760								(11,983)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Expiration	11,598		284.584299999998	72,567								(49,651)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	05/09/2025	Expiration	4,528		287.54217	29,510								(10,463)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Expiration	4,569		284.3	29,172								(19,960)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	6,851		277.402319999997	43,510		92,601						(37,055)	92,601			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	15,091		278.87	94,500		216,549						(78,663)	216,549			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Expiration	11,530		284.7294	77,550								(55,606)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	14,219		283.047680000001	82,800		33,767						(64,147)	33,767			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	8,141		282.966749999999	52,670		15,977						(49,921)	15,977			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	5,658		283.467859999997	33,760		12,741						(26,804)	12,741			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Expiration	12,088		283.80068	69,700								(33,893)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Expiration	2,133		283.51801	12,600								(6,127)				

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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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	4,955		282.966749999999	32,060		9,725						(30,387)	9,725			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	7,427		283.467859999997	44,310		16,722						(35,180)	16,722			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Expiration	7,086		284.255999999997	37,600								(15,519)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	9,661		281.10861	61,830		47,333						(59,792)	47,333			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Expiration	5,669		283.692000000001	31,360								(12,944)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Expiration	14,713		284.753170000001	99,540								(39,263)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Expiration	5,605		284.753170000001	37,920								(14,957)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	4,289		280.196320000001	24,744		14,114						(24,607)	14,114			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	05/09/2025	Expiration	8,359		287.54217	54,480								(19,317)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Expiration	3,887		286.010420000001	18,590								(9,450)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Expiration	3,534		282.05766	25,100								(12,759)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	4,312		278.03339	28,680		65,471						(23,874)	65,471			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	5,721		279.080640000002	36,576		50,856						(33,242)	50,856			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	12,293		285.753960000001	80,500		14,686						(60,817)	14,686			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Expiration	11,618		285.309480000001	70,950								(41,323)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	08/01/2025	Expiration	4,929		285.024740000001	30,660								(17,857)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Expiration	18,264		283.296400000001	128,440								(69,866)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Expiration	4,917		283.58112	33,880								(18,429)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	4,977		281.92	31,500		17,419						(24,404)	17,419			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Expiration	2,450		287.323660000002	13,860								(8,872)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	19,499		281.837879999998	139,150		12,325						(83,719)	12,325			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	7,799		281.837879999998	50,380		4,930						(30,311)	4,930			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	4,201		283.896340000001	30,360		7,788						(19,434)	7,788			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Expiration	6,298		284.002850000002	44,640								(27,716)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Expiration	5,248		284.573710000001	35,850								(22,259)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	12,019		281.941629999998	81,260		48,901						(75,456)	48,901			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	6,509		276.591959999997	37,260		93,299						(32,449)	93,299			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	06/06/2025	Expiration	10,216		283.443159999998	63,220								(27,094)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	06/06/2025	Expiration	5,989		284.292640000001	34,850								(14,936)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	09/26/2025	Expiration	15,673		284.945640000003	110,250								(81,173)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	09/26/2025	Expiration	5,921		284.945640000003	41,650								(30,665)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	7,509		280.47744	43,302		56,249						(39,355)	56,249			

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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	9,014		278.790720000000 02	51,750		109,344						(44,073)	109,344			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	07/11/2025	Expiration	12,330		282.986730000000 02	79,800								(41,873)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	07/11/2025	Expiration	5,989		280.437299999999 99	46,240								(24,263)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	10,644		279.279	81,600		16,163						(45,956)	16,163			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	07/25/2025	Expiration	5,677		282.100000000000 02	35,840								(20,185)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	5,620		286.040000000000 02	36,160		5,114						(27,319)	5,114			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	05/23/2025	Expiration	1,025		2046.360591000001	48,615								(19,176)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	721		2212.265234	42,720		81,600						(34,739)	81,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	954		2079.478016	42,160		32,225						(15,766)	32,225			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	06/20/2025	Closing Sale	841		2013.945864	31,144		56,100						(14,666)	56,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	691		2022.673546	29,918		54,599						(15,208)	54,599			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	08/15/2025	Closing Sale	796		2094.895080000001	27,438		47,600						(17,036)	47,600			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	784		2926.354519999999	47,357		62,959						(21,207)	62,959			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	659		3036.85	35,800		64,000						(19,474)	64,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	805		2997.7743	53,328		2,901						(22,011)	2,901			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	941		3307.537440000001	56,110		40,851						(53,181)	40,851			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	748		2971.743509999998	47,850		88,000						(32,739)	88,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	704		3099.920639999998	50,534		88,000						(36,235)	88,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	956		3176.273319999998	65,850		123,000						(65,485)	123,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	958		2922.81	65,128		117,600						(31,669)	117,600			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	792		3020.979789999999	48,840		86,400						(31,263)	86,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2024	12/05/2025	12/05/2025	Expiration	691		3322.192300000002	46,230								(42,928)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	7,260		404.599300000003	11,200		13,508						(6,062)	13,508			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	07/17/2025	Expiration	29,557		416.941700000003	142,956								(77,369)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	16,870		201.33846	79,084		66,663						(29,194)	66,663			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	11,033		199.001200000001	52,690		66,847						(26,345)	66,847			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	19,447		200.349449999999	90,714		90,631						(38,628)	90,631			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	7,757		206.47627	36,000		184						(22,945)	184			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	09/11/2025	Expiration	14,471		206.895379999999	72,150								(50,148)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	11/13/2025	Expiration	15,619		210.434879999999	82,500								(71,621)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	09/25/2025	Expiration	24,981		207.95184	122,720								(90,017)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	10,334		203.819629999999	44,541		19,019						(26,676)	19,019			

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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)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	18,904		200.489309999999	88,996		63,913						(41,564)	63,913			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2024	10/09/2025	10/09/2025	Expiration	17,739		208.37142	87,320								(67,409)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	09/05/2025	Expiration	17,803		207.206510000001	91,686								(62,216)				
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	20,821		201.51828	96,474		71,452						(37,473)	71,452			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	13,489		200.77051	57,672		58,264						(20,177)	58,264			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	21,658		197.987789999999	94,987		152,288						(38,882)	152,288			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	10,007		198.909339999999	51,760		67,236						(23,036)	67,236			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	9,290		203.711880000001	47,519		18,562						(29,373)	18,562			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	398		250.348299999999	2,480		3,756						(820)	3,756			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	3,516		256.235979999998	20,448		6,589						(8,707)	6,589			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	3,136		255.524220000001	19,256		4,972						(7,480)	4,972			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	05/22/2025	Expiration	2,352		260.8956	9,150								(3,554)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	11/13/2025	Expiration	274		5776.85612000000 4	47,424								(41,170)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	10/02/2025	Expiration	993		5947.44660000002	148,857								(112,052)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	07/17/2025	Expiration	498		5818.64552999998	72,384								(39,175)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	11/26/2025	Expiration	391		5858.99980000003	62,077								(56,108)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	12/04/2025	Expiration	236		5888.80389999999	39,004								(36,111)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2024	11/13/2025	11/13/2025	Expiration	1,201		5852.63727999999	161,840								(140,498)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	08/14/2025	Expiration	304		5904.59713999999	45,810								(28,317)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	07/17/2025	Expiration	1,854		5812.82106000002	274,860								(148,757)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	09/05/2025	Expiration	438		5934.91914	66,794								(45,325)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	399		5680.67807999997	64,630		26,770						(28,764)	26,770			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	10/30/2025	Expiration	448		5834.97975000004	58,448								(48,493)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	467		5743.50206999995	74,871		40,620						(34,967)	40,620			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	06/26/2025	Expiration	920		5759.7	128,525								(62,144)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	739		5789.76569999999	116,960		3,343						(115,353)	3,343			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	336		5652.78	45,904		37,763						(18,790)	37,763			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	06/26/2025	Expiration	226		5765.45970000003	30,901								(14,941)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2024	12/26/2025	12/26/2025	Expiration	516		5865.41088000004	67,440								(66,514)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	12/11/2025	Expiration	694		5892.18026999998	108,773								(102,796)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2024	12/04/2025	12/04/2025	Expiration	1,536		5912.50129999999	234,962								(217,534)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	08/21/2025	Expiration	387		5907.52394999998	62,721								(39,976)				

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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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2024	11/26/2025	11/26/2025	Expiration	1,325		5870.76494	202,644								(183,159)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	513		5641.47444	72,848		63,438						(29,820)	63,438			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2024	10/02/2025	10/02/2025	Expiration	387		5959.3534	55,798								(42,002)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	1,781		5720.3661099999999	307,455		196,160						(143,592)	196,160			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	2,483		5686.4045699999997	394,251		152,139						(175,463)	152,139			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	08/14/2025	Expiration	896		5928.2628599999998	124,709								(77,087)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2024	12/11/2025	12/11/2025	Expiration	288		5904.0000899999995	43,401								(41,016)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	08/21/2025	Expiration	842		5907.5239499999998	136,350								(86,904)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2024	10/30/2025	10/30/2025	Expiration	1,068		5800.1440499999999	156,860								(130,142)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	09/05/2025	Expiration	1,380		5934.91914	205,902								(139,719)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/09/2024	05/09/2025	05/09/2025	Closing Sale	455		5054.41	52,210		108,100						(18,512)	108,100			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/04/2025	07/04/2025	Closing Sale	281		4959.4724399999996	32,480		64,400						(16,555)	64,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	282		4995.1917000000003	35,420		74,200						(27,441)	74,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	338		4942.0033800000001	39,440		71,400						(29,038)	71,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	434		5048.8136400000003	53,460		105,600						(22,911)	105,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/27/2025	11/27/2025	Closing Sale	401		4747.3494499999997	39,140		81,700						(35,582)	81,700			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	324		4908.7763400000003	34,880		67,200						(25,010)	67,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	12/11/2025	Expiration	11		44104	21,600								(20,413)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	32		41033	19,630		31,200						(10,624)	31,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	12		40886	21,550		24,298						(14,150)	24,298			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	41		38769	29,120		49,600						(12,400)	49,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	17		41628	27,300		25,491						(19,500)	25,491			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	26		43035	44,220		10,775						(34,987)	10,775			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	17		40890	27,020		32,596						(17,222)	32,596			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	37		42905	27,360		20,472						(21,647)	20,472			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	20		39655	11,360		17,600						(6,367)	17,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	33		39562	21,580		35,100						(11,264)	35,100			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	16		38207	21,180		53,825						(7,002)	53,825			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	12		41239	19,800		13,530						(10,716)	13,530			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	13		39523	21,000		34,660						(10,962)	34,660			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	22		41259	13,050		23,400						(8,318)	23,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	24		42813	13,200		16,866						(10,698)	16,866			

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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	RBC-	11/26/2024	11/26/2025	11/26/2025	Expiration	16		44950	27,020								(24,422)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	12		42472	20,750		12,433						(16,817)	12,433			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	37		37827	23,940		39,200						(7,914)	39,200			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	19		41720	11,040		16,800						(9,160)	16,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	18		38730	28,350		56,869						(12,072)	56,869			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	09/18/2025	Closing Sale	12		41711	8,150		14,000						(5,821)	14,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/26/2024	11/26/2025	11/26/2025	Expiration	13		45174	10,320								(9,328)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	13		39894	20,500		31,936						(11,489)	31,936			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	14		42142	24,540		21,264						(20,360)	21,264			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/11/2024	12/11/2025	12/11/2025	Expiration	18		44634	10,240								(9,677)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	27		40968	15,620		24,200						(10,256)	24,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	43		41722	54,720		91,800						(45,550)	91,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	97		43153	89,040		138,600						(70,694)	138,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	85		43248	95,090		148,000						(80,983)	148,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	106		42554	98,550		157,500						(95,301)	157,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	169		19572	76,160		122,400						(56,074)	122,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	124		20435	43,250		75,000						(35,170)	75,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	118		20005	53,520		86,400						(27,206)	86,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	147		21469	54,870		93,000						(53,061)	93,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	110		20959	40,480		69,000						(35,253)	69,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	159		20637	70,290		118,800						(62,566)	118,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	175		20869	104,340		177,600						(88,861)	177,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	162		19902	62,080		112,000						(33,769)	112,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2024	05/02/2025	05/02/2025	Closing Sale	211		17524	80,660		140,600						(27,036)	140,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	183		20211	71,410		122,100						(56,696)	122,100			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	190		19511	80,660		140,600						(51,631)	140,600			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	164		20807	71,740		122,400						(65,200)	122,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	1,000		1.004	27,100		45,000						(13,776)	45,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	369		2183.5803420000002	11,120		287						(7,087)	287			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	314		2227.049974	9,100		5,295						(8,775)	5,295			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/05/2024	12/05/2025	12/05/2025	Closing Sale	793		2403.3575070000002	42,560		81,700						(39,520)	81,700			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	536		2431.0443839999998	28,080		29,508						(25,520)	29,508			

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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	RBC-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	630		2261.48496400000 02	21,140		40,600						(20,443)	40,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	172		2915.30238999999 98	7,550		12,500						(3,651)	12,500			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	342		2909.19648000000 01	15,900		26,000						(7,426)	26,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	229		3069.04444000000 01	9,660		5,743						(6,157)	5,743			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	196		3044.27214999999 98	7,800		10,489						(5,121)	10,489			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	08/21/2025	Closing Sale	164		2953.11632000000 01	34,750		23,102						(22,148)	23,102			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	278		2945.29649999999 99	10,640		21,600						(6,372)	21,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/18/2024	12/18/2025	12/18/2025	Closing Sale	289		3121.87762000000 02	12,330		1,474						(11,890)	1,474			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	161		3026.87300999999 98	33,100		8,953						(19,187)	8,953			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	206		2906.56522	29,520		32,784						(14,273)	32,784			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	995		3090.77439999999 98	68,820		120,900						(50,670)	120,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/19/2024	12/19/2025	12/19/2025	Closing Sale	580		3149.22035999999 98	35,100		66,600						(33,943)	66,600			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	771		3004.24352	41,630		75,900						(29,050)	75,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	883		2916.73102000000 02	66,300		114,400						(28,414)	114,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	07/03/2025	Closing Sale	345		2895.8	20,200		36,000						(10,268)	36,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/03/2024	10/03/2025	10/03/2025	Closing Sale	712		3088.21	52,360		94,600						(39,558)	94,600			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	2,394		382.402170000000 01	13,140		20,843						(5,884)	20,843			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	7,651		387.778380000000 03	36,540		74,528						(21,984)	74,528			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	18,108		381.04	150,420		245,730						(87,607)	245,730			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	16,581		368.625780000000 02	126,880		308,312						(41,944)	308,312			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	5,708		376.719359999999 99	25,830		59,940						(8,539)	59,940			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	8,044		389.619179999999 97	53,320		181,721						(41,162)	181,721			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	21,569		384.43518	185,920		336,788						(122,585)	336,788			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	5,656		379.8399	26,250		41,740						(9,184)	41,740			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	9,373		380.633190000000 01	96,840		314,053						(86,198)	314,053			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	6,917		383.4282	35,360		45,178						(15,057)	45,178			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	11,312		375.012999999999 98	72,240		138,081						(25,274)	138,081			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	5,057		385.133500000000 03	22,800		43,925						(11,400)	43,925			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	17,565		375.74	143,880		317,581						(71,940)	317,581			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	20,744		374.129950000000 01	189,540		352,235						(84,876)	352,235			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	6,387		380.248879999999 99	39,840		86,684						(19,920)	86,684			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	05/01/2025	Closing Sale	13,047		369.729449999999 99	93,600		228,206						(30,942)	228,206			

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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	RBC-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	19,391		371.3	155,520		308,710						(54,411)	308,710			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	14,510		382.850599999999	95,700		212,847						(57,578)	212,847			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	6,497		392.901220000000	33,250		46,442						(21,923)	46,442			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	5,988		387.546809999999	41,860		159,245						(37,260)	159,245			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	13,301		378.917280000000	91,000		146,880						(38,750)	146,880			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	4,986		390.565999999999	22,800		20,165						(13,279)	20,165			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	19,258		378.301879999998	166,440		370,105						(100,138)	370,105			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	4,678		389.437839999999	29,880		49,639						(19,701)	49,639			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	17,645		383.83848	163,200		500,613						(125,987)	500,613			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	13,384		385.612480000000	84,660		120,426						(49,307)	120,426			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	15,882		392.539980000000	81,130		343,045						(72,215)	343,045			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/09/2024	10/09/2025	10/09/2025	Closing Sale	12,455		393.85836	62,880		228,574						(48,542)	228,574			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	17,025		375.91	139,520		239,206						(59,411)	239,206			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	12,500		378.642069999999	87,420		155,845						(39,147)	155,845			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	07/17/2025	Expiration	293		3082.65148	14,040								(7,599)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2024	07/24/2025	07/24/2025	Closing Sale	167		2974.49215999999	8,900		12,000						(4,988)	12,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	07/17/2025	Closing Sale	163		2996.68112000000	31,150		13,049						(16,859)	13,049			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	30,438		402.619750000000	164,160		23,749						(57,433)	23,749			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	14,013		397.887440000000	128,260		83,273						(49,820)	83,273			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/15/2024	05/15/2025	05/15/2025	Expiration	18,544		407.4812	85,400								(31,525)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	18,780		401.802939999998	96,600		76,005						(39,542)	76,005			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	11,268		391.366499999997	105,840		163,203						(43,325)	163,203			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	12/18/2025	Expiration	9,591		413.236600000000	93,100								(89,775)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	15,630		395.053400000000	148,090		127,584						(54,667)	127,584			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	10/23/2025	Expiration	28,544		435.916159999999	110,400								(89,473)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2024	12/18/2025	12/18/2025	Expiration	27,764		427.499799999999	119,900								(115,618)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	13,884		393.631030000000	126,360		135,633						(44,209)	135,633			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	10/23/2024	10/23/2025	10/23/2025	Expiration	12,907		421.009599999998	117,000								(94,821)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	05/22/2025	Expiration	21,681		408.09938	110,700								(42,999)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	2,071		240.675800000000	5,800		9,500						(5,768)	9,500			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	05/16/2025	Closing Sale	1,363		217.609669999999	4,320		7,200						(1,616)	7,200			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/13/2024	06/13/2025	06/13/2025	Closing Sale	114		38724	91,520		149,600						(40,983)	149,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	72		44946	68,800		112,000						(62,528)	112,000			

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)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	105		43607	95,220		142,600						(84,756)	142,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	115		39047	118,800		193,500						(57,768)	193,500			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	90		39815	73,080		118,800						(41,158)	118,800			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	95		38031	101,380		155,400						(43,449)	155,400			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	295		1943.5300500000001	9,060		13,800						(5,426)	13,800			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	246		2142.9708300000002	21,200		8,614						(12,697)	8,614			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	977		2128.52871	49,140		90,300						(31,455)	90,300			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	07/11/2025	Closing Sale	894		2091.0364079999999	42,560		74,100						(22,332)	74,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/08/2024	08/08/2025	08/08/2025	Closing Sale	1,247		2092.761696	56,680		109,200						(34,101)	109,200			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	6,241		392.26139999999998	33,360		47,735						(21,904)	47,735			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	9,692		385.20593000000002	67,340		280,517						(58,645)	280,517			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	21,418		388.30506000000003	175,130		629,787						(142,413)	629,787			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	7,686		385.63126	38,280		84,918						(22,926)	84,918			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	13,454		374.98475999999999	89,500		185,328						(36,636)	185,328			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	8,043		389.64951000000002	53,320		174,231						(41,308)	174,231			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	14,311		380.72597000000002	97,200		228,319						(58,213)	228,319			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	13,845		379.34589999999997	91,000		196,931						(44,000)	196,931			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	7,268		388.72734000000003	50,960		219,437						(46,060)	219,437			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	17,289		396.83071999999999	84,420		360,977						(68,649)	360,977			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	15,975		374.08764000000002	142,800		311,228						(69,046)	311,228			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	5,857		384.60415999999998	27,280		52,517						(13,190)	52,517			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	17,384		383.86836	160,800		477,063						(124,576)	477,063			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	5,181		389.10816	36,800		93,218						(25,578)	93,218			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	21,690		386.49545999999998	192,360		434,565						(134,229)	434,565			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	12,195		393.88902000000002	62,040		212,456						(48,064)	212,456			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	24,459		373.07655	205,160		277,050						(75,734)	277,050			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	15,716		388.14	134,200		456,078						(106,549)	456,078			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	17,972		398.05878000000001	93,100		233,118						(70,081)	233,118			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	20,796		389.10050999999999	183,870		456,045						(138,408)	456,045			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	1,884		380.55936000000003	8,750		15,446						(3,582)	15,446			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	9,863		393.35046	52,060		252,209						(47,054)	252,209			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	11,620		395.40267	60,300		129,294						(42,077)	129,294			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2024	11/26/2025	11/26/2025	Closing Sale	14,276		384.87473999999997	124,850		486,029						(112,845)	486,029			

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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	BNP PARIBAS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	15,154		376.811050000000 02	102,030		114,651							(37,664)	114,651			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	9,647		386.981769999999 98	66,600		103,206							(42,631)	103,206			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	22,684		382.762940000000 01	200,100		338,377							(128,086)	338,377			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	08/22/2025	Closing Sale	8,344		391.200600000000 01	44,480		54,058							(28,472)	54,058			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	13,078		391.495679999999 99	63,000		320,465							(54,692)	320,465			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	21,583		384.18543	186,750		339,386							(122,619)	339,386			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	05/15/2025	Closing Sale	3,190		382.039350000000 01	15,360		7,337							(5,670)	7,337			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	21,038		381.40078	164,000		241,923							(85,604)	241,923			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	15,701		388.51	134,810		473,386							(106,663)	473,386			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	13,412		383.682340000000 01	91,290		123,626							(47,651)	123,626			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	9,416		385.760879999999 99	65,160		284,736							(56,567)	284,736			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	16,473		396.668709999999 98	87,040		362,262							(68,867)	362,262			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	11,657		394.512440000000 03	58,950		146,744							(40,973)	146,744			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	12,555		381.93768	108,480		427,646							(94,175)	427,646			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	4,895		391.633260000000 01	34,200		124,958							(27,153)	124,958			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	12,835		390.93248	62,230		298,002							(54,195)	298,002			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	08/28/2025	Closing Sale	4,681		389.184840000000 01	30,240		50,199							(19,855)	50,199			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	7,253		389.534539999999 99	51,520		213,122							(46,823)	213,122			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/02/2024	10/02/2025	10/02/2025	Closing Sale	3,081		394.553369999999 97	19,920		50,765							(14,995)	50,765			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	09/11/2025	Closing Sale	21,761		385.639800000000 01	189,000		467,112							(131,365)	467,112			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	12,835		381.388230000000 02	111,230		420,499							(96,868)	420,499			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	5,786		388.62572	28,820		24,729							(15,043)	24,729			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	14,246		385.673940000000 02	125,400		473,639							(113,969)	473,639			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2024	10/16/2025	10/16/2025	Closing Sale	4,633		392.395100000000 01	31,860		121,688							(25,208)	121,688			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2024	10/24/2025	10/24/2025	Closing Sale	4,903		391.792829999999 98	32,870		127,067							(26,729)	127,067			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	5,423		389.980889999999 99	39,480		89,738							(27,549)	89,738			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	16,231		395.902800000000 01	87,570		345,028							(69,527)	345,028			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2024	11/26/2025	11/26/2025	Closing Sale	9,584		394.16726	51,060		237,233							(46,405)	237,233			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	08/07/2025	Closing Sale	19,081		376.198010000000 01	169,200		390,826							(101,334)	390,826			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	05/30/2025	Closing Sale	19,374		372.01164	154,080		324,476							(63,071)	324,476			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	18		43802	28,400		7,977							(28,010)	7,977			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	12/26/2025	Closing Sale	14		44192	6,840		583							(6,746)	583			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	23		39332	12,780		20,700							(6,390)	20,700			

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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)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	20		40208	29,360		50,060						(18,148)	50,060			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	15		40679	25,620		27,047						(14,851)	27,047			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	32		40128	23,270		40,300						(14,384)	40,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	07/31/2025	Closing Sale	20		40761	11,120		17,600						(6,446)	17,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	26		39089	19,000		32,000						(9,187)	32,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	14		43167	30,720		8,724						(26,669)	8,724			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	06/26/2025	Closing Sale	26		38893	43,700		81,798						(21,130)	81,798			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2024	11/13/2025	11/13/2025	Closing Sale	30		43694	19,630		3,302						(17,041)	3,302			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	15		39411	22,380		42,157						(11,190)	42,157			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	71		42284	79,200		126,000						(61,358)	126,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	140		21752	73,500		129,000						(73,093)	129,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	121		20010	60,960		108,000						(50,744)	108,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	199		21507	85,570		141,900						(81,103)	141,900			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	1,800		0.999	39,780		62,998						(30,819)	62,998			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	07/02/2025	Closing Sale	246		2027.77038399999 99	26,750		34,934						(13,375)	34,934			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	242		2070.06461900000 02	25,650		22,143						(10,922)	22,143			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	06/05/2025	Closing Sale	436		2037.042651	16,200		28,800						(6,898)	28,800			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2024	05/08/2025	05/08/2025	Closing Sale	341		2083.90689000000 02	7,000		14,700						(2,449)	14,700			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	10/23/2025	Expiration	271		2247.04658500000 01	7,980								(6,467)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/17/2024	07/17/2025	07/17/2025	Expiration	536		2232.94999300000 02	14,640								(7,923)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2024	06/20/2025	06/20/2025	Closing Sale	248		2015.373609	6,150		11,500						(2,872)	11,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	08/14/2025	Closing Sale	240		2132.25936	6,300		11,880						(3,894)	11,880			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2024	06/12/2025	06/12/2025	Closing Sale	438		2030.3577	12,960		22,500						(5,768)	22,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2024	05/22/2025	05/22/2025	Closing Sale	336		2067.137037	11,130		20,300						(4,323)	20,300			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	469		2146.97837799999 98	10,600		20,958						(7,193)	20,958			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	09/05/2025	Closing Sale	235		2149.11043199999 99	27,550		9,979						(18,695)	9,979			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/23/2024	10/23/2025	10/23/2025	Closing Sale	226		2211.62516099999 99	29,600		2,945						(23,989)	2,945			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	07/31/2025	Expiration	444		2238.702612	12,600								(7,304)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	10/30/2025	Closing Sale	224		2210.70564000000 01	6,100		4,334						(5,061)	4,334			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	932		2028.15029	48,260		89,300						(23,467)	89,300			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	685		2201.54951399999 98	36,000		70,500						(27,890)	70,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/18/2024	07/18/2025	07/18/2025	Closing Sale	955		2182.898991	36,540		54,553						(19,876)	54,553			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	990		2229.64894	34,540		31,094						(19,452)	31,094			

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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	WF-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	839		2337.41888999999	47,000		80,082						(40,027)	80,082			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/29/2024	08/29/2025	08/29/2025	Closing Sale	636		2218.40388100000	31,220		61,600						(20,585)	61,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2024	09/05/2025	09/05/2025	Closing Sale	956		2124.87052799999	36,000		72,000						(24,632)	72,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	08/01/2025	Expiration	778		2221.14059200000	34,850								(20,297)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/17/2024	10/17/2025	10/17/2025	Closing Sale	789		2271.72859199999	42,660		81,000						(33,870)	81,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2024	11/21/2025	11/21/2025	Closing Sale	677		2356.92594599999	32,800		8,569						(29,196)	8,569			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2024	12/26/2025	12/26/2025	Closing Sale	846		2284.99465599999	53,960		112,100						(53,661)	112,100			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/12/2024	09/12/2025	09/12/2025	Closing Sale	939		2125.168146	33,000		62,000						(23,027)	62,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2024	12/12/2025	12/12/2025	Closing Sale	974		2375.24748600000	42,320		80,500						(40,111)	80,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2024	09/26/2025	09/26/2025	Closing Sale	860		2183.35254799999	36,100		64,600						(26,579)	64,600			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/14/2024	11/14/2025	11/14/2025	Closing Sale	770		2343.94981700000	33,480		34,104						(29,157)	34,104			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	410		2212.02856400000	21,330		42,300						(17,755)	42,300			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2024	09/19/2025	09/19/2025	Closing Sale	843		2221.16712999999	51,870		96,900						(37,193)	96,900			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/26/2024	12/26/2025	12/26/2025	Expiration	158		3199.83149999999	5,350								(5,277)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	06/27/2025	Closing Sale	1,855		376.555380000000	7,490		6,631						(3,642)	6,631			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Closing Sale	5,018		398.96857	25,200		8,099						(19,523)	8,099			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	08/01/2025	Closing Sale	1,288		385.980140000000	8,550		4,666						(4,980)	4,666			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	2,123		377.513520000000	10,720		8,339						(4,594)	8,339			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	2,399		373.589639999999	16,740		11,398						(6,603)	11,398			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10/31/2025	Closing Sale	3,762		397.493929999999	20,400		4,076						(16,981)	4,076			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Expiration	10,789		414.911369999999	107,070								(82,950)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	11/06/2025	Expiration	11,627		422.409899999999	109,510								(92,963)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	07/10/2025	Expiration	28,300		409.093380000000	117,700								(61,437)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	06/27/2025	Expiration	34,719		407.117489999999	166,370								(80,900)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	05/23/2025	Expiration	21,595		404.722109999999	106,920								(42,174)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	10/30/2025	Expiration	28,007		432.6918	101,920								(84,560)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	08/01/2025	Expiration	26,525		421.31635	98,880								(57,589)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2024	11/06/2025	11/06/2025	Expiration	22,018		436.961819999999	83,660								(71,019)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	09/11/2025	Expiration	8,600		412.766279999999	76,840								(53,408)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10/31/2025	Expiration	27,841		431.382580000000	104,340								(86,854)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	07/10/2025	Closing Sale	6,877		393.213599999999	76,960		93,567						(40,171)	93,567			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	18,878		405.048929999999	93,720		15,123						(38,682)	15,123			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	09/11/2025	Expiration	24,787		429.371820000001	72,520								(50,405)				

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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	WF-	05/31/2024	05/30/2025	05/30/2025	Closing Sale	10,902		394.518410000000 02	104,140		123,533						(42,983)	123,533			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	24,153		403.886720000000 03	132,860		30,754						(56,940)	30,754			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/30/2024	10/30/2025	10/30/2025	Expiration	10,253		416.295900000000 02	103,730								(86,062)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2024	10/31/2025	10/31/2025	Expiration	10,284		415.036290000000 01	105,780								(88,053)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	05/23/2025	Closing Sale	14,130		394.594679999999 98	130,380		133,462						(51,428)	133,462			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	06/06/2025	Closing Sale	7,697		394.844479999999 98	73,370		79,401						(31,444)	79,401			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2024	10/10/2025	10/10/2025	Expiration	21,326		430.05703	83,300								(64,535)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2024	11/07/2025	11/07/2025	Closing Sale	2,003		248.90105	6,250		11,000						(5,323)	11,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	07/25/2025	Closing Sale	2,290		210.90678	6,500		10,000						(3,661)	10,000			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	04/10/2025	Expiration	2,427		953.251639999999 95	52,440								(14,302)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Expiration	2,408		955.366920000000 05	47,150								(8,313)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	946		951.67	19,350		9,883						(1,967)	9,883			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	529		939.866800000000 01	11,950		14,142						(755)	14,142			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	04/24/2025	Expiration	1,277		946.58	22,080								(6,873)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	04/10/2025	Expiration	528		951.339399999999 96	11,850								(3,232)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	2,221		947.431100000000 01	42,420		42,596						(2,680)	42,596			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	2,837		953.573340000000 03	55,620		24,248						(5,654)	24,248			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2025	04/03/2025	Expiration	1,463		949.317930000000 05	34,440								(8,729)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	1,752		915.759059999999 98	41,120		49,630						(4,067)	49,630			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	657		922.150200000000 04	13,740		14,411						(1,359)	14,411			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/07/2025	03/07/2025	Expiration	1,021		980.129199999999 97	42,100								(2,506)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/21/2025	03/21/2025	Expiration	615		976.936000000000 04	25,080								(1,814)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	29		37432	47,080		88,378						(1,164)	88,378			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	18		38463	26,530		46,791						(3,207)	46,791			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	34		38424	20,150		32,500						(2,436)	32,500			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	19		37693	27,510		54,981						(1,738)	54,981			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	23		38991	35,730		49,225						(5,048)	49,225			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	49		39069	31,920		51,300						(4,509)	51,300			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	46		39591	34,920		59,400						(7,503)	59,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	42		37658	30,240		49,600						(748)	49,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	16		37394	23,580		50,712						(1,045)	50,712			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	25		39196	44,000		55,596						(9,455)	55,596			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	16		37328	14,220		24,600						(79)	24,600			

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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)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	33		38598	23,400		35,100						(3,729)	35,100			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	21		37506	10,400		16,000						(461)	16,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	18		38871	27,580		42,015						(4,395)	42,015			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	366		18454	122,610		86,223						(33,964)	86,223			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/25/2025	04/25/2025	Expiration	4,400		17431	42,680								(13,478)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	4,900		17314	60,760		182,060						(2,700)	182,060			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	03/14/2025	Expiration	7,900		18015	83,740								(16,702)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	4,800		17875	54,240		27,365						(8,643)	27,365			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	02/07/2025	Expiration	4,300		17783	49,450								(5,068)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Expiration	4,300		17755	49,020								(4,983)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	5,000		16982	60,000		160,275						(2,659)	160,275			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	04/10/2025	Expiration	7,900		18012	92,430								(25,208)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	4,800		17808	63,840		17,619						(7,717)	17,619			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	04/24/2025	Expiration	4,400		17527	42,680								(13,286)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	4,400		17137	56,320		154,853						(4,642)	154,853			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Expiration	2,900		18018	31,900								(5,624)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	03/28/2025	Expiration	5,700		18255	76,380								(18,246)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	4,400		17345	58,080		20,763						(4,827)	20,763			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	4,800		18044	54,720		51,251						(8,792)	51,251			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Expiration	5,800		18240	81,200								(17,448)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	4,400		17499	54,120		172,713						(3,420)	172,713			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	01/03/2025	Expiration	2,500		16306	34,500								(192)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	4,800		17938	70,080		202,051						(9,928)	202,051			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	4,800		18005	72,000		139,420						(10,172)	139,420			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	2,100		0.998	45,570		73,500						(5,570)	73,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	2,600		1.000999999999999	66,820		111,800						(12,031)	111,800			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	2,300		0.99	55,430		87,400						(7,853)	87,400			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	2,100		0.995	45,990		73,500						(10,064)	73,500			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	2,300		0.999999999999999	44,850		69,000						(8,945)	69,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,600		0.995	36,000		57,600						(5,784)	57,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	1,200		1.008	25,920		43,200						(1,152)	43,200			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	2,400		0.996	47,520		74,400						(4,870)	74,400			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	1,013		1962.572486	45,600		82,000						(3,789)	82,000			

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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)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	349		2875.64111999999 98	16,500		30,000						(2,629)	30,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	231		3052.54604000000 02	10,640		3,840						(2,512)	3,840			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	198		3007.03094000000 01	31,380		12,291						(7,409)	12,291			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	302		2943.83491999999 98	12,870		19,800						(2,765)	19,800			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	209		2838.3696	31,740		48,068						(5,057)	48,068			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	170		2949.31147000000 01	5,150		8,500						(908)	8,500			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,051		2721.35014	64,670		110,200						(4,120)	110,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	502		2776.25039999999 99	26,880		46,200						(2,755)	46,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	976		2753.58289999999 99	45,360		86,400						(3,770)	86,400			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,016		2840.53595	69,600		121,800						(8,507)	121,800			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/07/2024	03/07/2025	03/07/2025	Expiration	168		3013.0681	9,150								(1,648)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	12,996		370.701500000000 01	55,930		115,122						(311)	115,122			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	10,023		372.113279999999 97	67,710		153,816						(21,078)	153,816			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	7,836		372.690699999999 99	54,230		101,310						(15,968)	101,310			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	16,991		364.160219999999 98	141,360		366,841						(14,369)	366,841			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	4,975		365.789910000000 02	30,420		68,506						(169)	68,506			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	10,018		372.3048	67,340		132,485						(13,431)	132,485			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	17,598		369.35	141,050		284,743						(28,132)	284,743			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	4,111		367.07934	28,800		76,752						(2,927)	76,752			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	7,017		379.432959999999 98	32,500		43,413						(9,490)	43,413			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	4,688		366.629039999999 97	29,070		50,258						(727)	50,258			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	10,447		375.94331	73,320		128,249						(17,515)	128,249			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	24,829		371.281079999999 97	192,280		356,016						(56,148)	356,016			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	17,254		370.89	138,880		231,375						(27,164)	231,375			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	11,608		362.171809999999 99	89,040		201,847						(493)	201,847			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	9,705		373.857120000000 01	65,520		101,349						(12,815)	101,349			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	7,295		378.982399999999 98	33,480		48,423						(9,858)	48,423			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	11,337		362.02166	86,920		198,825						(483)	198,825			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	10,688		373.647359999999 99	48,750		129,355						(4,955)	129,355			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	9,927		371.343360000000 02	44,640		59,629						(1,116)	59,629			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	7,826		373.13378	54,230		97,722						(15,836)	97,722			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	14,064		362.64	111,690		206,875						(2,792)	206,875			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	25,128		370.840199999999 98	194,370		371,392						(57,231)	371,392			

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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	BAML-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	7,043		377.650680000000 02	33,280		69,087						(10,360)	69,087			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	15,956		371.870729999998	73,660		251,129						(10,406)	251,129			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	16,506		363.51	130,800		397,788						(18,479)	397,788			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	10,559		377.475700000000 02	50,310		85,046						(10,034)	85,046			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	5,254		365.999919999999 97	31,350		71,239						(174)	71,239			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	4,952		366.054570000000 01	33,660		106,736						(4,755)	106,736			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	10,245		379.049579999999 99	49,400		53,779						(9,662)	53,779			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	29,732		372.956669999999 97	248,640		453,816						(59,397)	453,816			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	12,990		370.855250000000 01	56,400		113,077						(312)	113,077			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	16,339		382.663250000000 01	74,420		90,794						(17,778)	90,794			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	22,754		368.79084	188,160		424,805						(58,573)	424,805			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	8,266		351.882490000000 02	80,040		287,640						(6,386)	287,640			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	6,270		349.837330000000 01	66,880		219,521						(5,980)	219,521			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	8,404		356.256059999999 99	92,700		246,020						(9,168)	246,020			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	1,371		363.850840000000 01	7,150		6,005						(318)	6,005			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	11,246		381.350680000000 01	106,600		215,237						(4,738)	215,237			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	21,120		392.288079999998	102,410		173,226						(4,552)	173,226			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	4,168		213.113040000000 01	11,340		18,900						(3,581)	18,900			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	3,494		197.745450000000 01	8,890		14,000						(1,773)	14,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	4,779		190.2133	16,920		32,400						(1,734)	32,400			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	2,730		222.4376	7,920		16,800						(2,194)	16,800			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	9,502		200.559879999999 99	40,850		78,681						(5,771)	78,681			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	1,179		257.302500000000 01	5,190		1,338						(915)	1,338			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	3,138		255.429840000000 01	18,320		11,581						(3,937)	11,581			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	10,100		253.708	33,500		3,656						(1,485)	3,656			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	1,577		254.05	9,560		11,635						(2,792)	11,635			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	3,145		253.2465	19,520		16,367						(3,442)	16,367			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	3,563		257.503100000000 02	14,670		13,198						(4,567)	13,198			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	4,387		255.232959999999 99	17,600		17,185						(2,804)	17,185			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	788		257.606699999999 99	3,540		3,018						(1,034)	3,018			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	1,595		249.717119999999 99	10,320		15,049						(1,644)	15,049			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	470		5742.81	66,150		84,820						(14,214)	84,820			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	963		5697.01314	138,600		205,846						(24,436)	205,846			

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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)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	01/10/2025	Closing Sale	89		5652.01569999999	9,650		7,933						(239)	7,933			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	03/13/2025	Closing Sale	35		5681.41291	5,760		7,972						(1,127)	7,972			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	02/07/2025	Closing Sale	318		5673.83817	42,300		61,970						(4,300)	61,970			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/31/2025	01/31/2025	Closing Sale	481		5613.31109999999	66,150		114,219						(5,452)	114,219			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/06/2024	03/06/2025	03/06/2025	Closing Sale	491		5702.72156999997	69,160		101,994						(12,194)	101,994			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	02/28/2025	Closing Sale	934		5625.99618999998	152,640		305,974						(24,322)	305,974			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/28/2024	02/28/2025	02/28/2025	Closing Sale	370		5637.35037000001	58,170		117,035						(9,269)	117,035			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2025	04/10/2025	Closing Sale	1,482		5717.02	202,440		69,479						(55,211)	69,479			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/31/2024	01/31/2025	01/31/2025	Closing Sale	231		5613.31109999999	31,850		54,994						(2,625)	54,994			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	01/10/2024	01/10/2025	01/10/2025	Closing Sale	1,073		5584.92950000002	147,600		167,201						(3,649)	167,201			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/20/2024	03/20/2025	03/20/2025	Closing Sale	505		5725.58157000003	75,110		99,803						(16,139)	99,803			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	04/10/2024	04/10/2025	04/10/2025	Closing Sale	494		5699.86894000003	71,400		31,560						(19,473)	31,560			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/07/2024	02/07/2025	02/07/2025	Closing Sale	300		5685.17450999998	38,420		55,127						(3,905)	55,127			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	02/14/2025	Closing Sale	336		5628.82427999998	49,970		84,213						(6,040)	84,213			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	02/14/2024	02/14/2025	02/14/2025	Closing Sale	531		5651.43	72,900		120,968						(8,812)	120,968			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML	03/13/2024	03/13/2025	03/13/2025	Closing Sale	926		5727.27699000003	130,910		168,859						(25,605)	168,859			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	03/15/2023	03/14/2025	03/14/2025	Closing Sale	36		5624.01720000002	5,360		9,801						(530)	9,801			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/24/2024	04/24/2025	04/24/2025	Closing Sale	23		38230	18,720		30,600						(5,827)	30,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	04/04/2024	04/04/2025	04/04/2025	Expiration	155		38520	129,000								(33,233)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM	04/04/2024	04/04/2025	04/04/2025	Expiration	268		17789	96,384								(24,830)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	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	BOM	04/11/2024	04/11/2025	04/11/2025	Expiration	7,900		18308	91,640								(25,385)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	04/03/2024	04/03/2025	04/03/2025	Expiration	5,000		18160	50,000								(12,672)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	04/18/2024	04/17/2025	04/17/2025	Expiration	6,900		17394	85,560								(25,193)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM	04/17/2024	04/17/2025	04/17/2025	Expiration	7,900		17494	84,530								(24,684)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/03/2024	04/03/2025	04/03/2025	Closing Sale	267		2981.32845	12,560		20,000						(3,183)	20,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/10/2024	04/10/2025	04/10/2025	Closing Sale	407		2953.98545000001	17,160		27,600						(4,680)	27,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/17/2024	04/17/2025	04/17/2025	Closing Sale	177		2794.43388	28,000		46,490						(8,176)	46,490			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/17/2024	04/17/2025	04/17/2025	Closing Sale	424		2828.40875999998	17,760		27,600						(5,186)	27,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM	04/10/2024	04/10/2025	04/10/2025	Closing Sale	170		2915.6985	26,350		24,583						(7,186)	24,583			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM	04/10/2024	04/10/2025	04/10/2025	Closing Sale	19,377		370.455289999999	165,600		226,224						(45,164)	226,224			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM	04/10/2024	04/10/2025	04/10/2025	Closing Sale	9,689		379.744539999997	45,000		23,112						(12,273)	23,112			

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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	BOM-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	8,612		373.79942	59,840		71,744							(16,320)	71,744			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	4,351		367.0145	25,280		22,751							(7,444)	22,751			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	37,254		395.699000000000 01	189,060		225,794							(55,668)	225,794			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	10,061		385.401999999999 99	96,570		164,581							(28,435)	164,581			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	35,416		394.967319999999 97	178,100		240,567							(52,007)	240,567			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	16,346		386.524710000000 03	139,800		249,031							(40,823)	249,031			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,693		1142.2417	134,080		26,049							(21,542)	26,049			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	02/21/2025	Expiration	2,978		1189.41779999999 99	162,995									(23,091)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	03/28/2025	Expiration	5,270		1203.21135	358,144									(85,557)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	04/17/2025	Expiration	5,974		1179.15448999999 99	304,635									(89,698)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	04/04/2025	Expiration	4,319		1186.54608000000 01	280,602									(72,288)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	87		1148.11797099999 99	5,122		5,717							(228)	5,717			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	765		1164.89537999999 99	50,445		28,279							(5,170)	28,279			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	174		1160.6041	9,350		4,903							(234)	4,903			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	03/14/2025	Expiration	6,401		1191.21260899999 99	401,660									(80,109)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	426		1163.52469999999 99	27,620		17,864							(2,295)	17,864			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	259		1140.44800000000 01	17,379		22,145							(1,107)	22,145			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	177		1130.6368	10,066		13,077							(56)	13,077			
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	04/11/2025	Expiration	5,776		1207.16068799999 99	304,980									(84,482)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	03/21/2025	Expiration	2,572		1196.522631	163,928									(35,873)				
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,713		1161.8506	107,540		106,657							(13,144)	106,657			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	03/28/2025	Expiration	14,591		347.897073999998	142,545									(34,052)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	1,454		343.583473000003 03	13,090		5,417							(1,342)	5,417			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	04/11/2025	Expiration	20,479		347.144990000001	166,992									(46,258)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	04/04/2025	Expiration	14,218		347.213166	123,725									(31,874)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	6,385		340.418200000001 01	68,860		2,938							(11,063)	2,938			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	874		343.043600000003 03	7,869		4,217							(654)	4,217			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	04/17/2025	Expiration	20,824		343.121372000001 01	166,850									(49,128)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	1,473		339.780700000000 02	12,660		8,532							(317)	8,532			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	03/14/2025	Expiration	16,493		345.980551999999 99	151,506									(30,217)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	295		338.437831000002 02	2,707		3,124							(120)	3,124			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/07/2025	03/07/2025	Expiration	3,447		344.768693999998	33,552									(6,041)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	587		338.830300000002 02	5,696		6,976							(363)	6,976			

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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)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	4,087		340.85140000000 01	39,144		39,465						(4,784)	39,465			
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	02/21/2025	Expiration	5,237		346.7971	39,492								(5,595)				
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	03/21/2025	Expiration	10,914		347.800253	96,026								(21,014)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,500		0.999	34,650		55,500						(2,208)	55,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	493		2030.417389	12,980		25,000						(3,540)	25,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	410		1977.66402599999 99	8,728		18,401						(887)	18,401			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	308		1964.01151299999 99	30,564		60,139						(3,107)	60,139			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	04/11/2025	Expiration	1,958		2065.07264399999 99	79,040								(21,895)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	2,608		917.519199999999 96	68,160		116,315						(3,464)	116,315			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	2,053		922.912900000000 04	54,150		12,309						(6,918)	12,309			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	1,407		917.48235	40,560		80,393						(14,151)	80,393			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	3,604		944.423480000000 04	92,480		17,321						(25,153)	17,321			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	1,939		928.13	49,059		16,562						(11,472)	16,562			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	1,484		943.48	38,640		8,532						(10,509)	8,532			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	542		921.947130000000 02	14,100		34,362						(6,411)	34,362			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	1,969		916.024279999999 98	49,680		35,808						(9,690)	35,808			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	01/10/2025	Closing Sale	2,730		915.75	69,250		97,134						(856)	97,134			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	1,721		929.43	44,640		50,405						(13,429)	50,405			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	550		905.002299999999 99	14,900		40,920						(6,345)	40,920			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	1,513		924.304769999999 96	40,370		58,294						(1,664)	58,294			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	542		922.87	13,900		33,862						(6,320)	33,862			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	2,395		922.081159999999 95	58,080		28,426						(9,095)	28,426			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	1,304		913.639400000000 02	36,960		77,811						(16,427)	77,811			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	1,409		918.710400000000 05	36,387		23,395						(7,797)	23,395			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	1,626		917.8107	41,550		24,218						(7,705)	24,218			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	3,462		931.714600000000 02	75,072		14,386						(15,386)	14,386			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	1,948		926.721850000000 02	48,240		93,313						(16,831)	93,313			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	1,516		925.106499999999 98	36,120		11,757						(6,003)	11,757			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	980		923.002320000000 05	23,400		10,729						(3,664)	10,729			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	867		922.316799999999 94	22,800		51,751						(10,586)	51,751			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	2,378		924.194880000000 01	60,302		15,470						(10,603)	15,470			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	654		893.791100000000 03	24,120		54,039						(10,503)	54,039			

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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)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	3,980		933.278199999999 97	95,460		59,753						(23,209)	59,753			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	552		898.504000000000 02	15,550		34,086						(43)	34,086			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	960		936.212899999999 99	25,830		39,977						(12,241)	39,977			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	1,438		903.066029999999 96	36,400		103,132						(13,400)	103,132			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	2,287		919.2183	56,104		54,659						(6,628)	54,659			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	2,694		930.9144	65,045		15,503						(15,210)	15,503			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	2,655		917.529549999999 97	52,320		151,997						(19,261)	151,997			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	2,164		919.439700000000 02	59,800		106,379						(20,317)	106,379			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	1,638		915.81	41,400		102,974						(14,843)	102,974			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	1,084		916.891049999999 95	28,200		17,145						(5,229)	17,145			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	1,935		925.668400000000 02	54,540		75,306						(17,980)	75,306			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	1,438		899.589500000000 04	38,610		116,986						(15,327)	116,986			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	1,494		934.338600000000 04	41,440		64,986						(19,638)	64,986			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	1,300		921.937099999999 99	32,520		2,526						(4,467)	2,526			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	2,871		904.844249999999 99	73,060		159,045						(201)	159,045			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	2,736		910.164719999999 99	74,000		140,961						(1,629)	140,961			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	961		923.812999999999 99	31,050		53,281						(15,013)	53,281			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	1,621		925.12	40,485		9,047						(7,118)	9,047			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	968		934.077199999999 95	23,220		23,853						(6,985)	23,853			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	890		902.766700000000 01	20,640		73,840						(8,591)	73,840			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	652		904.310849999999 96	21,060		36,960						(6,538)	36,960			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	2,276		921.014300000000 05	57,960		6,521						(7,962)	6,521			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	1,299		924.743799999999 96	32,520		33,339						(8,197)	33,339			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	1,635		914.897100000000 02	43,650		100,599						(19,007)	100,599			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	1,406		931.714600000000 02	30,498		5,844						(6,251)	5,844			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	2,167		921.907169999999 95	54,200		10,777						(7,903)	10,777			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	1,973		911.267799999999 97	50,940		116,409						(19,732)	116,409			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	875		907.423260000000 03	24,720		47,508						(544)	47,508			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	867		924.163199999999 96	22,080		50,151						(10,251)	50,151			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	1,197		919.17	30,030		56,127						(1,815)	56,127			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	1,640		905.503500000000 03	47,550		67,102						(5,160)	67,102			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	1,296		913.655999999999 95	39,600		19,774						(5,059)	19,774			

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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	JPM-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	1,231		897.063999999996	28,380		111,277						(11,539)	111,277			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	1,831		927.761300000001	46,070		15,685						(10,315)	15,685			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	3,791		924.183300000003	91,700		32,893						(15,241)	32,893			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	1,640		910.076800000005	44,100		59,602						(4,786)	59,602			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	1,644		912.18	41,850		95,507						(16,211)	95,507			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	2,819		917.788000000001	73,892		49,390						(15,834)	49,390			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	1,083		921.583099999994	28,000		46,800						(8,962)	46,800			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	1,842		923.752830000002	44,710		5,761						(6,519)	5,761			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	1,169		931.896899999996	35,640		27,909						(10,036)	27,909			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	4,791		918.3	119,385		118,924						(14,103)	118,924			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	961		925.686799999995	30,150		51,481						(14,578)	51,481			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	4,266		918.777860000003	102,570		65,885						(20,007)	65,885			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	535		935.888000000003	12,800		5,863						(3,358)	5,863			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	1,166		941.363500000004	32,087		50,305						(15,845)	50,305			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	3,151		920.28	78,880		131,847						(4,009)	131,847			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	1,747		918.557400000003	42,176		105,039						(15,121)	105,039			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	1,290		923.807800000004	37,440		52,604						(12,343)	52,604			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	1,866		909.909179999999	45,900		94,239						(3,220)	94,239			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	2,745		915.3741	61,500		123,586						(4,314)	123,586			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	653		921.275600000005	15,360		29,614						(485)	29,614			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	1,178		933.43	30,360		19,338						(8,841)	19,338			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	1,633		923.112600000004	37,200		71,034						(1,175)	71,034			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	3,356		917.353299999999	94,860		110,926						(23,911)	110,926			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	1,487		925.307699999995	50,120		45,321						(14,113)	45,321			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	1,196		911.799300000002	34,980		73,527						(15,547)	73,527			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	2,067		918.250800000003	52,250		98,846						(3,158)	98,846			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	01/10/2025	Closing Sale	874		919.413000000001	20,720		27,883						(256)	27,883			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	1,721		930.4896	43,200		30,639						(10,503)	30,639			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	01/17/2025	Expiration	500		1001.8998	19,800								(290)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	12/12/2025	Closing Sale	2,399		915.116099999996	74,140		150,491						(23,423)	150,491			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/21/2025	11/21/2025	Closing Sale	1,752		917.043599999997	50,560		98,545						(14,988)	98,545			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/11/2025	07/11/2025	Closing Sale	1,405		923.269760000002	47,450		33,121						(8,299)	33,121			

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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)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/04/2025	04/04/2025	Expiration	1,549		967.401600000003	53,250								(4,535)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/20/2025	06/20/2025	Closing Sale	2,920		923.815299999998	96,930		37,532						(15,090)	37,532			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	10/31/2025	10/31/2025	Closing Sale	1,884		907.572959999997	51,850		147,333						(14,387)	147,333			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/17/2025	04/17/2025	Expiration	1,659		964.36	59,200								(5,752)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	09/19/2025	Closing Sale	4,279		911.53	133,770		287,303						(31,973)	287,303			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	07/18/2025	Closing Sale	2,473		931.799880000003	80,040		43,110						(14,513)	43,110			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/26/2025	09/26/2025	Closing Sale	1,102		916.716400000002	28,900		63,972						(7,093)	63,972			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	01/10/2025	Expiration	491		1029.94609999999	17,950								(148)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	11/14/2025	Closing Sale	2,296		913.545499999995	70,980		144,433						(20,605)	144,433			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/29/2025	08/29/2025	Closing Sale	1,944		928.557339999995	58,680		70,059						(12,897)	70,059			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/02/2025	05/02/2025	Expiration	1,781		955.294300000002	62,900								(6,970)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	08/15/2025	Closing Sale	2,965		939.777500000003	102,480		62,855						(21,209)	62,855			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/24/2025	10/24/2025	Closing Sale	2,424		905.595180000003	75,680		198,456						(20,514)	198,456			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2025	07/07/2025	Closing Sale	859		923.373439999996	31,200		19,945						(5,333)	19,945			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2025	09/08/2025	Closing Sale	1,618		930.121999999996	50,250		65,038						(11,483)	65,038			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/28/2025	11/28/2025	Closing Sale	1,307		915.425460000004	41,880		91,413						(12,694)	91,413			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	01/31/2025	01/31/2025	Expiration	499		1005.5462	20,800								(571)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	10/10/2025	Closing Sale	2,665		893.286079999997	89,520		205,152						(23,118)	205,152			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	08/08/2025	Closing Sale	2,651		942.027029999997	86,750		44,230						(17,398)	44,230			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	01/24/2025	Expiration	507		986.345400000004	20,000								(421)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/25/2025	04/25/2025	Expiration	1,996		951.97	71,250								(7,438)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	10/03/2025	Closing Sale	2,422		906.493399999995	77,440		184,821						(19,502)	184,821			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/05/2025	12/05/2025	Closing Sale	3,389		913.020300000002	107,570		233,876						(33,295)	233,876			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	07/25/2025	Closing Sale	2,667		932.573700000003	94,000		61,899						(17,647)	61,899			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	08/01/2025	Closing Sale	3,185		936.228719999995	114,900		43,354						(22,307)	43,354			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	12/29/2025	Closing Sale	2,200		905.593079999999	68,600		171,325						(22,699)	171,325			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	02/07/2025	Expiration	201		980.513000000003	9,640								(327)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/16/2025	05/16/2025	Expiration	319		948.732399999998	9,570								(1,183)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/17/2025	10/17/2025	Closing Sale	3,108		900.94	94,360		248,660						(24,973)	248,660			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/11/2025	04/11/2025	Expiration	723		979.251700000003	22,190								(2,032)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/22/2025	08/22/2025	Closing Sale	1,709		934.177900000002	56,960		52,343						(12,154)	52,343			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/12/2025	09/12/2025	Closing Sale	978		925.741300000002	29,340		47,805						(6,825)	47,805			

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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 - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	12/19/2025	Closing Sale	2,630		911.71736999999996	79,920		177,674						(25,762)	177,674			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/27/2025	06/27/2025	Closing Sale	1,187		919.34590000000003	42,900		34,355						(6,954)	34,355			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/03/2025	01/03/2025	Expiration	687		1015.3348	29,890								(55)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/06/2025	06/06/2025	Expiration	318		936.943999999996	12,030								(1,719)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/13/2025	06/13/2025	Expiration	2,815		937.525099999995	77,740								(11,604)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/23/2025	05/23/2025	Expiration	740		944.48720000000003	25,900								(3,368)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/09/2025	05/09/2025	Closing Sale	957		926.12660000000005	41,580		4,378						(4,874)	4,378			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2025	06/02/2025	Expiration	1,053		946.462099999996	37,800								(5,252)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	03/28/2025	Expiration	613		977.05200000000002	22,080								(1,739)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/07/2025	11/07/2025	Closing Sale	1,996		894.41700000000003	64,620		169,739						(18,345)	169,739			
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	12/08/2025	Expiration	291		1036.1095800000001	13,110								(3,064)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	12/22/2025	Expiration	873		1031.8308	41,310								(10,051)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	11/17/2025	Expiration	96		1035.37131	5,110								(1,121)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2025	12/01/2025	Expiration	98		1025.31654	4,970								(1,138)				
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	12/15/2025	Expiration	388		1026.3779999999999	19,200								(4,580)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	369		4848.5033800000001	34,380		64,800						(5,524)	64,800			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	410		4828.7168700000002	47,600		92,000						(6,743)	92,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	382		4466.6253200000001	38,250		81,600						(1,700)	81,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	546		4550.1841800000002	59,500		120,000						(3,791)	120,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/04/2024	04/04/2025	04/04/2025	Expiration	434		5060.6184800000001	42,460								(10,938)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	269		4481.3640400000004	19,800		38,400						(110)	38,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	443		4724.1973200000002	49,350		98,700						(6,032)	98,700			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	04/11/2025	Expiration	906		4971.6466799999998	88,650								(24,557)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	143		38366	133,815		214,499						(11,120)	214,499			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	111		39688	86,108		136,400						(20,570)	136,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	103		38696	83,160		132,000						(10,164)	132,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	120		38858	116,231		183,300						(16,466)	183,300			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	186		18027	76,160		125,800						(16,667)	125,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	223		17794	80,240		132,000						(11,367)	132,000			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	2,900		1.00099999999999	66,120		56,859						(19,469)	56,859			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	2,100		1.002	49,560		79,800						(275)	79,800			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	04/11/2025	Expiration	2,300		1.006	55,660								(15,418)				

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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	BNP PARIBAS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	2,600		0.98599999999999	60,320		93,600						(5,013)	93,600			
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	3,000		0.99199999999999	59,700		93,000						(14,262)	93,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	04/17/2025	Expiration	1,441		1923.52842000000	59,864								(17,627)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,019		2044.98617599999	49,791		90,300						(6,086)	90,300			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	840		2875.16811999999	34,896		60,000						(4,944)	60,000			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	3,517		269.62	18,850		16,468						(5,222)	16,468			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	15,962		284.179480000000	136,880		181,340						(37,917)	181,340			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	34,901		290.650359999998	166,410		86,890						(46,097)	86,890			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	3,403		203.251360000001	8,778		14,000						(2,097)	14,000			
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	2,672		180.402960000001	9,970		15,000						(635)	15,000			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	11/21/2025	Expiration	361		1143.2924	22,468								(9,999)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	1,445		1108.3933	107,072		38,536						(29,161)	38,536			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	1,503		1105.82020000001	85,312		57,968						(26,521)	57,968			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	08/01/2025	Expiration	1,729		1138.27500000001	103,227								(30,102)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	06/27/2025	06/27/2025	Expiration	93		1132.34989999999	4,752								(1,157)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	270		1153.74949999999	16,242		2,245						(7,551)	2,245			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	1,031		1137.93630000001	49,324		6,577						(15,808)	6,577			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	12/29/2025	Expiration	343		1204.3776	23,712								(11,775)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	965		1103.694645	45,350		72,403						(17,154)	72,403			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	07/11/2025	Expiration	544		1151.43699999999	31,182								(8,192)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	12/12/2025	Expiration	517		1197.07559999999	33,816								(16,047)				
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	295		1042.3767	17,448		43,592						(7,104)	43,592			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	639		1142.354	36,792		11,368						(16,043)	11,368			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	1,885		1088.81269999999	115,100		110,214						(44,647)	110,214			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	476		1082.74420000001	28,015		43,422						(11,137)	43,422			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	662		1100.47704	37,142		58,937						(15,480)	58,937			
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	361		1141.44484400001	22,544		9,512						(10,264)	9,512			
BXIITR12 - UNCAPPED - 2YR 6/13	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	92		1090.41900000001	6,752		1,203						(1,514)	1,203			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	903		334.065	9,468		1,228						(2,487)	1,228			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	603		331.594800000002	6,782		5,742						(2,957)	5,742			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	613		323.173600000002	7,434		11,390						(3,170)	11,390			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	1,513		332.827	15,380		8,221						(4,633)	8,221			

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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)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	308		314.709499999999	4,726		8,666						(1,879)	8,666			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	1,199		333.243623000000	13,608		11,006						(6,196)	11,006			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	1,799		332.177799999999	21,030		12,535						(5,930)	12,535			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	309		321.6456	3,624		2,792						(756)	2,792			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	1,198		331.830899999999	14,388		7,823						(6,403)	7,823			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	12/12/2025	Expiration	293		341.449200000000	3,382								(1,605)				
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	299		331.219100000000	3,747		3,100						(1,742)	3,100			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	598		330.1789	7,682		6,670						(2,684)	6,670			
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	603		333.330100000000	6,286		947						(1,833)	947			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	03/20/2025	Expiration	3,543		959.66	69,360								(14,904)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	03/27/2025	Expiration	1,870		961.265170000000	35,640								(8,415)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	03/20/2025	Expiration	625		960.619699999999	11,940								(2,566)				
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	2,654		908.067800000000	58,080		109,783						(5,186)	109,783			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	2,543		908.067800000000	55,660		105,209						(4,970)	105,209			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2025	04/04/2025	Expiration	69,018		262.007535000000	421,730								(108,645)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/31/2025	01/31/2025	Expiration	91,283		262.958441999999	588,040								(48,868)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	92,374		263.025410000000	498,520		38,528						(31,762)	38,528			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	131,366		260.815448	835,920		687,119						(134,303)	687,119			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	131,128		262.100455000000	737,450		307,002						(90,133)	307,002			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	01/10/2025	Expiration	80,965		262.887762000000	436,720								(10,918)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/11/2025	04/11/2025	Expiration	135,737		258.761490999998	875,440								(242,504)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	147,180		260.691012	976,580		184,694						(194,775)	184,694			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/28/2025	03/28/2025	Expiration	100,078		265.851368999998	545,900								(130,409)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	102,142		258.204537000000	601,920		79,361						(190,080)	79,361			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2025	04/30/2026	12/22/2025	Closing Sale	97,554		257.528096000000		54,000	96,600						(34,800)	77,400			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/21/2025	03/21/2025	Expiration	134,881		263.672463999999	815,240								(178,404)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	59,900		260.695335	341,640		102,349						(1,898)	102,349			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	101,585		260.278204000000	672,980		320,064						(68,976)	320,064			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2025	04/17/2025	Expiration	113,317		259.781832000000	560,640								(165,077)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	103,529		260.453090999999	672,080		369,052						(95,211)	369,052			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2025	04/17/2026	12/22/2025	Closing Sale	124,659		258.954530999999		42,400	88,000						(28,893)	74,493			
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	72,430		259.115605000000	487,620		264,948						(21,672)	264,948			

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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	CITI-	03/07/2024	03/07/2025	03/07/2025	Expiration	141,573		264.174500000000 02	837,760								(150,843)				
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/24/2025	04/24/2026	12/22/2025	Closing Sale	157,081		258.723765000000 01		46,000	88,400						(30,582)	72,982			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	12/22/2025	Closing Sale	58,159		264.792199999999 98	243,200		185,600						(119,585)	154,024			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	12/22/2025	Closing Sale	34,000		260.714852000000 01	128,800		143,600						(63,071)	132,616			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	49,284		254.393598	360,000		437,483						(32,187)	437,483			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	12/22/2025	Closing Sale	49,910		258.204537000000 02	244,800		368,000						(120,205)	326,806			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	12/22/2025	Closing Sale	42,053		261.838877000000 02	120,000		127,200						(59,006)	118,581			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	12/22/2025	Closing Sale	50,012		264.200335999999 99	228,000		187,720						(111,956)	160,360			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	12/22/2025	Closing Sale	37,748		261.477805999999 99	127,200		134,000						(62,460)	119,964			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	12/22/2025	Closing Sale	57,047		257.976	241,600		383,200						(118,634)	344,877			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	12/22/2025	Closing Sale	78,827		259.281614999999 99	284,400		376,200						(139,650)	333,834			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	49,152		255.579154999999 99	405,720		312,938						(40,181)	312,938			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	12/22/2025	Closing Sale	25,205		261.849300000000 03	122,400		126,400						(60,103)	118,803			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	12/22/2025	Closing Sale	71,793		261.339174000000 01	125,200		134,800						(61,478)	123,402			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	56,389		252.83541	450,450		744,930						(35,937)	744,930			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	12/22/2025	Closing Sale	87,064		263.646150999999 97	125,600		103,600						(61,674)	90,953			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	4,900		17846	66,150		69,540						(8,085)	69,540			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	16,378		382.133699999999 98	65,880		84,941						(15,555)	84,941			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	1,654		365.359739999999 99	10,920		36,134						(1,335)	36,134			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	11,300		370.076399999999 98	54,530		193,616						(6,665)	193,616			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	6,486		374.830260000000 01	37,920		66,741						(6,686)	66,741			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	25,404		370.390019999999 99	196,460		374,201						(34,638)	374,201			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	29,803		372.45	228,660		443,166						(53,989)	443,166			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	20,671		362.82	159,750		504,176						(19,525)	504,176			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	10,740		375.429599999999 99	68,400		127,699						(16,150)	127,699			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	15,675		378.530460000000 01	70,760		103,290						(12,476)	103,290			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	1,915		359.325820000000 02	15,190		24,498						(1,557)	24,498			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	3,298		363.182180000000 02	12,120		9,876						(67)	9,876			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	4,946		363.546089999999 99	21,960		18,849						(549)	18,849			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	25,556		393.386709999999 99	103,230		121,218						(574)	121,218			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	11,763		381.989300000000 01	112,660		253,039						(11,547)	253,039			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	29,272		392.224420000000 01	146,590		330,056						(15,024)	330,056			

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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	CITI-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	16,304		393.59528	142,130		279,202						(36,022)	279,202			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	20,878		391.68552	97,280		183,820						(4,312)	183,820			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	32,151		393.750620000000 03	128,700		5,124						(3,218)	5,124			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	22,611		396.802669999999 98	93,790		178,797						(11,463)	178,797			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	28,866		403.697060000000 02	130,680		202,726						(33,120)	202,726			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	11,538		380.764920000000 02	107,940		227,585						(4,784)	227,585			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	8,573		198.101699999999 99	38,420		80,056						(3,905)	80,056			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	3,026		198.894900000000 01	12,660		20,196						(70)	20,196			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	2,527		196.850799999999 99	12,950		24,209						(574)	24,209			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	11,129		197.49231	50,380		115,600						(6,090)	115,600			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	42,315		257.593200000000 02	333,540		83,703						(69,545)	83,703			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/13/2025	06/13/2025	Expiration	16,186		261.044199999999 99	116,760								(26,179)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	28,998		254.932512	228,660		494,075						(104,108)	494,075			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	53,299		261.866626999999 99	455,000		479,105						(224,040)	477,206			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	25,187		254.097299999999 99	194,560		365,867						(86,590)	365,867			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/10/2025	01/10/2025	Closing Sale	39,296		258.271799999999 98	335,580		71,401						(4,154)	71,401			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	11,059		262.2353	89,030		84,631						(43,107)	84,631			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	38,061		250.964400000000 01	310,080		701,103						(111,322)	701,103			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	20,937		248.368400000000 01	156,520		457,755						(62,220)	457,755			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	67,242		257.280599999999 99	524,190		535,312						(157,906)	535,312			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	22,874		256.643733	193,520		133,335						(1,327)	133,335			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	33,862		256.921600000000 01	264,480		160,363						(62,764)	160,363			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	04/04/2025	Expiration	36,822		260.194669999999 97	305,280								(39,052)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/09/2025	05/09/2025	Expiration	53,506		259.626113999999 97	435,070								(76,601)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	20,601		257.784800000000 02	155,820		203,116						(51,440)	203,116			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	31,705		261.219499999999 98	214,020		73,875						(60,350)	73,875			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	39,827		253.087011999999 99	315,120		609,028						(137,404)	609,028			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	34,768		261.471099999999 98	283,010		271,771						(134,303)	271,771			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	61,259		255.418464	455,520		174,212						(88,974)	174,212			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	49,441		250.553496	379,440		864,173						(147,183)	864,173			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	80,592		248.387907000000 01	694,880		1,656,288						(296,304)	1,656,288			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	22,308		260.512999999999 98	171,100		36,262						(44,952)	36,262			

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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 - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	54,241		254.41980000000 01	416,760		691,519						(133,570)	691,519			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	48,385		254.2088	371,460		540,847						(115,475)	540,847			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	50,837		259.65339999999 98	403,920		192,626						(12,779)	192,626			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	31,134		256.95659999999 98	242,400		192,612						(59,016)	192,612			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	67,162		257.07249999999 99	548,410		408,435						(59,593)	408,435			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	46,567		256.40199999999 99	392,400		327,225						(19,971)	327,225			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	45,010		257.58330100000 01	366,560		120,650						(68,068)	120,650			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	39,537		257.73070000000 01	317,220		189,506						(37,525)	189,506			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	45,990		254.40209999999 99	354,510		441,690						(26,260)	441,690			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	46,168		250.501734	365,400		822,465						(134,700)	822,465			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	44,917		249.35069999999 99	338,240		912,904						(127,945)	912,904			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	04/25/2025	Expiration	19,306		259.5018	149,500								(23,443)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/02/2025	05/02/2025	Expiration	46,630		259.74928999999 97	367,840								(61,222)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	58,224		257.62639999999 99	453,000		386,705						(132,099)	386,705			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	47,079		260.48099999999 99	393,600		113,827						(16,242)	113,827			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	63,386		255.834079	482,760		868,593						(165,556)	868,593			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	36,005		246.941112	272,340		886,283						(110,884)	886,283			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	48,078		256.36880000000 02	411,680		134,584						(88,338)	134,584			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	50,474		257.98059999999 98	432,300		225,834						(117,738)	225,834			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	17,158		250.6173	129,860		324,061						(54,123)	324,061			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	23,544		259.34638699999 99	184,220		80,691						(4,060)	80,691			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	40,412		257.09440000000 01	322,400		529,976						(149,892)	529,976			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	38,649		256.14859999999 99	298,980		532,439						(104,458)	532,439			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	04/11/2025	Expiration	42,621		260.43540000000 02	341,880								(47,026)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	04/17/2025	Expiration	33,542		259.63848000000 02	262,740								(38,361)				
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	45,180		258.54573900000 03	316,680		266,382						(19,166)	266,382			
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	31,417		255.40600000000 01	231,200		216,325						(59,306)	216,325			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	2,012		956.505	30,780		12,727						(2,537)	12,727			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	2,251		934.03309999999 99	44,100		59,003						(244)	59,003			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	632		941.57659999999 98	15,420		15,483						(1,864)	15,483			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	138		39264	132,000		208,999						(28,886)	208,999			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	97		37821	74,370		118,400						(4,738)	118,400			

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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	GS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	106		37711	86,800		144,000						(2,170)	144,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	85		38649	71,610		118,800						(7,340)	118,800			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/03/2025	04/03/2025	Expiration	24,101		107.11344	122,720								(31,103)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	03/13/2025	Expiration	35,309		106.95744000000001	183,160								(35,825)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2025	03/20/2025	Expiration	32,216		108.5314	157,500								(33,843)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2025	04/10/2025	Expiration	31,940		106.66164000000001	157,080								(42,840)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	03/27/2025	Expiration	45,893		107.21749	248,000								(58,556)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2025	04/24/2025	Expiration	26,393		107.51982	109,200								(33,993)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2025	03/06/2025	Expiration	25,245		106.14727999999999	122,580								(21,612)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	26,284		106.4235	126,000		10,421						(20,077)	10,421			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	47,317		104.8246	241,000		240,153						(29,132)	240,153			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	33,733		105.0322	168,480		51,733						(23,802)	51,733			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	23,624		102.4027	99,120		143,100						(2,451)	143,100			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	13,752		101.0874	66,920		103,042						(2,966)	103,042			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	12,968		100.04949999999999	59,150		122,939						(328)	122,939			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Expiration	29,546		104.59992	143,220								(41,822)				
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	23,133		102.6088	119,280		154,784						(7,537)	154,784			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	24,469		100.6375	129,250		202,909						(10,652)	202,909			
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	36,108		105.7662	161,500		121,821						(16,416)	121,821			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	03/21/2025	Expiration	41,772		114.0215	101,280								(22,164)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	03/07/2025	Expiration	79,930		113.32	183,820								(33,098)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	60,154		110.8231	150,750		188,698						(18,425)	188,698			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	04/11/2025	Expiration	99,236		113.2452	248,600								(68,864)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	47,615		108.11790000000001	130,520		217,694						(5,801)	217,694			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	36,684		108.931	82,800		102,678						(2,070)	102,678			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	03/28/2025	Expiration	63,545		114.06016	175,200								(41,853)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	35,134		112.7534	90,000		323						(16,205)	323			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	10,988		106.37054000000001	41,280		69,438						(1,835)	69,438			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	20,919		108.8505	57,730		95,797						(3,678)	95,797			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	04/04/2025	Expiration	66,608		113.9571	163,400								(42,095)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	28,192		109.08029999999999	74,710		128,547						(6,209)	128,547			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	03/28/2025	Expiration	135,794		114.52007999999999	343,200								(81,987)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	02/26/2025	Closing Sale	51,455		112.0437	133,400		92,429						(20,523)	92,429			

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)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	04/17/2025	Expiration	100,902		111.57427	242,950								(71,535)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	04/04/2025	Expiration	4,382		113.157	12,500								(3,220)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	33,646		110.3424	123,120		108,260						(19,781)	108,260			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	76,749		110.63925	175,100		223,398						(17,947)	223,398			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	16,749		111.253559999999 99	59,280		33,032						(11,823)	33,032			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	04/11/2025	Expiration	6,147		113.586299999999 99	14,420								(3,994)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	03/21/2025	Expiration	99,208		114.25	230,280								(50,394)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	55,480		109.730099999999 99	128,710		205,270						(8,200)	205,270			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	62,750		109.7401	145,590		244,719						(12,099)	244,719			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	64,636		110.6812	223,380		186,074						(35,889)	186,074			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	56,417		112.958160000000 01	147,200		15,267						(29,358)	15,267			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	02/26/2025	Closing Sale	98,474		112.3818	239,760		143,595						(36,886)	143,595			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	04/17/2025	Expiration	6,251		111.91	14,070								(4,143)				
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	35,015		111.936899999999 99	70,200		70,839						(8,580)	70,839			
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	72,450		108.931	163,530		202,789						(4,088)	202,789			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	10,311		106.46664	31,020		67,677						(3,072)	67,677			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	17,933		106.3738	47,500		128,870						(3,790)	128,870			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	41,245		106.25328	128,040		279,504						(12,681)	279,504			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	39,641		106.47975	103,320		280,671						(8,243)	280,671			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	46,720		107.34106	127,000		277,936						(11,355)	277,936			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	28,967		106.91298	83,700		184,720						(7,483)	184,720			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	12/22/2025	Closing Sale	43,120		106.46664	32,800		49,200						(10,674)	46,712			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2025	03/10/2025	Closing Sale	9,992		109.2093	41,250		36,477						(2,564)	36,477			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2025	03/17/2025	Closing Sale	5,421		106.5848	31,440		36,403						(2,155)	36,403			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/14/2025	02/14/2025	Closing Sale	8,986		111.3913	33,500		23,083						(1,351)	23,083			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/21/2025	02/21/2025	Closing Sale	23,600		110.610699999999 99	83,980		71,255						(3,926)	71,255			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2025	03/03/2025	Closing Sale	15,383		111.6151	50,830		33,765						(2,834)	33,765			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	12/22/2025	Closing Sale	53,799		106.05595	40,800		65,040						(9,955)	52,903			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	12/22/2025	Closing Sale	56,064		107.34106	33,200		44,800						(8,101)	34,765			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	12/22/2025	Closing Sale	50,619		106.25328	37,100		52,500						(9,053)	41,108			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	12/22/2025	Closing Sale	74,563		105.95	36,800		56,300						(7,179)	40,169			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2029	12/22/2025	Closing Sale	129,522		108.09	56,400		67,050						(11,014)	32,740			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2029	12/22/2025	Closing Sale	140,315		109.149	48,490		51,090						(9,474)	21,416			

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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)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	12/22/2025	Closing Sale	11,249		107.96016	6,680		8,760						(1,345)	5,900			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	12/22/2025	Closing Sale	71,949		108.41126	64,400		83,200						(12,562)	54,723			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	12/22/2025	Closing Sale	67,492		106.03992	40,600		55,300						(7,920)	37,191			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	405		18051	149,650		255,500						(29,847)	255,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	184		16821	76,260		130,200						(1,907)	130,200			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	146		17783	42,120		70,201						(4,317)	70,201			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	104		17158	41,940		68,400						(1,864)	68,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	55		18682	18,500		34,000						(3,331)	34,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	942		2000.554496	37,430		66,500						(5,303)	66,500			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	808		1981.6786990000001	28,960		52,800						(2,968)	52,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	669		1921.0583079999999	24,960		42,900						(1,109)	42,900			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	879		2738.7817700000001	51,600		96,000						(1,290)	96,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	899		2881.9979899999998	47,060		83,200						(7,561)	83,200			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/25/2024	04/25/2025	04/25/2025	Expiration	901		2898.4375599999998	55,640								(17,571)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	04/17/2025	Expiration	991		2792.0287199999998	63,560								(18,715)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	1,743		2926.3	106,590		1,481						(21,259)	1,481			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	14,070		362.47	111,180		209,364						(2,749)	209,364			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	9,932		371.1692800000001	44,280		61,386						(1,095)	61,386			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	4,966		366.4571700000002	30,600		54,093						(757)	54,093			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	5,621		249.3190700000001	33,040		45,422						(3,994)	45,422			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	02/07/2025	Expiration	399		256.649749999998	1,380								(140)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	03/13/2025	Expiration	4,312		259.1917599999999	18,810								(3,679)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	3,591		251.1012000000001	20,610		25,064						(2,912)	25,064			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	1,171		252.65248	8,430		5,574						(1,990)	5,574			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	3,591		256.6143999999999	12,690		5,264						(1,793)	5,264			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	4,393		250.39	26,290		27,018						(2,672)	27,018			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	1,960		258.4264299999998	9,150		831						(1,790)	831			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	1,612		247.4354600000001	10,240		11,983						(647)	11,983			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	2,418		254.6326799999999	8,160		574						(516)	574			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	03/27/2025	Expiration	4,685		259.52911	19,200								(4,533)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	2,022		247.98172	15,790		21,817						(1,410)	21,817			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	12,125		98.37619999999997	74,160		29,510						(32,960)	29,510			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	8,467		95.33029999999994	44,400		75,781						(18,480)	75,781			

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)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	7,093		98.295199999999 94	42,910		42,379						(19,923)	42,379			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	1,968		101.5484	12,060		6,299						(5,831)	6,299			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	9,627		93.49	53,010		100,020						(21,554)	100,020			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	4,058		97.692800000000 05	25,200		17,274						(10,973)	17,274			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	6,446		94.196960000000 04	32,520		58,743						(12,284)	58,743			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	10,097		98.346720000000 05	62,500		57,485						(28,417)	57,485			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	9,744		102.42474	60,800		31,329						(30,024)	31,329			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	2,082		96.232100000000 03	11,620		13,344						(4,166)	13,344			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	11,304		96.3369	69,740		62,434						(29,697)	62,434			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	5,314		93.807699999999 97	30,000		47,839						(11,909)	47,839			
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	5,308		94.378399999999 99	29,100		39,078						(11,272)	39,078			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	4,361		938.189899999999 97	88,150		57,309						(2,180)	57,309			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	1,489		941.010099999999 97	28,280		15,369						(699)	15,369			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	2,543		908.178199999999 95	57,040		135,046						(4,544)	135,046			
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	1,769		905.464600000000 02	41,600		98,745						(3,314)	98,745			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	10,705		372.709589999999 99	48,360		139,592						(4,957)	139,592			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	18,894		370.109519999999 97	154,700		337,463						(33,241)	337,463			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	8,637		379.001039999999 99	39,360		77,469						(8,458)	77,469			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	5,534		364.642510000000 02	35,200		96,558						(1,560)	96,558			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	19,505		362.908000000000 02	164,010		463,685						(26,133)	463,685			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	17,104		362.117520000000 01	137,020		341,617						(6,090)	341,617			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	3,571		365.456000000000 02	25,740		75,800						(4,101)	75,800			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	5,242		365.742320000000 01	33,440		85,689						(1,486)	85,689			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	4,937		366.817780000000 03	33,840		102,641						(4,794)	102,641			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	16,181		364.265370000000 02	130,390		377,734						(18,472)	377,734			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	15,725		370.817040000000 02	70,680		177,267						(3,141)	177,267			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	17,156		361.39	133,920		355,129						(5,936)	355,129			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	17,292		363.601339999999 99	142,380		382,995						(14,593)	382,995			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	16,181		372.65186	74,930		242,034						(10,615)	242,034			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	4,117		366.151650000000 02	28,950		80,689						(2,967)	80,689			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	7,558		371.961920000000 02	55,160		120,985						(11,853)	120,985			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	16,049		370.063359999999 99	70,180		193,017						(3,110)	193,017			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	12,637		372.735999999999 99	55,660		176,215						(8,869)	176,215			

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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	JPM-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	8,409		355.699689999999 98	94,500		250,836						(9,359)	250,836			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	6,274		349.578109999999 98	67,760		221,311						(6,050)	221,311			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	1,326		378.688719999999 99	4,550		5,999						(1,087)	5,999			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	5,907		372.43	28,160		20,935						(7,255)	20,935			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	2,403		375.208919999999 98	12,600		11,668						(2,757)	11,668			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	4,035		369.931050000000 03	17,100		14,480						(3,411)	14,480			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	5,707		368	23,520		18,504						(1,955)	18,504			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,917		365.12	8,330		7,483						(531)	7,483			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	2,960		370.103639999999 98	15,180		25,738						(2,733)	25,738			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	11,750		382.4282	112,660		247,592						(11,452)	247,592			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	12,104		385.918020000000 01	142,200		253,473						(28,361)	253,473			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	12,978		389.821900000000 03	108,480		221,644						(15,325)	221,644			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	12,678		390.368159999999 99	107,630		209,591						(15,248)	209,591			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	1,609		373.212840000000 03	34,920		46,407						(10,870)	46,407			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	26,104		401.317200000000 01	112,520		230,050						(20,260)	230,050			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	24,376		390.313280000000 02	131,720		269,026						(8,392)	269,026			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	35,004		399.615639999999 98	180,700		1,903						(49,282)	1,903			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	25,283		399.674249999999 97	131,600		181,678						(26,247)	181,678			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	8,376		388.9751	75,020		183,562						(11,954)	183,562			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	22,442		396.479199999999 99	122,840		233,859						(17,354)	233,859			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	10,870		397.547720000000 03	91,840		130,793						(21,940)	130,793			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	24,407		401.175839999999 99	125,580		21,336						(39,092)	21,336			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	20,510		393.837359999999 99	88,500		169,670						(7,294)	169,670			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	22,005		406.600039999999 98	104,580		65,575						(24,983)	65,575			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	27,506		402.918960000000 03	139,050		122,156						(30,429)	122,156			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	20,380		396.336000000000 01	87,750		117,677						(7,292)	117,677			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	28,965		392.675079999999 98	143,100		313,543						(14,546)	313,543			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	16,156		390.702279999999 97	146,400		144,878						(39,927)	144,878			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	9,347		390.93624	98,000		153,509						(21,446)	153,509			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	14,801		390.169500000000 03	132,000		295,441						(23,767)	295,441			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	04/04/2025	Expiration	29,267		402.2244	130,800								(33,696)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	7,395		382.280640000000 01	66,690		141,015						(4,249)	141,015			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	25,203		400.942749999999 99	127,840		108,052						(25,005)	108,052			

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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	JPM-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	22,389		397.041119999998	123,670		220,729						(17,520)	220,729			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	8,424		384.928	76,880		144,740						(6,389)	144,740			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	22,452		394.80282	95,120		222,438						(11,498)	222,438			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	16,379		392.16879	140,910		150,542						(36,301)	150,542			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	12,065		387.142859999998	139,950		218,227						(27,373)	218,227			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	26,750		398.2276	131,670		338,713						(20,980)	338,713			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	7,119		387.863639999998	48,620		119,929						(5,877)	119,929			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	8,477		382.135600000001	79,050		169,330						(6,515)	169,330			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	03/14/2025	Closing Sale	2,538		582.405510000005	41,600		72,266						(4,120)	72,266			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	89		5626.84	11,250		18,748						(711)	18,748			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	227		5687.28034000003	35,100		43,251						(8,896)	43,251			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	215		5521.5171	35,040		62,902						(1,553)	62,902			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	227		5618.62101999996	43,810		58,851						(11,103)	58,851			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	2,073		5632.57275000003	251,720		249,259						(78,359)	249,259			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	232		5654.99095000003	26,000		22,734						(8,094)	22,734			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	677		5598.79	94,620		161,483						(5,979)	161,483			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	161		5566.13541999996	22,590		39,977						(1,001)	39,977			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	58,643		107.43	169,470		166,546						(40,217)	166,546			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	32,573		108.4171	81,900		66,870						(17,077)	66,870			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	02/21/2025	Closing Sale	36,647		106.52642	102,570		260,327						(7,205)	260,327			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	01/24/2025	Closing Sale	29,856		107.18	86,720		186,602						(2,747)	186,602			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	48,467		106.8608	148,720		189,951						(49,096)	189,951			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	44,119		106.210400000001	131,130		229,842						(47,077)	229,842			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	47,552		107.25	138,720		283,413						(15,074)	283,413			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	34,168		108.29	99,900		119,586						(46,446)	119,586			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	10,246		108.863	23,430		19,744						(6,607)	19,744			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	26,894		107.6143	81,490		162,056						(3,363)	162,056			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	18,469		108.181700000001	55,000		66,641						(25,571)	66,641			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	50,682		108.4115	151,800		167,681						(73,499)	167,681			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	51,230		107.4674	145,200		170,215						(40,944)	170,215			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	04/11/2025	Closing Sale	35,329		107.775099999999	100,320		47,161						(13,799)	47,161			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	15,836		107.35	45,730		51,784						(12,014)	51,784			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	50,638		105.6802	165,780		239,000						(64,305)	239,000			

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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	53,926		106.1228	143,070		289,972						(54,119)	289,972			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	01/24/2025	Closing Sale	6,531		107.0728	19,250		41,519						(610)	41,519			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	42,955		107.09	123,280		144,327						(33,576)	144,327			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	24,507		106.1961	68,380		121,408						(25,207)	121,408			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	05/08/2025	Closing Sale	88,479		107.37	259,350		248,626						(45,182)	248,626			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	01/10/2025	Closing Sale	10,273		105.259600000000 01	38,720		66,468						(479)	66,468			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	53,346		107.0637	148,200		189,714						(44,643)	189,714			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	42,573		108.05	123,740		149,857						(53,955)	149,857			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	48,359		107.4225	141,440		165,266						(36,282)	165,266			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	40,828		107.877799999999 99	116,160		132,372						(28,281)	132,372			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	05/09/2025	Closing Sale	26,962		107.644859999999 99	76,850		65,109						(13,531)	65,109			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	23,280		107.39	67,000		94,283						(28,569)	94,283			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	9,377		106.106800000000 01	28,900		40,259						(11,210)	40,259			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	39,095		107.43	112,980		111,030						(26,811)	111,030			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	52,944		107.5523	155,610		154,476						(34,889)	154,476			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	39,073		106.8451	124,320		261,983						(6,327)	261,983			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	40,708		105.5244	116,530		235,521						(46,323)	235,521			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	35,604		106.6233	103,360		118,443						(30,141)	118,443			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	12,017		108.28818	34,450		41,360						(15,685)	41,360			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	45,859		107.598	117,600		138,585						(35,426)	138,585			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	24,961		107.6292	78,570		70,160						(34,968)	70,160			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	40,934		107.705	114,840		239,259						(5,845)	239,259			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	45,777		107.147000000000 01	129,360		311,881						(7,829)	311,881			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	64,121		105.534899999999 99	152,090		436,991						(61,924)	436,991			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	36,330		107.5647	101,790		110,998						(26,743)	110,998			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	04/24/2025	Closing Sale	18,580		107.64	54,400		42,921						(8,467)	42,921			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	37,324		104.699	100,620		285,567						(40,968)	285,567			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	71,795		106.499300000000 01	230,230		336,050						(78,954)	336,050			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	42,683		107.77	123,280		142,990						(30,015)	142,990			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	05/09/2025	Closing Sale	64,150		107.75229	180,090		148,015						(31,708)	148,015			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	26,937		107.8753	75,400		69,893						(16,905)	69,893			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	66,287		17.12	193,120		208,141						(35,861)	208,141			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	55,664		107.4666	171,000		288,528						(20,228)	288,528			

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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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	41,872		106.50277	141,750		126,338						(18,133)	126,338			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	24,295		107.02	69,680		135,321						(29,041)	135,321			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	35,028		105.4187	101,750		206,360						(40,448)	206,360			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	04/24/2025	Closing Sale	49,238		107.5324	146,280		119,038						(22,768)	119,038			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	56,592		107.3588	176,290		299,437						(20,854)	299,437			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	20,578		106.80309	60,500		121,964						(415)	121,964			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	8,417		108.6409	18,720		34,080						(413)	34,080			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	48,639		106.58927	147,160		298,679						(1,009)	298,679			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	57,982		106.28842	184,760		371,177						(4,072)	371,177			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	14,096		106.3036	40,800		63,101						(12,683)	63,101			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	57,809		106.713800000000 01	179,800		258,186						(61,660)	258,186			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	34,567		106.7189	104,340		250,300						(6,315)	250,300			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	44,668		107.46	130,080		96,929						(18,992)	96,929			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	29,901		107.98318	73,920		137,748						(30,808)	137,748			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	43,221		106.32357	126,500		172,297						(24,708)	172,297			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	05/08/2025	Closing Sale	10,245		107.0479	31,460		32,088						(5,481)	32,088			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	30,856		105.0249	117,150		168,937						(25,138)	168,937			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	50,738		106.32357	148,500		202,262						(29,006)	202,262			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	21,615		106.1972	63,480		99,055						(19,734)	99,055			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	22,257		106.6439	77,280		155,714						(3,189)	155,714			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	34,550		107.197100000000 01	97,680		112,389						(26,603)	112,389			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	33,793		106.3169	99,000		172,451						(35,542)	172,451			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	20,273		108.1944	62,700		71,474						(30,358)	71,474			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	95,597		108.77	282,880		297,307						(140,470)	297,307			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	55,814		106.962500000000 01	173,400		244,326						(60,583)	244,326			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	69,191		106.201400000000 01	222,740		297,425						(47,796)	297,425			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	45,041		108.44369	139,650		154,777						(69,346)	154,777			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	37,020		107.8339	110,800		138,310						(48,313)	138,310			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	50,900		107.787400000000 01	110,700		171,157						(40,808)	171,157			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	26,807		107.96364	80,620		100,965						(36,706)	100,965			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	31,643		108.2022	82,280		71,759						(17,156)	71,759			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	18,672		17.085760000000 01	56,200		62,631						(10,436)	62,631			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	04/11/2025	Closing Sale	22,313		107.8827	62,400		27,385						(8,583)	27,385			

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)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	62,775		106.51649999999999	185,590		215,539						(54,120)	215,539			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	23,923		108.46259999999999	72,800		80,799						(34,547)	80,799			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	38,476		106.56	109,880		161,599						(35,216)	161,599			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	36,293		107.46	105,690		78,755						(15,431)	78,755			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	43,168		106.6666	120,980		176,705						(38,774)	176,705			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	34,454		106.5309	112,480		169,137						(47,963)	169,137			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	32,634		107.14279999999999	96,950		197,997						(10,535)	197,997			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	48,767		108.57129999999999	146,280		159,405						(69,418)	159,405			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	02/21/2025	Closing Sale	37,587		106.84568	100,400		255,002						(7,053)	255,002			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	01/10/2025	Closing Sale	59,768		106.3304	193,920		322,725						(2,401)	322,725			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	62,343		106.93265	198,320		161,303						(25,370)	161,303			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	47,535		107.1827	138,720		170,997						(45,795)	170,997			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	19,535		108.145	51,030		62,414						(17,829)	62,414			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	48,997		107.521	156,350		143,022						(69,584)	143,022			
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	27,899		107.20740000000001	84,300		101,347						(21,624)	101,347			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	08/22/2025	Closing Sale	21,453		107.21	74,520		76,159						(15,915)	76,159			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	09/09/2025	Closing Sale	16,898		106.2004	60,300		83,808						(13,835)	83,808			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	12/22/2025	Closing Sale	38,044		107.6622	47,700		59,250						(15,522)	51,053			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2025	05/12/2025	Closing Sale	16,564		109.322	54,900		14,874						(6,574)	14,874			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	12/01/2025	Closing Sale	28,940		106.26304	109,120		151,266						(33,315)	151,266			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	11/25/2025	Closing Sale	45,876		107.23724	146,510		179,962						(43,926)	179,962			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/20/2026	12/22/2025	Closing Sale	53,619		107.521	47,320		58,800						(15,427)	44,413			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	07/28/2025	Closing Sale	38,083		107.337	139,945		123,884						(26,608)	123,884			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2025	10/20/2025	Closing Sale	55,988		105.27460000000001	187,030		386,059						(49,920)	386,059			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	07/18/2025	Closing Sale	28,907		107.1328	102,300		95,891						(18,566)	95,891			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	12/22/2025	Closing Sale	66,065		106.71771	38,830		51,260						(12,682)	47,698			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	12/22/2025	Closing Sale	64,013		107.79	70,180		82,060						(22,837)	75,837			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2026	12/22/2025	Closing Sale	57,589		107.8753	30,700		37,700						(9,990)	32,817			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/09/2026	12/22/2025	Closing Sale	58,140		106.7466	42,980		66,920						(14,025)	55,495			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/06/2025	06/06/2025	Closing Sale	11,095		108.5926	37,200		21,162						(5,319)	21,162			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	12/15/2025	Closing Sale	42,273		106.34354999999999	145,350		233,622						(46,236)	233,622			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	11/10/2025	Closing Sale	33,873		106.38630000000001	112,320		194,216						(32,135)	194,216			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	12/22/2025	Closing Sale	49,006		106.21611	163,280		275,603						(52,984)	275,603			

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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)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/05/2026	12/22/2025	Closing Sale	75,736		106.4153	90,990		133,920						(29,691)	120,242			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2025	02/03/2025	Expiration	7,168		113.6088	21,520								(649)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	07/31/2026	12/22/2025	Closing Sale	66,523		106.4098	52,000		79,840						(16,968)	69,354			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2026	12/22/2025	Closing Sale	61,361		107.96715	27,180		32,040						(8,845)	28,587			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2026	12/22/2025	Closing Sale	57,057		106.80309	48,150		70,350						(15,669)	69,734			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2025	07/08/2025	Closing Sale	25,288		106.449700000000 01	91,530		105,459						(15,729)	105,459			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2025	03/31/2025	Closing Sale	15,278		111.3813	55,930		12,508						(4,550)	12,508			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	08/01/2025	Closing Sale	31,519		107.330699999999 99	119,000		82,559						(23,124)	82,559			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2025	03/24/2025	Closing Sale	7,221		111.0116	26,000		16,524						(1,949)	16,524			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2025	06/16/2025	Closing Sale	46,213		106.7722	144,060		176,433						(21,859)	176,433			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/26/2025	06/26/2025	Closing Sale	9,270		106.252	39,200		44,201						(6,540)	44,201			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/17/2025	01/17/2025	Expiration	7,964		112.897000000000 01	31,320								(459)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2025	04/14/2025	Expiration	10,867		109.9883	41,760								(3,932)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/10/2025	10/10/2025	Closing Sale	38,977		105.08481	129,970		207,171						(33,594)	207,171			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	12/22/2025	Closing Sale	50,219		107.53	31,200		40,600						(10,153)	35,010			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2025	06/23/2025	Closing Sale	35,641		107.69203	104,500		80,687						(16,525)	80,687			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/09/2026	12/22/2025	Closing Sale	56,967		106.2234	70,800		104,200						(23,102)	103,097			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/23/2025	05/23/2025	Closing Sale	19,270		108.871	70,350		27,729						(9,156)	27,729			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	08/12/2025	Closing Sale	44,527		107.58444	160,800		141,398						(32,777)	141,398			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	07/14/2025	Closing Sale	29,979		106.633300000000 01	105,600		116,221						(18,726)	116,221			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/12/2025	09/12/2025	Closing Sale	14,100		106.73926	45,900		65,439						(10,686)	65,439			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/16/2025	05/16/2025	Closing Sale	12,875		108.541349999999 99	46,620		20,840						(5,769)	20,840			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2025	09/29/2025	Closing Sale	31,354		106.092	94,050		162,664						(23,298)	162,664			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2026	12/22/2025	Closing Sale	55,818		105.9114	30,300		54,800						(9,860)	46,879			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2026	12/22/2025	Closing Sale	48,395		107.8798	45,300		56,550						(14,741)	49,883			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/17/2025	04/17/2025	Expiration	17,209		110.741200000000 01	60,040								(5,839)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2025	01/06/2025	Closing Sale	8,801		111.80208	42,300		8,167						(193)	8,167			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/10/2025	01/10/2025	Expiration	7,018		114.90192	24,800								(205)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2026	12/22/2025	Closing Sale	38,179		105.8865	55,800		81,300						(18,158)	64,927			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	08/18/2025	Closing Sale	39,012		107.4447	140,280		124,654						(29,364)	124,654			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/02/2025	05/02/2025	Closing Sale	31,244		109.0376	108,800		35,693						(12,078)	35,693			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/29/2025	08/29/2025	Closing Sale	37,583		106.6429	125,600		155,486						(27,630)	155,486			

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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)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2025	10/27/2025	Closing Sale	46,213		106.03	154,350		326,266						(42,185)	326,266			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2025	11/04/2025	Closing Sale	35,058		104.8531	122,840		235,508						(34,472)	235,508			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2026	12/22/2025	Closing Sale	53,147		107.4645	46,800		60,450						(15,229)	56,600			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2025	04/07/2025	Expiration	21,629		110.7381	81,600								(7,161)				
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/06/2025	06/06/2025	Closing Sale	18,420		108.2543	68,200		41,365						(9,725)	41,365			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	11/17/2025	Closing Sale	37,626		105.565830000000 01	138,000		208,605						(40,366)	208,605			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2026	12/22/2025	Closing Sale	66,399		106.395349999999 99	68,200		100,800						(22,193)	99,054			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2025	09/22/2025	Closing Sale	54,846		105.75	183,860		319,206						(44,368)	319,206			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2026	12/22/2025	Closing Sale	69,813		107.215100000000 01	48,450		64,500						(15,766)	56,440			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2025	06/30/2025	Closing Sale	13,126		105.5934	51,940		73,591						(8,546)	73,591			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2025	01/28/2025	Closing Sale	17,982		111.998500000000 01	62,600		24,843						(1,545)	24,843			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2025	04/28/2025	Closing Sale	24,637		109.59	88,830		11,087						(9,500)	11,087			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2026	12/22/2025	Closing Sale	40,722		107.7259	32,600		40,600						(10,608)	30,826			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	12/22/2025	Closing Sale	47,623		107.197100000000 01	49,600		69,600						(16,185)	60,235			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2025	12/30/2025	Closing Sale	34,972		106.1174	112,480		200,261						(37,030)	199,970			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2025	02/10/2025	Closing Sale	893		112.4997	3,180		1,054						(116)	1,054			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2025	12/08/2025	Closing Sale	45,782		106.7089	161,700		232,621						(50,402)	232,621			
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2025	10/06/2025	Closing Sale	45,459		105.59	152,160		285,027						(38,666)	285,027			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	12/22/2025	Closing Sale	46,031		106.45	35,400		50,600						(8,638)	41,938			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2027	12/22/2025	Closing Sale	75,750		106.28842	76,000		103,400						(18,544)	82,928			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2027	12/22/2025	Closing Sale	41,346		106.73926	16,700		24,550						(4,075)	19,651			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2027	12/22/2025	Closing Sale	38,311		107.98318	37,200		51,480						(9,077)	34,168			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	12/16/2025	Closing Sale	4,404		111.486500000000 01	23,800		898						(5,693)	898			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	12/22/2025	Closing Sale	34,502		107.1328	36,700		44,000						(8,955)	38,718			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	12/09/2025	Expiration	7,928		113.52	35,190								(8,249)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	11/26/2025	Expiration	889		113.76783	3,440								(776)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2026	12/22/2025	Closing Sale	41,268		107.79834	61,800		73,000						(15,079)	65,291			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/05/2026	12/22/2025	Closing Sale	21,183		108.4714	36,900		32,900						(9,010)	28,749			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	11/18/2025	Expiration	2,635		113.95384	11,610								(2,554)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2027	12/22/2025	Closing Sale	73,777		106.3304	153,600		205,600						(37,479)	165,068			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2027	12/22/2025	Closing Sale	63,766		107.5998	61,600		90,000						(15,031)	62,219			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2027	12/22/2025	Closing Sale	65,020		107.8753	34,100		42,000						(8,320)	29,402			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	12/22/2025	Closing Sale	36,537		106.633300000000 01	36,700		48,100						(8,955)	42,994			

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)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	11/12/2025	Expiration	877		113.4055	4,200								(907)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2026	12/22/2025	Closing Sale	43,221		106.3236	36,200		51,000						(8,833)	44,748			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	12/22/2025	Closing Sale	57,488		106.21611	34,800		52,600						(8,491)	43,918			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	12/22/2025	Closing Sale	41,798		107.2294	57,500		64,650						(14,030)	56,098			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	12/22/2025	Closing Sale	42,683		107.77	34,700		42,800						(8,467)	29,648			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2027	12/22/2025	Closing Sale	57,701		107.7724	34,100		42,600						(8,320)	30,306			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2026	12/22/2025	Closing Sale	53,758		106.6662	66,800		95,800						(16,299)	87,788			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2027	12/22/2025	Closing Sale	83,216		106.09439999999 99	114,900		161,700						(28,036)	119,804			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2027	12/22/2025	Closing Sale	55,383		106.3169	41,880		63,480						(10,219)	45,195			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2026	12/22/2025	Closing Sale	64,528		104.64230000000 01	93,000		163,000						(22,692)	143,814			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	12/22/2025	Closing Sale	56,765		107.13762	36,600		46,200						(8,931)	34,084			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	12/22/2025	Closing Sale	57,498		106.09	40,920		65,760						(9,985)	47,698			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2027	12/22/2025	Closing Sale	61,538		107.5718	34,400		43,300						(8,394)	32,572			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2027	12/22/2025	Closing Sale	41,903		105.8865	80,000		111,200						(19,520)	73,585			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2027	12/22/2025	Closing Sale	62,569		108.57129999999 99	24,920		27,580						(6,081)	15,265			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	12/23/2025	Expiration	13,169		114.24169999999 99	56,850								(13,872)				
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2027	12/22/2025	Closing Sale	77,260		107.10769999999 99	61,370		79,730						(14,974)	56,722			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	12/22/2025	Closing Sale	69,787		106.93265	38,000		47,500						(9,272)	35,285			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2026	12/22/2025	Closing Sale	44,681		105.19	51,750		91,200						(12,627)	80,772			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2027	12/22/2025	Closing Sale	61,940		107.521	44,280		54,240						(10,804)	33,026			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	12/22/2025	Closing Sale	68,652		107.4666	54,900		65,700						(13,396)	48,316			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/18/2026	12/22/2025	Closing Sale	62,411		105.75	52,500		83,850						(12,845)	74,144			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2027	12/22/2025	Closing Sale	44,495		105.2075	24,710		42,770						(6,029)	31,507			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	12/22/2025	Closing Sale	56,993		106.7089	36,500		48,400						(8,906)	39,644			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2027	12/22/2025	Closing Sale	59,897		107.598	80,250		111,250						(19,581)	78,523			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	12/22/2025	Closing Sale	38,009		107.54640000000 01	37,900		40,700						(9,273)	34,969			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2026	12/22/2025	Closing Sale	53,035		105.6956	34,600		56,500						(8,443)	49,694			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2027	12/22/2025	Closing Sale	56,122		106.80309	71,000		96,000						(17,324)	77,557			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2026	12/22/2025	Closing Sale	54,702		105.92400000000 01	52,800		81,900						(12,883)	70,754			
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2027	12/22/2025	Closing Sale	62,448		106.96810000000 01	60,860		82,280						(14,850)	56,584			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2028	12/22/2025	Closing Sale	94,375		107.87616	101,100		137,700						(19,721)	79,810			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2028	12/22/2025	Closing Sale	103,190		105.4187	73,200		120,400						(14,279)	79,047			

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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)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2027	12/22/2025	Closing Sale	16,876		105.70010000000 01	42,800		56,700						(8,354)	43,700			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	12/22/2025	Closing Sale	37,300		107.1328	59,250		70,650						(11,564)	51,972			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2028	12/22/2025	Closing Sale	117,035		107.7677	74,200		90,600						(14,474)	53,805			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2027	12/22/2025	Closing Sale	50,385		105.19	55,200		92,100						(10,774)	72,157			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	12/22/2025	Closing Sale	89,990		107.682199999999 99	96,000		113,500						(18,727)	69,945			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2027	12/22/2025	Closing Sale	40,855		106.1973	17,050		27,250						(3,328)	21,221			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	12/22/2025	Closing Sale	50,987		107.222800000000 01	63,300		69,450						(12,389)	49,127			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	12/22/2025	Closing Sale	78,169		107.46	38,100		46,800						(7,432)	29,076			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2028	12/22/2025	Closing Sale	51,316		107.0728	77,000		97,200						(15,029)	64,906			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/04/2027	12/22/2025	Closing Sale	23,945		107.494200000000 01	21,750		21,950						(4,250)	15,647			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2028	12/22/2025	Closing Sale	101,594		107.29	92,500		121,250						(18,044)	71,477			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2028	12/22/2025	Closing Sale	127,577		107.6292	81,270		98,070						(15,853)	50,644			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2028	12/22/2025	Closing Sale	101,917		106.094399999999 99	101,750		138,000						(19,848)	87,933			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2028	12/22/2025	Closing Sale	147,073		107.43	112,500		142,200						(21,945)	85,919			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2027	12/22/2025	Closing Sale	70,222		105.274600000000 01	74,200		121,400						(14,482)	94,307			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2028	12/22/2025	Closing Sale	89,653		106.3304	123,300		159,000						(24,065)	108,301			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2027	12/22/2025	Closing Sale	63,534		106.28079	40,800		53,300						(7,963)	37,307			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2028	12/22/2025	Closing Sale	75,384		107.8798	72,800		89,600						(14,201)	54,018			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2028	12/22/2025	Closing Sale	72,023		106.80309	76,400		100,600						(14,911)	69,437			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2028	12/22/2025	Closing Sale	78,322		107.142799999999 99	46,320		58,200						(9,036)	37,362			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2027	12/22/2025	Closing Sale	58,718		105.59	56,250		87,450						(10,979)	67,343			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2028	12/22/2025	Closing Sale	120,730		107.4911	87,750		118,500						(17,117)	72,293			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2028	12/22/2025	Closing Sale	91,649		106.395349999999 99	120,600		158,400						(23,538)	108,282			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	12/22/2025	Closing Sale	57,304		106.343549999999 99	38,500		53,300						(7,514)	38,060			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2028	12/22/2025	Closing Sale	80,422		108.07182	56,250		66,900						(10,973)	33,828			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	12/22/2025	Closing Sale	151,811		107.37	76,800		95,000						(14,981)	58,515			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2027	12/22/2025	Closing Sale	62,247		106.242099999999 99	56,550		80,100						(11,037)	63,358			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	12/22/2025	Closing Sale	88,321		106.43	37,800		53,400						(7,374)	35,090			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	12/22/2025	Closing Sale	55,674		107.1234	79,200		97,800						(15,449)	57,918			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	12/22/2025	Closing Sale	71,624		106.32222	111,300		160,800						(21,723)	116,317			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2027	12/22/2025	Closing Sale	52,113		105.27462	36,900		59,500						(7,202)	45,723			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	12/22/2025	Closing Sale	39,348		106.633300000000 01	39,600		50,500						(7,729)	38,168			

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)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2027	12/22/2025	Closing Sale	46,979		106.5364	38,200		51,500						(7,456)	38,578			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	12/22/2025	Closing Sale	61,401		107.49	37,800		46,200						(7,378)	30,077			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2027	12/22/2025	Closing Sale	51,040		106.0116	36,800		55,800						(7,182)	40,931			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	12/22/2025	Closing Sale	117,242		106.61024	83,800		103,200						(16,347)	64,859			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	12/22/2025	Closing Sale	72,260		105.4944	60,900		88,650						(11,880)	56,114			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2028	12/22/2025	Closing Sale	154,810		108.1944	50,830		57,070						(9,915)	26,600			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2028	12/22/2025	Closing Sale	136,794		106.6223	111,900		156,900						(21,828)	98,405			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2028	12/22/2025	Closing Sale	104,980		107.5324	73,530		88,160						(14,343)	53,671			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2028	12/22/2025	Closing Sale	72,355		106.42	37,100		53,100						(7,241)	36,970			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2027	12/22/2025	Closing Sale	69,976		105.6443	38,000		58,000						(7,417)	44,708			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	12/22/2025	Closing Sale	47,371		107.2294	62,000		69,450						(12,101)	49,667			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2028	12/22/2025	Closing Sale	66,939		107.775099999999	37,700		45,000						(7,354)	27,606			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2028	12/22/2025	Closing Sale	99,479		107.85972	55,800		66,000						(10,885)	39,399			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2027	12/22/2025	Closing Sale	31,844		106.5565	39,900		51,000						(7,788)	38,706			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2028	12/22/2025	Closing Sale	115,769		17.12	38,200		49,100						(7,452)	30,743			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2028	12/22/2025	Closing Sale	120,968		106.4267	74,200		107,400						(14,474)	65,767			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2028	12/22/2025	Closing Sale	101,805		107.941999999999	74,400		90,400						(14,513)	47,228			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2028	12/22/2025	Closing Sale	66,330		106.7189	38,500		50,900						(7,514)	34,331			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2028	12/22/2025	Closing Sale	183,538		105.5943	109,800		177,000						(21,419)	115,813			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2027	12/22/2025	Closing Sale	45,958		107.79834	50,850		61,650						(9,925)	46,401			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	12/22/2025	Closing Sale	42,942		107.01288	38,300		48,700						(7,475)	33,834			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2027	12/22/2025	Closing Sale	55,645		105.817899999999	57,000		85,050						(11,125)	64,019			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2028	12/22/2025	Closing Sale	77,519		104.699	88,000		163,500						(17,166)	113,448			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2028	12/22/2025	Closing Sale	74,241		106.1972	56,100		82,500						(10,943)	52,744			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2028	12/22/2025	Closing Sale	100,568		106.101299999999	143,850		193,200						(28,061)	110,279			
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2027	12/22/2025	Closing Sale	12,944		110.1069	16,300		14,850						(3,181)	10,087			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Expiration	1,754		283.87	12,100								(1,006)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	354		282.58	2,240		78						(143)	78			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Expiration	702		284.44	4,660								(387)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	1,062		282.014839999999	6,990		834						(445)	834			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	02/21/2025	Expiration	315		953.86032	5,283								(746)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	1,888		937.773389999995	45,630		29,112						(6,446)	29,112			

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	MS-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	210		937.739699999999 97	5,730		4,947						(913)	4,947			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Expiration	534		934.347600000000 06	11,575								(3,380)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	1,366		947.259900000000 02	30,498		19,158						(4,860)	19,158			
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Expiration	2,454		935.285700000000 02	52,141								(15,226)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	03/13/2025	Expiration	2,300		958.797839999999 95	46,024								(9,002)				
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	3,937		937.070330000000 01	82,214		96,919						(3,644)	96,919			
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	02/28/2025	Expiration	1,013		992.871700000000 03	37,500								(1,992)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	02/14/2025	Expiration	101		970.844500000000 04	4,840								(195)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	03/14/2025	Expiration	512		967.59258	22,100								(1,457)				
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	02/21/2025	Expiration	1,126		979.214500000000 04	42,900								(2,004)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	198		39074	144,248		224,939						(39,958)	224,939			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	118		38801	87,308		133,400						(14,027)	133,400			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	67		38908	50,544		80,600						(9,101)	80,600			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	129		38200	88,935		142,101						(28,085)	142,101			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	244		38867	213,180		342,000						(42,518)	342,000			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	72		37429	76,383		126,900						(424)	126,900			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	199		37587	181,950		292,500						(53,574)	292,500			
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	01/17/2025	Expiration	15,571		253.225169999999 99	85,410								(3,796)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	01/10/2025	Expiration	14,750		256.870400000000 02	62,530								(1,563)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Expiration	14,215		257.81	71,640								(14,288)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Expiration	16,156		259.18025	83,230								(21,442)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	18,000		261.335579999999 99	79,580								(19,011)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Expiration	14,603		257.6875	72,150								(5,996)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	02/14/2025	Expiration	13,904		256.5129	65,450								(7,999)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Expiration	16,926		257.745859999999 99	80,410								(14,478)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Expiration	19,204		261.303249999999 99	81,340								(17,800)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	02/21/2025	Expiration	19,805		257.0043	95,000								(13,458)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	04/17/2025	Expiration	11,496		257.74124	51,910								(15,285)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	01/03/2025	Expiration	17,285		254.491700000000 01	73,960								(411)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Expiration	15,457		256.3571	77,610								(12,469)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Expiration	11,357		259.303369999999 97	52,170								(14,451)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	02/07/2025	Expiration	13,484		257.192999999999 98	62,560								(6,412)				

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)
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Expiration	19,451		257.40431000000 01	87,710								(27,698)				
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Expiration	18,701		255.84379999999 99	89,770								(5,719)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	02/21/2025	Expiration	6,832		279.2124	101,270								(4,730)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2022	03/21/2025	03/21/2025	Expiration	16,127		285.4477	197,550								(14,292)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	03/14/2025	Expiration	22,949		282.784319999999 98	307,200								(20,255)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2022	03/07/2025	03/07/2025	Expiration	14,576		283.821599999999 99	208,280								(12,398)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	02/14/2025	Expiration	9,735		277.914699999999 98	146,340								(5,896)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	02/28/2025	Expiration	7,151		281.91744	103,000								(5,471)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	6,622		271.82	44,280		20,528						(1,968)	20,528			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	01/03/2025	Expiration	1,835		274.357199999999 98	10,750								(60)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	5,164		273.833199999999 98	30,660		29,087						(9,682)	29,087			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	4,746		273.89	31,980		14,287						(2,658)	14,287			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	01/10/2025	Expiration	3,298		273.455820000000 02	21,330								(533)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	3,963		275.590739999999 98	28,600		5,321						(6,259)	5,321			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	8,279		275.834999999999 98	63,020		2,872						(16,235)	2,872			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	4,360		275.90382	30,018		3,206						(8,315)	3,206			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	4,733		276.787050000000 02	28,990		7,840						(5,782)	7,840			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	02/21/2025	Expiration	1,458		278.546499999999 98	7,320								(1,037)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	7,319		272.4402	52,000		45,596						(6,356)	45,596			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	10,559		274.375350000000 03	72,500		32,887						(11,648)	32,887			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	8,976		278.031690000000 03	62,500								(14,931)				
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	5,868		272.134639999999 99	40,800		28,783						(4,182)	28,783			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	5,883		271.959999999999 98	39,360		24,180						(2,508)	24,180			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	4,394		272.5	29,400		21,001						(8,657)	21,001			
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Expiration	5,775		278.08506	37,920								(6,828)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	5,561		262.167840000000 01	71,850		82,765						(6,424)	82,765			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/14/2025	03/14/2025	Expiration	6,190		281.210879999999 97	43,690								(4,327)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	02/28/2025	Expiration	4,471		279.373170000000 02	23,760								(1,896)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Expiration	49,329		296.77812	358,680								(92,402)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	01/10/2025	Expiration	58,065		290.4873	349,440								(8,736)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Expiration	100,186		295.504200000000 03	680,130								(122,461)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	04/17/2025	Expiration	79,449		293.16287	512,600								(150,932)				

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)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	02/07/2025	Expiration	76,831		290.96690000000 01	524,160								(53,723)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	02/14/2025	Expiration	69,008		292.4273	462,580								(56,538)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Expiration	55,964		290.67748	383,050								(31,832)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Expiration	62,782		292.60730999999 98	475,450								(76,388)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	01/03/2025	Expiration	34,967		289.41770000000 02	218,160								(1,212)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Expiration	74,455		294.82287000000 02	523,600								(104,430)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	104,633		297.61444999999 98	776,240								(185,435)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Expiration	58,516		290.22949999999 97	391,000								(24,911)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	02/21/2025	Expiration	71,969		293.68630000000 02	504,560								(71,479)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	01/17/2025	Expiration	26,618		287.25504000000 01	198,660								(8,829)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Expiration	48,411		293.78016000000 02	345,060								(108,966)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Expiration	70,986		296.97000000000 03	477,000								(104,385)				
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Expiration	78,706		296.35000000000 02	524,275								(145,228)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	03/07/2025	Expiration	40,342		290.16000000000 03	415,360								(37,137)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/14/2025	03/14/2025	Expiration	46,099		288.91705999999 99	377,520								(37,389)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	02/28/2025	Expiration	14,087		295.40559999999 99	105,780								(8,439)				
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	207		17396	69,696		118,801						(22,009)	118,801			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	188		17342	86,196		141,900						(5,492)	141,900			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	241		18255	91,432		158,400						(21,842)	158,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	205		17972	76,479		129,500						(12,287)	129,500			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	225		17327	92,118		155,999						(7,655)	155,999			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	03/27/2025	Expiration	5,600		18281	75,040								(17,718)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	02/14/2025	Expiration	2,804		284.71940000000 01	18,640								(2,278)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Expiration	9,676		288.91079999999 99	63,840								(11,495)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Expiration	9,602		289.65841	66,360								(14,522)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	1,704		290.0403	13,550								(3,237)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	04/17/2025	Expiration	10,142		284.14215000000 02	71,340								(21,006)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	04/17/2025	Expiration	3,847		285.28442999999 99	24,970								(7,352)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Expiration	3,824		289.09066000000 01	25,520								(7,069)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Expiration	3,418		291.65213999999 97	21,400								(5,513)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Expiration	6,648		283.78949999999 98	48,640								(7,815)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Expiration	1,400		283.21789999999 99	10,640								(1,709)				

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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)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	17,723		291.505150000000	127,920								(30,559)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Expiration	10,082		287.642310000000	74,240								(20,565)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	02/21/2025	Expiration	12,233		284.117200000000	89,600								(12,693)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Expiration	4,115		289.367880000000	29,040								(6,355)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Expiration	691		278.332800000000	9,060								(1,807)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Expiration	7,014		285.684030000000	45,400								(14,337)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Expiration	4,208		285.684030000000	27,240								(8,602)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Expiration	3,418		289.905719999997	24,200								(6,234)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	02/14/2025	Expiration	4,206		284.4341	28,560								(3,491)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	02/07/2025	Expiration	3,868		283.781299999999	25,520								(2,616)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	703		282.0752	5,240		243						(537)	243			
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Expiration	4,492		289.2	29,120								(5,243)				
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	03/14/2025	Expiration	1,727		286.450840000003	14,100								(2,812)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	1,023		1975.01055999999	44,360		83,999						(1,109)	83,999			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	480		2055.55364000001	24,070		9,560						(4,334)	9,560			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,168		2050.73331400001	51,360		96,000						(8,252)	96,000			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	04/25/2025	Expiration	1,010		1987.06135399999	36,600								(11,558)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	1,177		2103.30153000002	59,700								(14,262)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	185		2709.44808000001	8,050		14,000						(45)	14,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	876		2727.25520000001	66,912		120,000						(2,974)	120,000			
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	04/11/2025	Expiration	1,493		2987.83212	86,900								(24,072)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	03/28/2025	Expiration	919		3003.71095999999	45,388								(10,843)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	03/21/2025	Expiration	796		2989.13407999998	59,208								(12,957)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	04/04/2025	Expiration	1,181		2964.61	77,140								(19,873)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	02/28/2025	Closing Sale	1,362		582.294020000005	29,120		53,127						(2,323)	53,127			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	03/07/2025	Closing Sale	1,967		579.170110000002	39,100		78,526						(3,496)	78,526			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	4,477		196.798579999999	30,447		57,851						(7,717)	57,851			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	4,002		199.710090000001	18,352		43,939						(2,924)	43,939			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	7,095		197.33	31,640		66,477						(1,999)	66,477			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	12,933		201.03	58,786		83,032						(11,498)	83,032			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	17,026		198.092479999999	90,066		113,524						(28,037)	113,524			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	17,985		199.23057	83,304		169,060						(14,687)	169,060			

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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)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	4,013		199.728659999999	17,536		16,741						(4,783)	16,741			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	17,141		198.36	77,248		146,552						(6,367)	146,552			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	10,074		198.53	45,400		47,147						(1,123)	47,147			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	20,254		202.43	88,683		147,449						(20,939)	147,449			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	26,795		201.126939999999	129,060		207,475						(27,732)	207,475			
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	4,065		197.20362	17,192		30,797						(5,020)	30,797			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	6,532		199.418000000001	37,570		73,629						(2,993)	73,629			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/14/2025	03/14/2025	Closing Sale	2,521		198.101699999999	15,700		25,613						(1,553)	25,613			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	3,518		201.576870000001	17,150		30,018						(1,531)	30,018			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	01/31/2025	Expiration	4,402		256.137299999998	14,630								(1,206)				
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	5,854		260.063300000003	25,950		18,129						(6,577)	18,129			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	4,402		247.890899999999	30,580		33,759						(2,520)	33,759			
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	01/03/2025	Expiration	808		253.830999999999	2,754								(15)				
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	403		245.7878	3,790		5,388						(302)	5,388			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	449		5738.13141999999	37,250		17,728						(10,877)	17,728			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	1,111		5728.78547999996	156,544		149,271						(36,962)	149,271			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	399		5734.52	55,154		51,344						(13,022)	51,344			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	269		5665.14149	29,760		30,137						(8,690)	30,137			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	03/07/2025	Closing Sale	18		5585.70700000003	3,290		5,682						(294)	5,682			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	01/24/2025	Expiration	2,175		273.327699999999	36,360								(766)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2022	06/02/2025	06/02/2025	Expiration	13,422		272.779699999999	164,520								(22,858)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/08/2025	12/08/2025	Closing Sale	10,327		255.043010000001	119,080		63,066						(37,117)	63,066			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/14/2025	07/14/2025	Expiration	12,490		267.990060000003	153,780								(27,270)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	08/04/2025	Expiration	11,677		274.240799999998	120,280								(23,638)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2022	04/25/2025	04/25/2025	Expiration	16,481		275.7704	219,600								(22,925)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/06/2025	10/06/2025	Closing Sale	9,539		256.621800000001	102,240		53,689						(25,981)	53,689			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	01/10/2025	Expiration	5,309		284.537899999998	78,900								(650)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	01/17/2025	Expiration	3,582		280.256559999998	56,000								(821)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/03/2025	11/03/2025	Closing Sale	8,029		255.566300000001	79,200		49,731						(22,153)	49,731			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	03/28/2025	Expiration	9,701		280.834999999998	134,460								(10,589)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2022	06/23/2025	06/23/2025	Expiration	10,587		266.406270000001	136,920								(21,652)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2022	05/02/2025	05/02/2025	Expiration	15,862		274.614199999998	202,100								(22,394)				

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)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/29/2025	08/29/2025	Expiration	8,518		263.43540000000 02	95,480								(21,004)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2022	05/16/2025	05/16/2025	Expiration	11,648		268.25900000000 01	153,760								(19,009)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2022	04/11/2025	04/11/2025	Expiration	11,095		276.3365	185,380								(16,976)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/29/2025	09/29/2025	Closing Sale	14,325		255.83599999999 99	156,600		51,661						(38,792)	51,661			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2025	07/08/2025	Expiration	14,006		266.557599999999 98	180,560								(31,029)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/22/2025	09/22/2025	Closing Sale	10,683		257.7948000000000 01	115,830		20,353						(27,952)	20,353			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2022	06/13/2025	06/13/2025	Expiration	13,708		262.104699999999 98	192,240								(28,695)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/20/2025	10/20/2025	Closing Sale	13,652		253.88388	147,560		146,713						(39,385)	146,713			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	09/09/2025	Expiration	15,065		263.7987	170,820								(39,192)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/15/2025	09/15/2025	Expiration	9,000		260.1499	100,970								(23,720)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12/01/2025	Closing Sale	12,675		257.26693	138,240		64,300						(42,205)	64,300			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2022	06/30/2025	06/30/2025	Expiration	5,278		268.973599999999 98	65,240								(10,734)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2022	06/06/2025	06/06/2025	Expiration	11,614		268.798499999999 99	154,690								(22,099)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2022	05/09/2025	05/09/2025	Expiration	14,232		269.413099999999 99	186,580								(21,870)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	08/11/2025	Expiration	7,586		264.704600000000 03	102,400								(20,780)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2022	05/23/2025	05/23/2025	Expiration	9,308		270.748800000000 02	126,250								(16,417)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	02/07/2025	Expiration	5,400		280.855799999999 99	76,650								(2,597)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/10/2025	11/10/2025	Closing Sale	9,536		256.965300000000 01	101,040		50,108						(28,908)	50,108			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/13/2025	10/13/2025	Closing Sale	11,998		255.040799999999 99	126,900		77,738						(33,059)	77,738			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2022	01/03/2025	01/03/2025	Expiration	3,186		285.022299999999 97	46,710								(86)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2025	12/30/2025	Closing Sale	16,771		257.6925	163,800		111,989						(54,350)	111,989			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2022	04/17/2025	04/17/2025	Expiration	12,921		277.2269	201,960								(19,622)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	07/21/2025	Expiration	11,332		268.711099999999 99	138,300								(25,410)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/27/2025	10/27/2025	Closing Sale	11,114		257.472500000000 03	116,480		59,878						(31,835)	59,878			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	11/17/2025	Closing Sale	9,963		259.45128	92,750		6,762						(27,130)	6,762			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/15/2025	12/15/2025	Closing Sale	5,562		252.213420000000 01	71,260		55,489						(22,668)	55,489			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	08/18/2025	Expiration	5,695		267.087600000000 01	69,600								(14,569)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/21/2025	11/21/2025	Closing Sale	9,579		255.310499999999 99	102,960		46,836						(30,549)	46,836			
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2022	01/31/2025	01/31/2025	Expiration	6,473		278.636199999999 97	98,460								(2,705)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	08/25/2025	Expiration	4,201		267.600500000000 01	46,970								(10,132)				
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	07/28/2025	Expiration	10,885		271.215599999999 99	130,790								(24,867)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	27,847		271.320499999999 98	193,140		641,019						(76,778)	641,019			

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)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	3,289		285.448199999999	17,640		22,434						(8,541)	22,434			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	5,796		273.013500000000	64,000		28,380						(9,344)	28,380			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	06/23/2025	Expiration	17,637		284.487700000000	123,970								(29,419)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	01/06/2025	Expiration	2,948		278.154249999999	20,080								(138)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	21,912		275.183699999999	153,400		414,711						(66,888)	414,711			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	33,214		279.459600000000	242,060		205,276						(84,571)	205,276			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	01/31/2025	Expiration	6,531		279.47868	52,560								(2,169)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	20,696		275.7312	152,320		359,456						(70,817)	359,456			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	14,367		279.593500000000	91,260		221,781						(41,550)	221,781			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	7,439		276.925799999999	46,400		12,231						(3,437)	12,231			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	04/04/2025	Expiration	10,109		281.411679999999	80,080								(10,244)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	08/22/2025	Expiration	22,723		281.308350000000	141,980								(45,504)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	38,379		284.148900000000	231,000		372,823						(114,708)	372,823			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	08/29/2025	Expiration	21,142		281.198500000000	144,420								(47,676)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	07/07/2025	Expiration	20,733		280.9785	147,630								(37,869)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	07/18/2025	Expiration	19,144		282.110149999999	143,100								(38,974)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	02/19/2025	02/19/2025	Closing Sale	2,527		263.407980000000	42,490		36,853						(3,048)	36,853			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	07/11/2025	Expiration	7,944		284.961000000000	52,140								(13,698)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	7,507		272.537429999999	51,200		167,731						(21,339)	167,731			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	06/27/2025	Expiration	12,266		287.99	69,700								(16,970)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	01/10/2025	Expiration	13,556		275.952499999999	112,110								(1,388)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	13,222		275.002799999998	110,592		45,446						(21,601)	45,446			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	02/07/2025	Expiration	6,242		277.252299999999	46,750								(2,379)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	14,250		280.258559999999	98,280		71,982						(33,704)	71,982			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	10,676		277.072799999997	78,300		176,122						(37,158)	176,122			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	17,965		273.068199999999	124,320		341,362						(48,223)	341,362			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	01/17/2025	Expiration	4,738		281.26	32,760								(722)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	19,389		280.459600000000	171,180		14,937						(38,380)	14,937			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	05/02/2025	Expiration	12,927		283.214159999999	101,520								(16,897)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	23,420		279.281940000000	166,400		38,129						(50,126)	38,129			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	11,325		268.863350000000	85,200		225,565						(32,228)	225,565			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	05/16/2025	Expiration	7,649		283.703199999998	49,432								(9,179)				

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)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	22,988		276.722500000000 03	151,280		193,269						(54,311)	193,269			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	03/21/2025	Expiration	3,269		281.683049999999 98	23,400								(2,543)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	07/25/2025	Expiration	6,499		282.519600000000 03	47,880								(13,501)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	10,707		278.42352	69,310		13,132						(21,546)	13,132			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	05/09/2025	Expiration	7,205		283.162199999999 98	54,320								(9,564)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	03/28/2025	Expiration	10,152		283.798200000000 01	66,640								(7,883)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	15,905		275.7672	115,240		265,971						(51,288)	265,971			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	08/01/2025	Expiration	11,014		277.837800000000 02	79,800								(23,270)				
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	5,816		275.915270000000 02	53,760		900						(1,701)	900			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	04/25/2025	Closing Sale	4,004		277.772299999999 97	33,440		2,473						(5,244)	2,473			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	5,826		276.817000000000 01	50,240		14,467						(10,781)	14,467			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	12,723		273.119300000000 01	88,060		254,844						(37,550)	254,844			
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	20,887		276.1533	129,360		200,655						(47,687)	200,655			
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	10/31/2025	Expiration	19,601		294.271000000000 02	117,600								(49,013)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	02/24/2025	Expiration	41,312		288.727179999999 98	412,800								(30,578)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	01/24/2025	Expiration	21,506		288.578300000000 01	196,540								(6,218)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	07/11/2025	Expiration	2,378		297.273300000000 01	19,530								(5,131)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	01/17/2025	Expiration	29,527		284.991300000000 02	312,800								(6,894)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	01/10/2025	Expiration	29,498		284.990200000000 02	315,350								(3,904)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	06/27/2025	Expiration	11,150		298.9196	91,740								(22,336)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	01/31/2025	Expiration	23,320		291.308400000000 01	222,360								(9,176)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	09/19/2025	Expiration	29,391		289.758109999999 99	280,500								(100,702)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	03/28/2025	Expiration	33,300		289.250999999999 98	342,410								(40,505)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	08/22/2025	Expiration	35,926		286.585199999999 99	376,480								(120,660)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	06/23/2025	Expiration	57,897		293.873299999999 97	583,110								(138,379)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	07/07/2025	Expiration	27,587		293.62	257,580								(66,073)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	12/05/2025	Expiration	21,463		288.581099999999 99	201,500								(93,682)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	05/02/2025	Expiration	37,256		292.277429999999 98	357,520								(59,505)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	28,734		282.8116	291,920		54,548						(116,045)	54,548			
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	08/29/2025	Expiration	20,198		291.817900000000 01	190,570								(62,912)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	12/12/2025	Expiration	15,167		289.809000000000 03	143,440								(68,070)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	10/10/2025	Expiration	28,782		288.081599999999 98	267,260								(103,669)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	11/28/2025	Expiration	27,712		288.102640000000 01	262,400								(119,470)				

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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)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	04/04/2025	Expiration	35,716		290.31643000000003	350,480								(44,834)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	09/08/2025	Expiration	42,206		290.5557	407,130								(139,619)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	04/17/2025	Expiration	32,609		291.33	305,900								(44,663)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	16,888		282.24038999999999	167,040		1,344						(63,186)	1,344			
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	02/07/2025	Expiration	24,006		289.25729999999999	249,200								(12,683)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	07/18/2025	Expiration	36,053		293.42200000000003	346,620								(94,403)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	12/19/2025	Expiration	35,681		290.88709999999998	344,240								(166,675)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	12/29/2025	Expiration	33,294		290.58974999999998	333,680								(165,696)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	07/25/2025	Expiration	45,394		294.89479999999998	432,820								(122,047)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	01/06/2025	Expiration	38,027		286.06671999999998	358,610								(2,460)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	05/23/2025	Expiration	29,188		291.22000000000003	273,190								(53,360)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	03/21/2025	Expiration	52,247		291.61110000000002	431,860								(46,928)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	11/07/2025	Expiration	34,536		286.08670000000001	323,730								(138,042)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	05/16/2025	Expiration	26,683		292.33	251,171								(46,641)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	05/09/2025	Expiration	18,801		293.50583999999998	173,580								(30,562)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	04/25/2025	Expiration	30,813		291.49579999999997	297,900								(46,713)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	06/02/2025	Expiration	23,767		295.1191	218,680								(45,596)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	08/15/2025	Expiration	29,860		288.58600000000001	266,600								(82,877)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	11/14/2025	Expiration	25,301		287.3759	245,280								(106,952)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	50,874		284.46530000000001	427,680		98,427						(174,131)	98,427			
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	08/08/2025	Expiration	38,829		294.22120000000001	310,750								(93,610)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	04/11/2025	Expiration	24,029		290.43610000000001	235,200								(32,352)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	09/12/2025	Expiration	29,709		296.93979999999999	228,810								(79,942)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	11/21/2025	Expiration	32,542		288.5711	304,560								(135,546)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	08/01/2025	Expiration	47,658		291.07670000000002	454,530								(132,545)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	06/13/2025	Expiration	44,525		296.75650000000002	415,800								(93,226)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	06/06/2025	Expiration	31,802		290.67540000000002	322,710								(69,247)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	02/14/2025	Expiration	29,029		294.56689999999998	249,900								(15,125)				
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	09/26/2025	Expiration	32,365		287.35000000000002	294,810								(108,678)				
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	455		5027.04845000000002	51,290		101,200						(11,224)	101,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	388		4629.32279999999999	41,220		84,600						(3,425)	84,600			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	495		4437.83772000000004	50,600		103,400						(1,265)	103,400			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/28/2024	03/28/2025	03/28/2025	Closing Sale	590		5047.83605999999996	75,300		150,000						(17,988)	150,000			

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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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/08/2024	02/07/2025	02/07/2025	Closing Sale	318		4710.78	23,250		46,500							(2,383)	46,500			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	421		4953.17504000001	35,910		67,200							(7,162)	67,200			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	466		4948.88802000003	44,160		89,700							(13,945)	89,700			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	402		4969.24578000002	45,400		92,000							(8,175)	92,000			
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	04/17/2025	Expiration	608		4966.18941999997	50,700									(14,928)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	18		38303	24,570		45,677							(2,025)	45,677			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	33		39561	14,950		22,100							(3,530)	22,100			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	38		38932	24,750		39,000							(6,273)	39,000			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	21		38661	10,560		16,800							(1,862)	16,800			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	28		39601	45,320		51,151							(10,701)	51,151			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	54		38965	37,800		60,900							(7,393)	60,900			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	29		38462	46,310		86,565							(12,630)	86,565			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	18		38600	28,350		41,851							(2,882)	41,851			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	31		37998	18,000		27,600							(1,484)	27,600			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	44		38926	68,340		104,995							(13,367)	104,995			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	04/10/2025	Closing Sale	47		38308	30,600		50,400							(8,345)	50,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	18		38814	30,870		47,813							(7,824)	47,813			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	18		38561	10,640		16,800							(1,082)	16,800			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	04/17/2025	Closing Sale	282		17255	104,370		176,400							(30,731)	176,400			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/15/2024	02/14/2025	02/14/2025	Closing Sale	202		17810	75,240		126,000							(9,196)	126,000			
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	98		16273	37,760		64,000							(210)	64,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	290		2057.20902299999	34,860		33,014							(6,818)	33,014			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	676		2073.78271099998	17,220		32,200							(3,368)	32,200			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	169		2960.81622000002	23,950		18,270							(4,684)	18,270			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	03/13/2025	Closing Sale	337		2960.81622000002	17,000		28,000							(3,325)	28,000			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	02/07/2025	Closing Sale	181		2773.39939999998	22,500		50,061							(2,287)	50,061			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/18/2024	01/17/2025	01/17/2025	Closing Sale	184		2719.06728000002	24,850		55,950							(1,101)	55,950			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	285		2779.67572000002	12,400		17,600							(1,499)	17,600			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	293		2732.18	11,280		17,600							(930)	17,600			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	15,366		364.085550000001	126,000		308,609							(10,385)	308,609			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	12,878		373.7088	57,810		167,049							(9,288)	167,049			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	3,562		366.409800000002	25,870		72,205							(4,156)	72,205			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	8,851		376.215739999998	58,740		57,035							(16,271)	57,035			

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	RBC-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	11,593		361.927709999999	92,820		251,709						(5,865)	251,709			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	6,735		375.674640000001	41,500		61,792						(7,472)	61,792			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	25,591		371.22	207,100		348,809						(37,289)	348,809			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	6,334		366.035039999998	41,630		111,507						(2,652)	111,507			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	1,658		364.775039999999	10,920		37,197						(1,320)	37,197			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	8,738		376.850669999998	34,560		63,954						(2,872)	63,954			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	8,780		375.019049999999	34,880		80,348						(2,875)	80,348			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	4,096		368.79361	28,050		62,978						(2,331)	62,978			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	15,181		370.98496	66,550		192,118						(4,205)	192,118			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	18,842		370.766979999999	160,300		310,761						(35,080)	310,761			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	6,072		364.82603	40,480		114,248						(2,558)	114,248			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	8,614		379.683220000001	41,920		65,263						(9,174)	65,263			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	9,923		382.181500000003	44,400		4,748						(12,299)	4,748			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	01/31/2025	Closing Sale	15,291		366.23	122,640		274,319						(10,192)	274,319			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	11,566		363.13	91,140		237,221						(5,807)	237,221			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	19,455		363.855149999998	164,720		444,051						(26,465)	444,051			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	15,146		372.208250000002	65,450		173,146						(4,170)	173,146			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	04/11/2025	Closing Sale	19,042		372.86	154,780		186,612						(42,875)	186,612			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	01/31/2025	Closing Sale	4,390		367.00115	30,080		75,374						(2,479)	75,374			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	03/21/2025	Closing Sale	7,268		372.996039999999	54,270		103,666						(11,876)	103,666			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	11,330		369.117599999998	55,760		204,982						(6,740)	204,982			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	02/14/2025	Closing Sale	21,001		362.241879999998	161,880		524,366						(19,568)	524,366			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	03/07/2025	Closing Sale	15,355		379.386840000001	73,530		83,886						(13,239)	83,886			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	5,505		362.956680000001	60,934		136,647						(10,714)	136,647			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/04/2023	05/02/2025	05/02/2025	Closing Sale	7,982		362.946689999999	88,450		191,678						(14,721)	191,678			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	3,389		354.08	34,680		112,280						(2,099)	112,280			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	07/18/2025	Closing Sale	8,282		361.887749999998	90,600		255,818						(24,675)	255,818			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	7,126		351.531659999999	71,580		257,805						(5,302)	257,805			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	5,008		357.952440000002	57,060		128,656						(1,803)	128,656			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	6,693		357.872819999999	74,640		411,326						(33,983)	411,326			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	7,385		352.422070000002	73,580		259,859						(5,162)	259,859			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	11,277		354.69	118,800		588,345						(42,592)	588,345			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	5,851		359.288900000001	61,660		193,899						(14,992)	193,899			

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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	CITI-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	7,253		344.68	77,500		482,694						(29,316)	482,694			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	6,457		355.863780000002	68,770		376,271						(30,606)	376,271			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	3,377		354.629320000001	37,200		169,496						(12,639)	169,496			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	5,908		355.48	63,210		346,593						(27,562)	346,593			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	6,734		356.39	71,760		388,900						(31,893)	388,900			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	4,600		347.502149999997	48,640		293,496						(18,867)	293,496			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	11,101		351.32	114,660		616,549						(41,164)	616,549			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	5,785		362.98	63,420		114,783						(8,113)	114,783			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	3,092		351.856530000002	37,840		104,784						(1,926)	104,784			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	07/11/2025	Closing Sale	3,861		360.041940000001	46,340		124,921						(12,175)	124,921			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	5,182		347.33	53,820		364,737						(21,883)	364,737			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	01/31/2025	Closing Sale	5,270		361.611589999998	53,677		118,883						(2,215)	118,883			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	6,629		363.478119999999	67,195		127,162						(9,230)	127,162			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	7,722		362.237399999998	85,120		190,908						(14,148)	190,908			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	7,087		353.092739999999	73,000		300,910						(22,693)	300,910			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	8,447		355.15	88,500		434,014						(30,878)	434,014			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	4,928		364.864770000002	54,720		282,325						(27,021)	282,325			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	3,645		357.333239999999	38,090		126,773						(9,771)	126,773			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	4,722		358.92	52,530		164,806						(14,812)	164,806			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	7,254		344.66	75,000		482,867						(28,331)	482,867			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	9,763		357.773019999997	107,450		298,821						(23,025)	298,821			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	4,797		354.065580000001	51,170		209,200						(16,400)	209,200			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	10,613		357.333900000003	116,280		317,607						(12,618)	317,607			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	4,463		357.464380000001	50,240		109,893						(1,107)	109,893			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	8,240		363.705930000002	90,900		239,575						(24,723)	239,575			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/10/2025	01/10/2025	Closing Sale	3,364		356.056460000002	37,320		71,621						(461)	71,621			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	4,582		349.2	47,840		300,481						(19,911)	300,481			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	3,068		358.51	32,775		98,552						(7,664)	98,552			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	6,214		354.06	66,000		373,377						(28,739)	373,377			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	7,537		356.777159999998	86,130		326,168						(28,434)	326,168			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	2,801		356.98	29,704		86,728						(5,802)	86,728			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	5,784		363.05	62,580		114,356						(7,994)	114,356			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/10/2025	01/10/2025	Closing Sale	3,352		356.945940000001	37,800		68,390						(468)	68,390			

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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 MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	10,533		359.677720000000 02	118,560		306,309						(24,299)	306,309			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	5,870		358.087730000000 02	61,320		201,601						(14,929)	201,601			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	2,832		353.513160000000 03	29,000		73,763						(80)	73,763			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	3,068		358.918560000000 01	32,010		102,071						(7,596)	102,071			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/13/2025	06/13/2025	Closing Sale	3,592		364.764959999999 97	34,450		95,587						(7,724)	95,587			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	4,837		351.118530000000 02	49,810		307,920						(20,760)	307,920			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	6,682		358.820820000000 03	73,680		404,315						(33,500)	404,315			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/06/2025	01/06/2025	Closing Sale	2,811		356.421420000000 01	28,900		65,133						(198)	65,133			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	5,182		347.687340000000 01	52,920		362,874						(21,547)	362,874			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	3,879		359.105450000000 02	45,080		129,114						(11,827)	129,114			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	12/19/2025	Closing Sale	5,775		363.64	63,420		316,871						(30,707)	316,871			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	3,377		354.66924	36,960		172,449						(12,675)	172,449			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	4,467		357.125400000000 01	50,240		111,511						(1,106)	111,511			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	04/11/2025	Closing Sale	6,604		364.843560000000 02	66,960		117,668						(9,210)	117,668			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	5,011		357.78312	57,240		129,565						(1,811)	129,565			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/27/2023	04/25/2025	04/25/2025	Closing Sale	9,140		361.04	98,340		241,120						(15,421)	241,120			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	5,170		348.18	53,640		356,609						(21,323)	356,609			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	08/01/2025	Closing Sale	8,375		358.588230000000 01	87,900		301,665						(25,632)	301,665			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	8,877		360.5	95,360		238,957						(14,933)	238,957			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	9,782		347.58	100,300		585,839						(36,924)	585,839			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	12/05/2025	Closing Sale	3,059		359.290399999999 98	33,550		177,302						(15,598)	177,302			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	10,551		359.419719999999 98	119,320		293,755						(12,966)	293,755			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	4,842		350.076610000000 02	53,380		308,469						(22,762)	308,469			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	8,577		361.45	91,760		207,345						(13,397)	207,345			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	5,058		356.195839999999 98	53,100		209,846						(16,995)	209,846			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	5,010		361.415560000000 03	49,320		134,298						(5,826)	134,298			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2023	05/09/2025	05/09/2025	Closing Sale	5,237		362.467170000000 01	57,760		132,553						(10,170)	132,553			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	3,886		363.492250000000 01	36,680		107,328						(8,213)	107,328			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	4,723		361.739700000000 03	46,750		125,067						(5,530)	125,067			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	3,364		352.835640000000 01	41,652		110,711						(2,117)	110,711			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	4,583		348.740909999999 99	47,840		286,776						(18,531)	286,776			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	8,721		355.48	91,760		445,187						(32,059)	445,187			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	6,434		357.47	68,310		257,686						(20,578)	257,686			

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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	BAML-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	10,537		360.62	113,240		277,555							(20,999)	277,555			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	7,813		357.31482999999 97	88,200		333,878							(29,077)	333,878			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/29/2025	12/29/2025	Closing Sale	5,210		365.23	57,000		285,458							(28,305)	285,458			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	2,794		357.96	29,800		83,752							(5,813)	83,752			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	10,562		359.78	113,601		287,075							(21,095)	287,075			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	4,411		361.6517799999 97	49,760		141,890							(14,012)	141,890			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	9,715		359.9097300000 02	106,176		276,587							(22,783)	276,587			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	5,160		348.82	53,820		352,652							(21,365)	352,652			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	4,545		350.9938500000 01	49,120		285,397							(20,916)	285,397			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	9,777		348.1077599999 98	98,600		580,376							(36,348)	580,376			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	5,274		361.6909999999 97	53,200		118,557							(2,192)	118,557			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	3,932		356.04	41,580		146,236							(10,481)	146,236			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	7,059		354.14	76,250		292,328							(23,671)	292,328			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	6,424		358.06	68,770		253,471							(20,688)	253,471			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	3,384		354.23541	35,868		111,592							(2,168)	111,592			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	8,353		359.17	89,100		296,016							(25,947)	296,016			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	10,281		358.8202999999 97	116,180		317,154							(24,224)	317,154			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	8,309		360.7089300000 01	90,444		206,977							(13,187)	206,977			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	4,990		359.9986000000 01	55,440		283,540							(26,273)	283,540			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	3,063		358.7908499999 98	32,560		179,079							(15,117)	179,079			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	12/12/2025	Closing Sale	5,234		361.5679200000 02	60,800		289,182							(28,853)	289,182			
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	5,511		362.56707	61,400		308,285							(29,688)	308,285			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2024	03/21/2025	03/21/2025	Expiration	5,700		18320	77,520									(16,964)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2024	03/13/2025	03/13/2025	Expiration	8,000		18068	88,800									(17,369)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	4,500		17517	54,000		73,843							(3,440)	73,843			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2024	03/07/2025	03/07/2025	Expiration	2,900		18298	31,900									(5,744)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/04/2024	01/03/2025	01/03/2025	Expiration	2,500		16282	33,250									(184)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	24,490		388.1218799999 98	139,730		323,960							(8,829)	323,960			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	01/24/2025	Expiration	24,490		388.1218799999 98														
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	22,053		406.8451600000 02	99,600		77,073							(23,517)	77,073			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	26,147		399.9916200000 01	117,370		198,471							(20,693)	198,471			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	27,252		403.1103299999 98	136,680		143,062							(29,369)	143,062			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	9,084		390.75876	92,480		159,887							(19,872)	159,887			

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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	SG-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	11,160		397.436159999999 97	89,040		144,001						(21,023)	144,001			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	03/06/2025	Closing Sale	14,556		388.891020000000 03	126,900		272,489						(22,374)	272,489			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	7,154		379.763449999999 98	66,820		154,440						(4,222)	154,440			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	01/17/2025	Closing Sale	3,276		582.239460000000 01	67,289		52,516						(1,483)	52,516			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	08/08/2025	Closing Sale	1,912		602.668800000000 03	34,000		13,689						(10,242)	13,689			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	08/22/2025	Closing Sale	4,281		590.996499999999 97	81,840		107,680						(26,229)	107,680			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	09/08/2025	Closing Sale	2,529		591.192000000000 01	48,100		45,311						(16,495)	45,311			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	05/23/2025	Closing Sale	2,550		577.682710000000 04	48,100		58,763						(9,395)	58,763			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	07/18/2025	Expiration	2,816		608.910390000000 01	55,650								(15,156)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/30/2023	03/28/2025	03/28/2025	Closing Sale	1,742		582.713520000000 02	32,220		59,368						(3,811)	59,368			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	06/02/2025	Closing Sale	1,551		586.821080000000 05	28,560		27,753						(5,955)	27,753			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/12/2023	01/10/2025	01/10/2025	Expiration	2,096		592.623389999999 97	41,690								(516)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/24/2025	01/24/2025	Closing Sale	2,304		593.780399999999 99	39,240		14,352						(1,241)	14,352			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	08/15/2025	Closing Sale	2,137		588.999839999999 95	42,460		44,568						(13,199)	44,568			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	06/27/2025	Closing Sale	1,150		594.239079999999 94	23,100		8,051						(5,624)	8,051			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	09/19/2025	Closing Sale	5,065		588.218880000000 01	101,660		78,571						(36,497)	78,571			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/02/2025	05/02/2025	Closing Sale	2,292		598.326209999999 95	33,240		4,662						(5,532)	4,662			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/09/2025	05/09/2025	Expiration	2,285		600.680079999999 98	33,480								(5,895)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	10/10/2025	Closing Sale	2,816		572.797440000000 05	50,120		92,727						(19,441)	92,727			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	11/21/2025	Closing Sale	9,084		598.137519999999 99	160,740		65,969						(71,538)	65,969			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	07/25/2025	Closing Sale	1,695		596.402839999999 97	41,760		23,483						(11,776)	23,483			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	02/07/2025	Closing Sale	3,291		584.240670000000 02	76,840		66,639						(3,911)	66,639			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	10/03/2025	Closing Sale	3,030		557.471340000000 05	68,100		158,846						(25,760)	158,846			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	12/29/2025	Expiration	6,610		647.804499999999 96	47,950								(23,811)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	10/31/2025	Closing Sale	6,118		581.230779999999 98	110,360		78,911						(45,996)	78,911			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	09/26/2025	Closing Sale	2,590		571.618540000000 05	53,170		94,630						(19,601)	94,630			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/06/2023	01/06/2025	01/06/2025	Expiration	951		600.029080000000 02	17,500								(120)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	11/14/2025	Closing Sale	8,762		589.612799999999 99	161,100		116,155						(70,246)	116,155			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	04/25/2025	04/25/2025	Expiration	2,088		598.512960000000 02	35,310								(5,537)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	12/19/2025	Expiration	6,297		616.818620000000 01	78,210								(37,868)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	06/23/2025	Closing Sale	2,309		591.407220000000 05	46,560		26,261						(11,049)	26,261			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	04/04/2025	Closing Sale	1,145		592.689240000000 04	19,440		4,501						(2,487)	4,501			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	10/17/2025	Closing Sale	5,007		570.734190000000 01	100,250		183,725						(39,852)	183,725			

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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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	07/07/2025	Closing Sale	1,150		594.567000000000	24,180		11,646						(6,203)	11,646			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/24/2023	02/24/2025	02/24/2025	Closing Sale	4,060		587.561919999999	83,790		109,089						(6,207)	109,089			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	12/05/2025	Expiration	10,346		609.104000000000	154,980								(72,054)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/08/2023	06/06/2025	06/06/2025	Closing Sale	1,544		586.939319999999	29,760		24,463						(6,386)	24,463			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	12/12/2025	Expiration	3,410		615.426460000000	50,400								(23,917)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2023	03/21/2025	03/21/2025	Closing Sale	2,178		568.765120000000	37,950		93,652						(4,124)	93,652			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	11/28/2025	Closing Sale	6,156		607.173120000000	90,880		29,775						(41,377)	29,775			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	09/12/2025	Closing Sale	4,611		598.597999999999	90,480		55,615						(31,612)	55,615			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	10/24/2025	Closing Sale	4,210		562.125059999999	94,500		188,388						(38,476)	188,388			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/18/2023	05/16/2025	05/16/2025	Closing Sale	1,732		593.337520000000	28,260		18,643						(5,248)	18,643			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	08/29/2025	Closing Sale	1,547		597.987240000000	27,760		19,753						(9,164)	19,753			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	04/11/2025	Expiration	1,904		595.542779999999	33,500								(4,608)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	04/17/2025	Closing Sale	5,516		593.560460000000	100,630		18,642						(14,693)	18,642			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	11/07/2025	Closing Sale	4,938		578.643749999999	97,000		101,364						(41,362)	101,364			
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	02/14/2025	Closing Sale	1,542		591.927980000000	30,352		23,366						(1,837)	23,366			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	1,027		190.30006	8,500		12,845						(3,701)	12,845			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	1,501		199.420359999999	9,570		7,176						(2,238)	7,176			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2023	01/10/2025	01/10/2025	Expiration	984		203.7567	5,980								(74)				
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	3,034		198.175559999999	18,420		13,604						(9,096)	13,604			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	2,487		201.874300000000	14,400		8,469						(2,393)	8,469			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	2,548		193.88512	18,600		20,192						(8,993)	20,192			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	1,000		201.119499999999	5,718		3,692						(1,500)	3,692			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	02/21/2025	Closing Sale	2,491		201.34222	14,700		18,650						(1,031)	18,650			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	4,469		201.792779999999	26,910		14,422						(4,731)	14,422			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	1,025		194.1643	6,700		10,614						(3,046)	10,614			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	2,986		200.739059999999	18,780		16,993						(413)	16,993			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2023	01/03/2025	01/03/2025	Closing Sale	1,486		201.92	9,180		5,423						(25)	5,423			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	4,969		199.630079999999	34,300		26,237						(4,382)	26,237			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	1,494		201.201600000000	8,850		5,032						(1,386)	5,032			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	5,019		199.648500000000	30,290		30,622						(9,112)	30,622			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	7,576		198.593999999999	44,100		48,758						(8,602)	48,758			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	5,959		200.373099999999	39,360		24,711						(5,407)	24,711			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	3,629		193.681639999999	23,310		37,115						(9,029)	37,115			

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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)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	3,034		198.1455	17,922		22,770						(5,564)	22,770			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	5,031		198.18366	32,300		32,228						(7,853)	32,228			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	6,450		201.33846	39,910		22,199						(5,819)	22,199			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	2,073		191.263000000000 01	14,280		27,704						(5,257)	27,704			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	3,528		198.836880000000 01	20,790		22,622						(4,455)	22,622			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	507		198.52	2,790		3,678						(572)	3,678			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	2,608		191.72	15,175		34,373						(5,732)	34,373			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	3,463		201.13925	23,177		17,039						(6,526)	17,039			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	1,526		196.943099999999 99	9,084		7,612						(4,218)	7,612			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	3,002		199.440320000000 01	18,900		19,274						(3,505)	19,274			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	6,479		201.262	39,260		21,043						(11,433)	21,043			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	9,127		197.417219999999 99	52,866		58,346						(18,953)	58,346			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	6,461		201.411210000000 01	39,520		38,951						(2,009)	38,951			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	1,487		204.5745	7,530		3,161						(238)	3,161			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	1,537		195.600420000000 01	9,414		11,741						(4,184)	11,741			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	1,505		198.5626	9,903		5,549						(4,693)	5,549			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	1,530		196.23604	8,766		14,008						(2,978)	14,008			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	494		203.473559999999 99	2,790		1,699						(115)	1,699			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	7,015		198.96132	44,660		72,460						(5,276)	72,460			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	9,001		199.58	57,420		52,745						(14,474)	52,745			
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	1,522		195.29637	10,530		17,603						(3,370)	17,603			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	6,954		244.48	57,800		159,584						(26,836)	159,584			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	06/27/2025	06/27/2025	Closing Sale	2,820		247.9418	24,430		33,163						(5,940)	33,163			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/25/2025	07/25/2025	Closing Sale	795		251.68	6,840		7,414						(1,926)	7,414			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	2,762		253.733499999999 99	23,486		17,526						(3,678)	17,526			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	08/01/2025	Closing Sale	2,405		249.44	19,920		26,459						(5,801)	26,459			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	5,861		238.85	47,040		165,878						(19,578)	165,878			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	812		246.44	6,126		14,202						(1,961)	14,202			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	406		246.28	3,514		6,606						(1,091)	6,606			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	02/07/2025	Closing Sale	3,164		255.348199999999 99	23,370		3,771						(1,188)	3,771			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	397		253.572399999999 99	3,120		2,225						(369)	2,225			
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	1,574		255.196699999999 99	13,040		6,489						(2,167)	6,489			

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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)
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	2,359		253.58695	21,444		12,816							(3,770)	12,816			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	806		247.991800000001	6,894		8,136							(1,612)	8,136			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	408		245.25	3,430		8,803							(1,230)	8,803			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	2,906		240.88	23,450		87,762							(9,309)	87,762			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	6,867		247.312440000001	59,330		141,101							(28,687)	141,101			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	3,582		251.040789999999	30,780		19,661							(5,708)	19,661			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/18/2025	07/18/2025	Closing Sale	1,193		251.248500000001	10,302		10,427							(2,802)	10,427			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/11/2025	07/11/2025	Closing Sale	3,602		249.620100000001	31,140		35,622							(8,170)	35,622			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	1,622		246.59	13,352		22,548							(3,366)	22,548			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/15/2023	02/14/2025	02/14/2025	Closing Sale	1,988		251.52	16,750		11,689							(1,012)	11,689			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	414		241.4084	3,386		10,648							(1,312)	10,648			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/17/2025	01/17/2025	Closing Sale	393		252.202499999999	3,950		733							(87)	733			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	5,243		247.692100000001	42,432		87,708							(13,989)	87,708			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	1,645		248.448200000001	9,640		31,299							(4,284)	31,299			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	1,651		240.998950000001	14,440		42,791							(6,288)	42,791			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2023	01/24/2025	01/24/2025	Closing Sale	1,176		253.6688	11,035		1,412							(349)	1,412			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	4,156		240.64	33,500		107,837							(12,332)	107,837			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	1,208		248.41	10,163		10,688							(2,178)	10,688			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	1,996		252.193080000001	15,178		12,352							(1,647)	12,352			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	2,930		243.459480000001	16,275		73,599							(6,148)	73,599			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2023	01/10/2025	01/10/2025	Expiration	4,707		253.65535	43,715									(540)				
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	4,866		246.1268	42,120		103,754							(19,961)	103,754			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	5,819		240.369390000001	47,180		154,951							(20,090)	154,951			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	7,506		239.82	59,976		229,222							(24,386)	229,222			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	9,822		244.10565	82,560		251,878							(37,538)	251,878			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	01/31/2025	Closing Sale	391		246.229469999999	5,419		3,649							(223)	3,649			
SPMAESSE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	787		250.4658	8,256		8,356							(1,204)	8,356			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	146		5469.62881999999	27,680		49,547							(12,585)	49,547			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	159		5705.04740000004	25,830		4,059							(8,267)	4,059			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	123		5697.16160000004	22,050		7,177							(4,937)	7,177			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	301		5582.82732000003	69,292		47,190							(14,848)	47,190			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	281		5397.4501	43,350		109,440							(18,043)	109,440			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/21/2025	03/21/2025	Closing Sale	18		5518.03665	3,920		7,212							(425)	7,212			

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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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	07/25/2025	Expiration	261		5734.64770000000	50,550								(14,235)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	74		5402.49179999999	14,280		27,286						(5,669)	27,286			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	10/31/2025	Closing Sale	468		5386.76208000000	74,500		187,400						(31,008)	187,400			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	05/16/2025	Closing Sale	18		5542.44935999999	3,770		3,701						(699)	3,701			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	376		5557.14585999999	78,120		89,076						(38,576)	89,076			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	107		5595.26370000000	20,760		19,223						(7,443)	19,223			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	06/27/2025	Expiration	53		5689.51	9,720								(2,363)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	06/27/2025	Expiration	53		5695.19949999997	9,480								(2,305)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/03/2025	10/03/2025	Closing Sale	295		5422.04417999999	54,240		100,651						(20,489)	100,651			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	219		5452.19210000002	42,600		60,841						(16,502)	60,841			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/25/2025	04/25/2025	Closing Sale	36		5561.66510000002	6,520		6,988						(1,021)	6,988			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	247		5595.07959000003	53,760		44,136						(18,757)	44,136			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	06/06/2025	Closing Sale	53		5645.04727999998	10,617		5,028						(2,275)	5,028			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/02/2025	05/02/2025	Closing Sale	36		5596.38640000003	6,606		6,619						(1,098)	6,619			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	672		5611.34370000004	137,180		92,198						(46,607)	92,198			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	161		5573.6803	30,510		29,213						(11,232)	29,213			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	126		5490.16629999999	28,560		35,474						(13,809)	35,474			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	08/01/2025	Expiration	649		5698.88540000001	122,766								(35,751)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	11/07/2025	Closing Sale	370		5414.81941000001	65,800		129,552						(28,019)	129,552			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	04/17/2025	Closing Sale	71		5594.20020000002	13,760		10,055						(2,006)	10,055			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	09/19/2025	Closing Sale	303		5612.1	56,440		49,366						(20,235)	49,366			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	12/19/2025	Closing Sale	467		5523.57499999998	98,280		116,159						(47,520)	116,159			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	234		5560.28	44,070		46,424						(20,885)	46,424			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	05/30/2025	Closing Sale	71		5652.56019999999	12,800		7,998						(2,623)	7,998			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	04/04/2025	Closing Sale	107		5572.69202000004	22,320		21,985						(2,851)	21,985			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	328		5484.19031999997	61,920		97,514						(28,749)	97,514			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	08/08/2025	Closing Sale	316		5697.21150000003	58,500		2,713						(17,598)	2,713			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	71		5658.04119999997	13,320		1,544						(3,358)	1,544			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	08/08/2025	Expiration	387		5742.7437	63,822								(19,199)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	412		5371.84559999996	68,200		177,663						(27,730)	177,663			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	11/28/2025	Closing Sale	347		5464.14822999998	66,690		119,573						(30,322)	119,573			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/11/2025	07/11/2025	Expiration	123		5706.82750000003	23,240								(6,097)				

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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)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	05/09/2025	Closing Sale	89		5611.37576999999 96	17,315		13,746						(3,044)	13,746			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/23/2025	05/23/2025	Closing Sale	54		5526.73744999999 96	10,860		11,547						(2,118)	11,547			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	09/26/2025	Closing Sale	197		5568.09544999999 98	37,730		36,805						(13,890)	36,805			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	10/17/2025	Closing Sale	368		5500.22530000000 01	55,200		100,428						(21,913)	100,428			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/20/2025	06/20/2025	Closing Sale	246		5674.77769999999 96	48,860		38,346						(11,425)	38,346			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	09/12/2025	Closing Sale	177		5742.16964999999 98	26,500		5,526						(9,246)	5,526			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	07/18/2025	Expiration	139		5728.77220000000 03	28,480								(7,746)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	07/25/2025	Expiration	348		5734.64770000000 04	67,400								(18,979)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	07/18/2025	Expiration	226		5734.52976000000 04	45,630								(12,410)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	09/05/2025	Closing Sale	354		5650.9	65,600		34,525						(22,288)	34,525			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	334		5653.32769999999 98	68,970		28,134						(22,737)	28,134			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	183		5465.35	33,500		51,883						(14,889)	51,883			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	06/13/2025	Closing Sale	88		5674.41839999999 96	16,600		7,127						(3,717)	7,127			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	08/01/2025	Expiration	105		5715.99920000000 02	18,942								(5,516)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	390		5657.89140000000 04	68,420		18,668						(21,240)	18,668			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	07/03/2025	Closing Sale	159		5675.04939999999 99	28,710		773						(7,237)	773			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	08/15/2025	Closing Sale	302		5635.35	55,930		21,225						(17,363)	21,225			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	04/11/2025	Closing Sale	53		5612.48	10,260		4,285						(1,409)	4,285			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	165		5469.55104000000 03	28,530		47,100						(12,423)	47,100			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	11/14/2025	Closing Sale	422		5376.93912	91,770		159,466						(39,960)	159,466			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	08/22/2025	Closing Sale	424		5671.12250000000 04	75,360		25,225						(24,119)	25,225			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	12/05/2025	Closing Sale	164		5440.27288000000 04	34,470		55,957						(16,004)	55,957			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	03/28/2025	Closing Sale	107		5580.09429999999 97	21,060		36,445						(2,488)	36,445			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	10/24/2025	Closing Sale	131		5318.39440000000 01	24,920		63,530						(10,132)	63,530			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	10/10/2025	Closing Sale	310		5474.11039999999 96	57,290		79,391						(22,192)	79,391			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	11/21/2025	Closing Sale	403		5438.02325000000 02	78,760		125,143						(35,004)	125,143			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	08/29/2025	Closing Sale	351		5676.10049999999 96	68,800		21,615						(22,681)	21,615			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	12/12/2025	Closing Sale	558		5554.71969999999 96	106,640		113,802						(50,537)	113,802			
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	12/26/2025	Closing Sale	554		5573.91792999999 96	110,670		122,194						(54,650)	122,194			
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/19/2024	01/17/2025	01/17/2025	Closing Sale	108		37599	100,040		155,800						(4,446)	155,800			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	348		2033.97638000000 01	10,570		21,700						(1,493)	21,700			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	769		1992.115982	38,550		76,500						(214)	76,500			

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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)
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/14/2024	03/14/2025	03/14/2025	Closing Sale	2,560		2043.36205	92,560		1,876						(18,461)	1,876			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/21/2024	03/21/2025	03/21/2025	Expiration	905		2111.1523659999998	39,140								(8,565)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	01/03/2025	Closing Sale	479		2804.7249999999999	16,380		32,504						(91)	32,504			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	10,434		382.760960000000001	47,970		64,793						(12,158)	64,793			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	7,240		375.933600000000001	49,680		49,881						(12,798)	49,881			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	19,797		371.9210499999998	179,080		337,542						(45,387)	337,542			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	20,110		370.712300000000003	186,000		243,531						(47,917)	243,531			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	04/04/2025	Closing Sale	10,457		381.52785	49,920		13,490						(12,860)	13,490			
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	7,491		377.15411	49,840		88,511						(12,632)	88,511			
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	02/28/2025	02/28/2025	Closing Sale	8,544		352.19342	82,500		294,669						(6,573)	294,669			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	352		5680.27	48,200		73,979						(6,809)	73,979			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	02/21/2025	Closing Sale	880		5691.630540000001	115,500		174,948						(16,317)	174,948			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	216		5526.021099999999	31,920		61,580						(177)	61,580			
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	216		5542.682399999997	30,120		57,980						(167)	57,980			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	48		37489	31,320		50,400						(9,146)	50,400			
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	29		37640	49,170		113,306						(14,358)	113,306			
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	01/10/2025	Expiration	4,500		16793	62,550								(1,547)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	01/10/2025	Expiration	4,500		16821	63,000								(1,575)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	04/04/2025	Expiration	2,100		0.99199999999999999	40,950								(10,549)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	01/10/2025	Closing Sale	2,900		1.006	80,620		136,300						(2,016)	136,300			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	241		2061.669578999999	29,900		25,939						(7,578)	25,939			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2024	04/24/2025	04/24/2025	Closing Sale	301		2001.412278	9,660		19,200						(3,007)	19,200			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	04/17/2025	Closing Sale	513		1940.155211999999	13,600		25,000						(3,971)	25,000			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/28/2024	02/28/2025	02/28/2025	Closing Sale	245		2032.144776000000001	6,600		12,500						(1,052)	12,500			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	355		1970.261	10,150		18,900						(251)	18,900			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2024	03/27/2025	03/27/2025	Closing Sale	236		2124.920744999999	6,050		11,019						(1,428)	11,019			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	04/03/2025	Closing Sale	337		2063.745782	10,220		18,900						(2,590)	18,900			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/20/2024	03/20/2025	03/20/2025	Closing Sale	289		2043.756800000000001	9,240		16,200						(1,985)	16,200			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	408		1930.47516	10,880		18,400						(687)	18,400			
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	01/24/2025	Expiration	408		1930.47516													
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2024	01/24/2025	01/24/2025	Closing Sale	962		1983.781512	42,370		79,800						(2,699)	79,800			
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	04/04/2025	Expiration	1,217		2037.397375999999	39,250								(10,112)				

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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	WF-	01/24/2024	01/24/2025	01/24/2025	Closing Sale	292		2713.92479	14,080		20,800						(890)	20,800			
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	183		2734.4328300000 02	9,850		16,000						(244)	16,000			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	1,623		368.1515	12,300		27,095						(1,976)	27,095			
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	2,417		371.655199999999 98	14,940		11,455						(4,718)	11,455			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	01/10/2025	Closing Sale	6,304		381.987480000000 01	58,420		75,161						(1,444)	75,161			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	04/25/2025	Closing Sale	24,436		400.33	131,040		34,699						(41,381)	34,699			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	26,784		397.721900000000 01	133,650		352,689						(21,473)	352,689			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/04/2024	01/03/2025	01/03/2025	Closing Sale	25,543		393.5813	107,880		116,188						(598)	116,188			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	02/28/2025	Closing Sale	8,387		388.481100000000 03	74,400		187,938						(11,953)	187,938			
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	01/10/2025	Expiration	32,069		394.756880000000 02	129,870								(3,211)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/23/2024	02/21/2025	02/21/2025	Closing Sale	2,651		182.9614	7,900		11,000						(1,119)	11,000			
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												922,986,136	100,673,768	1,314,084,206			XXX			(547,287,302)	1,310,993,876			XXX
Purchased Options - Hedging Other - Put Options																								
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	75		5500		24,118							(24,118)				
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	50		5580		16,080							(16,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2025	03/28/2025	03/28/2025	Exercise	75		5600		67,618	142,925						(67,618)	142,925			
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	50		5270		13,330							(13,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2025	05/02/2025	05/02/2025	Expiration	75		5380		12,365							(12,365)				
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	25		5510		665							(665)				
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)				

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 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	25		5450		1,290							(1,290)				
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-	05/12/2025	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	75		5540		11,518							(11,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/13/2025	05/16/2025	05/16/2025	Expiration	50		5660		10,070							(10,070)				
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	75		5660		3,861							(3,861)				
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	25		5640		4,659							(4,659)				
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	25		5750		6,393							(6,393)				
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	75		5650		2,361							(2,361)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/09/2025	06/13/2025	06/13/2025	Expiration	75		5750		4,986							(4,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2025	06/13/2025	06/13/2025	Expiration	25		5920		3,118							(3,118)				
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	25		5730		4,943							(4,943)				
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-	06/23/2025	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	50		5730		15,830							(15,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/23/2025	06/27/2025	06/27/2025	Expiration	25		5850		18,793							(18,793)				
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	25		6000		2,160							(2,160)				
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	50		5790		1,044							(1,044)				

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-	07/01/2025	07/03/2025	07/03/2025	Expiration	50		5880		1,276							(1,276)				
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	100		5960		6,946							(6,946)				
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	25		6120		740							(740)				
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	50		5980		8,330							(8,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/18/2025	07/18/2025	Expiration	50		5980		8,684							(8,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/16/2025	07/18/2025	07/18/2025	Expiration	25		6100		13,206							(13,206)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/22/2025	07/25/2025	07/25/2025	Expiration	25		5960		990							(990)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/28/2025	08/01/2025	08/01/2025	Expiration	50		5830		1,826							(1,826)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/01/2025	08/01/2025	08/01/2025	Expiration	50		5830		315							(315)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/01/2025	08/01/2025	08/01/2025	Expiration	25		5990		290							(290)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/08/2025	08/08/2025	Expiration	100		5570		4,646							(4,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/08/2025	08/08/2025	Expiration	50		5740		3,325							(3,325)				
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	100		5700		2,646							(2,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	08/15/2025	08/15/2025	Expiration	75		5850		3,111							(3,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/12/2025	08/15/2025	08/15/2025	Expiration	25		6000		1,724							(1,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2025	08/15/2025	08/15/2025	Expiration	80		6350		14,752							(14,752)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/19/2025	08/22/2025	08/22/2025	Expiration	75		5980		5,361							(5,361)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	50		5870		1,075							(1,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2025	08/22/2025	08/22/2025	Expiration	25		6140		1,415							(1,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/22/2025	08/22/2025	08/22/2025	Expiration	70		6375		8,860							(8,860)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/25/2025	08/29/2025	08/29/2025	Expiration	50		5870		2,195							(2,195)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/25/2025	08/29/2025	08/29/2025	Expiration	100		5990		5,446							(5,446)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	08/29/2025	08/29/2025	Expiration	25		6140		2,165							(2,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/02/2025	09/05/2025	09/05/2025	Expiration	75		5900		6,111							(6,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/02/2025	09/05/2025	09/05/2025	Expiration	25		6040		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-	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	100		5810		2,446							(2,446)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	50		5930		1,811							(1,811)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	25		6090		1,415							(1,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/09/2025	09/12/2025	09/12/2025	Expiration	85		6450		84,282							(84,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	50		5930		4,000							(4,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	100		6030		10,655							(10,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/17/2025	09/19/2025	09/19/2025	Expiration	25		6180		4,417							(4,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2025	09/19/2025	09/19/2025	Expiration	95		6550		34,347							(34,347)				
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	25		6250		2,415							(2,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/03/2025	10/03/2025	Expiration	55		6100		4,848							(4,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2025	10/03/2025	10/03/2025	Expiration	50		6220		6,607							(6,607)				
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-	10/08/2025	10/10/2025	10/10/2025	Expiration	40		6550		7,865							(7,865)				
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	50		6230		4,675							(4,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	10/24/2025	10/24/2025	Expiration	55		6200		2,557							(2,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/21/2025	10/24/2025	10/24/2025	Expiration	25		6320		1,790							(1,790)				
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	25		6260		1,740							(1,740)				
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	50		6120		2,225							(2,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/24/2025	11/28/2025	11/28/2025	Expiration	25		6410		6,988							(6,988)				
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	50		6410		1,043							(1,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/26/2025	11/28/2025	11/28/2025	Expiration	25		6570		1,040							(1,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	12/05/2025	12/05/2025	Expiration	50		6360		1,274							(1,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/03/2025	12/05/2025	12/05/2025	Expiration	75		6480		3,258							(3,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2025	12/05/2025	12/05/2025	Expiration	25		6630		614							(614)				

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-	12/09/2025	12/12/2025	12/12/2025	Expiration	75		6470		4,908							(4,908)				
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	75		6440		10,165							(10,165)				
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)				
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	50		6390		2,574							(2,574)				
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													1,104,308	1,244,900			XXX			(1,104,308)	1,244,900			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												922,986,136	101,778,076	1,315,329,106			XXX			(548,391,610)	1,312,238,776			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												922,986,136	100,673,768	1,314,084,206			XXX			(547,287,302)	1,310,993,876			XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options													1,104,308	1,244,900			XXX			(1,104,308)	1,244,900			XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												922,986,136	101,778,076	1,315,329,106			XXX			(548,391,610)	1,312,238,776			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																								

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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)
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	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	75		5070	(1,571,208)		(6,543,550)						65,467	(6,543,550)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	01/03/2025	Exercise	25		5170	(406,233)		(1,931,200)						16,926	(1,931,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	50		4890	(1,479,270)		(4,685,225)						61,636	(4,685,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	50		5000	(1,166,770)		(4,135,225)						48,615	(4,135,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	50		5090	(937,970)		(3,685,225)						39,082	(3,685,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	01/10/2025	Exercise	25		5240	(309,758)		(1,467,625)						12,907	(1,467,625)			
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	75		5000	(2,383,233)		(7,474,975)						99,301	(7,474,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	100		5090	(2,639,745)		(9,066,625)						109,989	(9,066,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	01/17/2025	Exercise	25		5240	(462,933)		(1,891,675)						19,289	(1,891,675)			
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	75		5190	(1,632,258)		(6,834,325)						68,011	(6,834,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	01/31/2025	Exercise	75		5030	(2,788,683)		(7,579,000)						126,758	(7,579,000)			
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	75		5250	(1,817,583)		(5,929,000)						82,617	(5,929,000)			
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	50		5200	(1,345,670)		(4,129,975)						168,209	(4,129,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	100		5290	(2,222,345)		(7,359,925)						277,793	(7,359,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	02/07/2025	Exercise	25		5440	(388,158)		(1,465,000)						48,520	(1,465,000)			
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	75		5360	(1,828,083)		(5,659,750)						228,510	(5,659,750)			
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	100		5330	(2,606,245)		(6,831,325)						325,781	(6,831,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	02/21/2025	Exercise	25		5450	(502,783)		(1,407,850)						62,848	(1,407,850)			
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	50		5320	(1,491,920)		(3,172,525)						203,444	(3,172,525)			

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-	03/06/2024	02/28/2025	02/28/2025	Exercise	100		5420	(2,457,145)		(5,345,025)						335,065	(5,345,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	02/28/2025	Exercise	25		5580	(433,083)		(936,275)						59,057	(936,275)			
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	100		5480	(2,566,645)		(2,902,025)						534,718	(2,902,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	03/07/2025	Exercise	25		5630	(468,658)		(350,525)						97,637	(350,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Exercise	75		5270	(2,863,908)		(2,767,075)						596,647	(2,767,075)			
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	75		5500	(1,903,458)		(1,042,075)						396,554	(1,042,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	03/14/2025	Expiration	25		5670	(443,333)								92,361				
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	50		5580	(1,265,370)		(437,825)						263,619	(437,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	03/28/2025	Exercise	75		5370	(2,774,433)		(1,582,075)						630,553	(1,582,075)			
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	75		5600	(1,838,433)								417,826				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	04/04/2025	Expiration	50		5290	(1,775,270)								517,787				
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	04/04/2025	Exercise	50		5640	(904,370)		(14,330)						263,775	(14,330)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/11/2025	Exercise	75		5300	(2,198,433)		(225,700)						641,210	(225,700)			
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	100		5550	(1,771,645)		(30,055)						516,730	(30,055)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	04/09/2025	Exercise	25		5710	(303,633)		(2,040)						88,560	(2,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/14/2025	Exercise	75		5140	(2,916,483)		(2,309,542)						850,641	(2,309,542)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	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	75		5400	(1,836,783)								535,728				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	04/17/2025	Expiration	25		5520	(475,858)								138,792				
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	75		5390	(1,718,283)		(55,318)						546,726	(55,318)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	04/25/2025	Expiration	25		5550	(400,208)								127,339				

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	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	75		5270	(2,795,208)		(3,125,050)						1,048,203	(3,125,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	75		5380	(2,313,258)		(2,300,050)						867,472	(2,300,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	05/02/2025	Exercise	50		5510	(1,201,120)		(883,375)						450,420	(883,375)			
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)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	100		5450	(3,373,645)		(2,099,125)						1,265,117	(2,099,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	05/09/2025	Exercise	50		5550	(1,405,670)		(549,575)						527,126	(549,575)			
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	125		5540	(3,616,558)		(5,229,775)						1,356,209	(5,229,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	05/16/2025	Exercise	50		5660	(1,136,470)		(1,491,925)						426,176	(1,491,925)			
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	75		5660	(1,506,858)		(1,071,175)						565,072	(1,071,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	05/23/2025	Expiration	25		5820	(337,558)								126,584				
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	75		5640	(1,942,833)		(2,037,700)						794,795	(2,037,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	05/30/2025	Exercise	25		5750	(512,333)		(404,250)						209,591	(404,250)			
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	50		5710	(1,362,370)		(1,451,825)						624,420	(1,451,825)			
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	75		5650	(2,588,658)		(2,452,300)						1,186,468	(2,452,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	75		5750	(2,160,558)		(1,702,300)						990,256	(1,702,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	06/13/2025	Exercise	25		5920	(509,658)		(142,450)						233,593	(142,450)			
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	50		5730	(1,475,820)		(1,189,225)						676,418	(1,189,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	100		5850	(2,328,845)		(1,178,425)						1,067,387	(1,178,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	06/20/2025	Exercise	25		6000	(417,958)		(7,200)						191,564	(7,200)			
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	50		5730	(1,620,320)		(2,215,375)						810,160	(2,215,375)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	75		5850	(1,930,533)		(2,423,050)						965,266	(2,423,050)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	06/27/2025	Exercise	25		6000	(464,883)		(432,700)						232,441	(432,700)			

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	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	50		5790	(1,719,970)		(2,446,775)						931,651	(2,446,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	50		5880	(1,462,770)		(1,996,775)						792,334	(1,996,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	07/03/2025	Exercise	25		6040	(530,408)		(598,400)						287,304	(598,400)			
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	100		5960	(2,520,245)		(2,997,525)						1,365,133	(2,997,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	07/11/2025	Exercise	25		6120	(454,208)		(349,400)						246,029	(349,400)			
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	100		5980	(1,814,645)		(3,167,925)						982,933	(3,167,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	07/18/2025	Exercise	25		6100	(343,658)		(492,000)						186,148	(492,000)			
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	50		5810	(1,442,420)		(2,893,225)						781,311	(2,893,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	07/25/2025	Exercise	75		5960	(1,610,508)		(3,214,825)						872,358	(3,214,825)			
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	50		5700	(1,081,820)		(2,690,075)						676,138	(2,690,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	100		5830	(1,618,345)		(4,080,125)						1,011,466	(4,080,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	08/01/2025	Exercise	25		5990	(271,308)		(620,050)						169,567	(620,050)			
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	75		5470	(3,214,458)		(6,895,900)						2,009,036	(6,895,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	100		5570	(3,655,045)		(8,194,525)						2,284,403	(8,194,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	08/08/2025	Exercise	50		5740	(1,339,570)		(3,247,275)						837,231	(3,247,275)			
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	100		5700	(4,004,545)		(7,498,025)						2,502,841	(7,498,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	75		5850	(2,318,883)		(4,498,525)						1,449,302	(4,498,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	08/15/2025	Exercise	25		6000	(573,458)		(1,124,525)						358,411	(1,124,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	50		5730	(1,815,470)		(3,684,575)						1,134,669	(3,684,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	50		5870	(1,406,920)		(2,984,575)						879,325	(2,984,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	75		5980	(1,682,658)		(3,651,850)						1,051,661	(3,651,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	08/22/2025	Exercise	25		6140	(386,458)		(817,300)						241,536	(817,300)			

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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-	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	50		5870	(1,223,670)		(2,951,325)						834,321	(2,951,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	100		5990	(1,879,545)		(4,702,625)						1,281,508	(4,702,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	08/29/2025	Exercise	25		6140	(323,883)		(800,675)						220,829	(800,675)			
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	75		5900	(1,614,858)		(4,361,275)						1,143,858	(4,361,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	09/05/2025	Exercise	25		6040	(389,283)		(1,103,775)						275,742	(1,103,775)			
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	100		5810	(3,521,345)		(7,742,925)						2,494,286	(7,742,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	50		5930	(1,414,720)		(3,271,475)						1,002,093	(3,271,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	09/12/2025	Exercise	25		6090	(506,808)		(1,235,750)						358,989	(1,235,750)			
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	50		5930	(1,691,020)		(3,671,825)						1,197,806	(3,671,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	100		6030	(2,810,545)		(6,343,625)						1,990,803	(6,343,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	09/19/2025	Exercise	25		6180	(513,783)		(1,210,925)						363,929	(1,210,925)			
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	75		6000	(2,176,458)		(4,827,775)						1,681,808	(4,827,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	75		6110	(1,743,933)		(4,002,775)						1,347,584	(4,002,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/02/2024	09/26/2025	09/26/2025	Exercise	25		6250	(423,658)		(984,275)						327,372	(984,275)			
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	75		6100	(2,146,158)		(3,386,890)						1,699,041	(3,386,890)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/09/2024	10/03/2025	10/03/2025	Exercise	50		6220	(1,122,220)		(2,478,975)						888,424	(2,478,975)			
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	09/15/2025	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	55		6050	(1,917,049)		(2,763,830)						1,517,664	(2,763,830)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	50		6170	(1,402,970)		(1,912,575)						1,110,685	(1,912,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/16/2024	10/10/2025	10/10/2025	Exercise	25		6300	(539,683)		(631,300)						427,249	(631,300)			
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	(697,760)		(1,401,992)						552,393	(1,401,992)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	25		6110	(697,760)		(1,385,050)						552,393	(1,385,050)			

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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-	10/23/2024	10/17/2025	10/17/2025	Exercise	100		6230	(2,181,245)		(4,340,125)						1,726,819	(4,340,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/23/2024	10/17/2025	10/17/2025	Exercise	25		6360	(405,508)		(760,050)						321,027	(760,050)			
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	50		6070	(1,692,320)		(3,608,475)						1,339,753	(3,608,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	75		6200	(1,995,483)		(3,254,390)						1,579,757	(3,254,390)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/30/2024	10/24/2025	10/24/2025	Exercise	25		6320	(518,758)		(1,179,250)						410,683	(1,179,250)			
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	50		6130	(1,729,720)		(3,551,025)						1,493,849	(3,551,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/06/2024	10/31/2025	10/31/2025	Exercise	75		6260	(2,045,208)		(4,351,525)						1,766,316	(4,351,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	100		6120	(4,142,745)		(6,088,025)						3,624,902	(6,088,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	50		6290	(1,565,070)		(2,194,025)						1,369,436	(2,194,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/13/2024	11/07/2025	11/07/2025	Exercise	25		6480	(545,208)		(622,025)						477,057	(622,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	50		6070	(1,894,420)		(3,320,575)						1,657,618	(3,320,575)			
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	100		6370	(2,193,945)		(3,641,125)						1,919,702	(3,641,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/20/2024	11/14/2025	11/14/2025	Exercise	25		6520	(397,033)		(535,300)						347,404	(535,300)			
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	100		6300	(3,026,445)		(3,854,735)						2,648,140	(3,854,735)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/27/2024	11/21/2025	11/18/2025	Exercise	25		6470	(543,783)		(402,443)						475,810	(402,443)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	50		6150	(2,186,671)		(3,495,475)						2,087,276	(3,495,475)			
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	75		6410	(2,125,233)		(3,293,200)						2,028,632	(3,293,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/04/2024	11/28/2025	11/28/2025	Exercise	25		6570	(516,033)		(697,750)						492,577	(697,750)			
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	75		6220	(3,076,008)		(4,878,025)						2,947,841	(4,878,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	50		6360	(1,632,621)		(2,552,025)						1,564,595	(2,552,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	75		6480	(1,970,133)		(2,928,025)						1,888,044	(2,928,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/11/2024	12/05/2025	12/05/2025	Exercise	25		6630	(484,983)		(601,025)						464,775	(601,025)			
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)			

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	75		6190	(3,210,408)		(4,780,600)						3,076,641	(4,780,600)			
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)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	75		6470	(2,000,808)		(2,680,600)						1,917,441	(2,680,600)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/18/2024	12/12/2025	12/12/2025	Exercise	25		6620	(494,258)		(518,550)						473,664	(518,550)			
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	125		6440	(3,146,059)		(4,931,275)						3,014,973	(4,931,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	12/19/2025	12/19/2025	Exercise	25		6580	(466,433)		(636,275)						446,998	(636,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/26/2024	01/17/2025	01/17/2025	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	01/17/2025	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	25		6270		(603,457)	(1,649,875)						603,457	(1,649,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	100		6390		(1,859,045)	(5,399,425)						1,859,045	(5,399,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/02/2025	12/26/2025	12/26/2025	Exercise	25		6560		(307,407)	(924,875)						307,407	(924,875)			
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				

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-	03/10/2025	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				
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		5775		(197,016)							197,016				
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)	(7,200)						279,984	(7,200)			
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	60		6125		(462,841)	(1,030,765)						462,841	(1,030,765)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/07/2025	07/25/2025	07/25/2025	Exercise	50		6050		(1,102,470)	(1,693,225)						1,102,470	(1,693,225)			
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	80		6350		(526,435)	(798,425)						526,435	(798,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/04/2025	08/22/2025	08/22/2025	Exercise	70		6375		(348,490)	(643,395)						348,490	(643,395)			
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	85		6450		(808,827)	(1,141,490)						808,827	(1,141,490)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/26/2025	09/19/2025	09/19/2025	Exercise	95		6550		(319,752)	(1,086,445)						319,752	(1,086,445)			
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	10/16/2025	Exercise	50		6700		(345,420)	(33,696)						345,420	(33,696)			
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)	(28,580)						219,770	(28,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/10/2025	11/07/2025	11/07/2025	Exercise	50		6825		(176,570)	(17,080)						176,570	(17,080)			

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-	10/21/2025	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	11/13/2025	Exercise	50		6825		(285,990)	(25,030)						285,990	(25,030)			
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)	(69,898)						242,845	(69,898)			
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/21/2025	12/19/2025	12/19/2025	Exercise	60		6875		(166,645)	(19,699)						166,645	(19,699)			
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												(334,864,870)	(25,905,085)	(582,333,823)			XXX			195,982,158	(582,333,823)			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												(334,864,870)	(25,905,085)	(582,333,823)			XXX			195,982,158	(582,333,823)			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												(334,864,870)	(25,905,085)	(582,333,823)			XXX			195,982,158	(582,333,823)			XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(334,864,870)	(25,905,085)	(582,333,823)			XXX			195,982,158	(582,333,823)			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																								

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)
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																								
SWP: OIS 3.231000 8/26/2025			Interest Rate	JPM-	08/24/2022	08/26/2025	08/26/2025	Maturity		20,000,000	-4.380064				344,933			134,191						
SWP: OIS 2.990000 8/9/2025			Interest Rate	JPM-	08/05/2022	08/09/2025	08/11/2025	Maturity		30,000,000	-4.35006399999997				220,530			234,339						
SWP: OIS 2.638000 8/1/2025			Interest Rate	JPM-	07/28/2022	08/01/2025	08/01/2025	Maturity		50,000,000	-4.34006399999999				490,442			475,337						
1159999999 - Swaps - Hedging Other - Other															1,055,905		XXX	843,867						XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other															1,055,905		XXX	843,867						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															1,055,905		XXX	843,867						XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps															1,055,905		XXX	843,867						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/SPOT	FX BONDS	D 1	CURRENCY	CITIDV-	12/30/2024	12/31/2024	12/31/2024	Sale		15														
EUR/USD FX/FWRD	FX BONDS	D 1	CURRENCY	BARDV-	12/12/2024	01/17/2025	01/17/2025	Sale		1,531,000				29,629					(21,790)		29,629			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	CITIDV-	12/12/2024	01/17/2025	01/17/2025	Sale		22,661,000				1,088,589					(48,958)		1,088,589			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	CITIDV-	12/12/2024	01/17/2025	01/17/2025	Sale		3,215,000				154,442					(345,082)		154,442			
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	BOADV-	01/03/2025	01/06/2025	01/06/2025	Sale		22,690				(196)							(196)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	01/06/2025	01/07/2025	01/07/2025	Sale		49,152				101							101			

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)
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	01/06/2025	01/07/2025	01/07/2025	Sale		6,447				13							13			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	01/14/2025	02/12/2025	02/12/2025	Sale		1,531,000				(10,843)							(10,843)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	01/14/2025	02/12/2025	02/12/2025	Sale		22,890,000				(567,100)							(567,100)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	01/14/2025	02/12/2025	02/12/2025	Sale		3,239,000				(80,246)							(80,246)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	02/03/2025	02/04/2025	02/04/2025	Sale		9														
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BOADV-	02/05/2025	02/06/2025	02/06/2025	Sale																
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BOADV-	02/05/2025	02/06/2025	02/06/2025	Sale		52														
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	CITIDV-	02/14/2025	02/18/2025	02/18/2025	Sale		1,077				(3)							(3)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	CITIDV-	02/14/2025	02/18/2025	02/18/2025	Sale		5,982				(15)							(15)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		229,699				675							675			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		62,645				184							184			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	02/18/2025	02/20/2025	02/20/2025	Sale		83,527				246							246			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	02/06/2025	03/14/2025	03/14/2025	Sale		1,531,000				(83,139)							(83,139)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	02/06/2025	03/14/2025	03/14/2025	Sale		22,893,000				(1,190,299)							(1,190,299)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	02/06/2025	03/14/2025	03/14/2025	Sale		3,240,000				(168,461)							(168,461)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		1,531,000				(11,467)							(11,467)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		22,894,000				432,719							432,719			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	03/11/2025	04/15/2025	04/15/2025	Sale		3,235,000				61,145							61,145			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		8,602,000				(402,956)					(474,261)		(402,956)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		2,346,000				(109,849)					(129,395)		(109,849)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	10/24/2024	04/28/2025	04/28/2025	Sale		3,129,000				(146,597)					(172,431)		(146,597)			

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/SPOT	FX BONDS	01	CURRENCY	BOADV-	04/03/2025	04/04/2025	04/04/2025	Sale		19,671				85							85			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	04/03/2025	04/04/2025	04/04/2025	Sale		48,074				719							719			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	04/03/2025	04/04/2025	04/04/2025	Sale		6,255				94							94			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BOADV-	04/09/2025	05/16/2025	05/16/2025	Sale		1,531,000				(18,808)							(18,808)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	04/09/2025	05/16/2025	05/16/2025	Sale		23,120,000				(1,229,878)							(1,229,878)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	JPMDV-	04/09/2025	05/16/2025	05/16/2025	Sale		3,264,000				(173,630)							(173,630)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	05/30/2025	05/30/2025	05/30/2025	Sale		1,077				2							2			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	05/30/2025	05/30/2025	05/30/2025	Sale		5,968				8							8			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	05/13/2025	06/16/2025	06/16/2025	Sale		1,531,000				(44,623)							(44,623)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	05/13/2025	06/16/2025	06/16/2025	Sale		23,123,000				(578,840)							(578,840)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	05/13/2025	06/16/2025	06/16/2025	Sale		3,276,000				(81,904)							(81,904)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	06/05/2025	06/06/2025	06/06/2025	Sale		2,481				12							12			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		322,060				3,027							3,027			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	06/05/2025	06/06/2025	06/06/2025	Sale		13,724				65							65			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		87,835				826							826			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	06/24/2025	06/26/2025	06/26/2025	Sale		117,113				1,101							1,101			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	06/11/2025	07/16/2025	07/16/2025	Sale		1,531,000				(27,402)							(27,402)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	CITIDV-	06/11/2025	07/16/2025	07/16/2025	Sale		23,127,000				106,467							106,467			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	CITIDV-	06/11/2025	07/16/2025	07/16/2025	Sale		3,276,000				15,081							15,081			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	07/01/2025	07/02/2025	07/02/2025	Sale		15														
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	07/07/2025	07/08/2025	07/08/2025	Sale		18,612				53							53			

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-	07/11/2025	08/18/2025	08/18/2025	Sale		1,531,000				1,201							1,201			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	07/11/2025	08/18/2025	08/18/2025	Sale		23,355,000				(125,428)							(125,428)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	07/11/2025	08/18/2025	08/18/2025	Sale		3,305,000				(17,750)							(17,750)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		48,608				(54)							(54)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		50,909				8							8			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		6,323				(7)							(7)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		13,884				2							2			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	08/04/2025	08/05/2025	08/05/2025	Sale		18,512				3							3			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		1,531,000				(199)							(199)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		23,358,000				(23,405)							(23,405)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	08/13/2025	09/16/2025	09/16/2025	Sale		3,306,000				(3,313)							(3,313)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	MSCDV-	09/23/2025	09/24/2025	09/24/2025	Sale		1,530,789				9,931							9,931			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	09/11/2025	10/17/2025	10/17/2025	Sale		23,359,000				609,329							609,329			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	MSCDV-	09/11/2025	10/17/2025	10/17/2025	Sale		1,531,000				(10,288)							(10,288)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		9,310,000				(112,073)							(112,073)			
GBP/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	09/11/2025	10/17/2025	10/17/2025	Sale		3,300,000				86,082							86,082			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		2,539,000				(30,549)							(30,549)			
EUR/USD FX/FWRD	FX BONDS	01	CURRENCY	BARDV-	04/24/2025	10/28/2025	10/28/2025	Sale		3,386,000				(40,700)							(40,700)			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	BARDV-	10/02/2025	10/03/2025	10/03/2025	Sale		15,258				(36)							(36)			
GBP/USD FX/SPOT	FX BONDS	01	CURRENCY	GSIDV-	10/07/2025	10/08/2025	10/08/2025	Sale		49,142				12							12			
EUR/USD FX/SPOT	FX BONDS	01	CURRENCY	JPMDV-	10/23/2025	10/24/2025	10/24/2025	Sale		61														

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)
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	GSIDV-	10/07/2025	10/08/2025	10/08/2025	Sale		6,394				2							2			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	10/14/2025	11/18/2025	11/18/2025	Sale		23,590,000				299,605							299,605			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	10/14/2025	11/18/2025	11/18/2025	Sale		3,332,000				42,342							42,342			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	11/13/2025	11/14/2025	11/14/2025	Sale		49,518				273							273			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	11/13/2025	11/14/2025	11/14/2025	Sale		274,316				1,512							1,512			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	11/19/2025	11/20/2025	11/20/2025	Sale																
EUR/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	10/23/2025	10/24/2025	10/24/2025	Sale		49														
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	11/13/2025	12/16/2025	12/16/2025	Sale		23,543,000				(526,085)							(526,085)			
GBP/USD FX/FWRD	FX BONDS	D 1	CURRENCY	PARDV-	11/13/2025	12/16/2025	12/16/2025	Sale		3,057,000				(68,311)							(68,311)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	12/15/2025	12/16/2025	12/16/2025	Sale		2,041				(9)							(9)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	BARDV-	12/30/2025	12/31/2025	12/31/2025	Sale		951				2							2			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	JPMDV-	12/15/2025	12/16/2025	12/16/2025	Sale		11,309				(49)							(49)			
GBP/USD FX/SPOT	FX BONDS	D 1	CURRENCY	BARDV-	12/30/2025	12/31/2025	12/31/2025	Sale		5,267				9							9			
1439999999 - Forwards - Hedging Other														(2,938,915)			XXX		(1,191,917)		(2,938,915)			XXX
Forwards - Replication																								
Forwards - Income Generation																								
Forwards - Other																								
1479999999 - Forwards - Subtotal - Forwards														(2,938,915)			XXX		(1,191,917)		(2,938,915)			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												588,121,266	75,872,991	730,056,369	1,055,905		XXX	843,867	(1,191,917)	(352,409,452)	726,966,039			XXX
1719999999 Subtotal - Replication																	XXX							XXX
1729999999 Subtotal - Income Generation																	XXX							XXX
1739999999 Subtotal - Other																	XXX							XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 Totals												588,121,266	75,872,991	730,056,369	1,055,905		XXX	843,867	(1,191,917)	(352,409,452)	726,966,039			XXX

(a)	Code	Description of Hedged Risk(s)

SCHEDULE DB - PART A - SECTION 2

(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																					
	73		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,826.7500	6,892.5000						239,988	239,988	1,636,723		
	61		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/18/2025	6,829.0000	6,892.5000						193,675	193,675	1,367,673		
	5		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						(9,875)	(9,875)	112,104		
	28		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,933.5000	6,892.5000						(57,400)	(57,400)	627,784		
	20		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/23/2025	6,933.5000	6,892.5000						(41,000)	(41,000)	448,417		
	11		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						(37,538)	(37,538)	246,630		
	1		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,957.7500	6,892.5000						(3,263)	(3,263)	22,421		
	2		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,958.0000	6,892.5000						(6,550)	(6,550)	44,842		
	4		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/24/2025	6,982.0000	6,892.5000						(17,900)	(17,900)	89,683		
	65		Mar 26 EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2026	BAML -	12/29/2025	6,955.7500	6,892.5000						(205,563)	(205,563)	1,457,357		
1539999999 - Long Futures - Hedging Other																	54,575	54,575	6,053,635	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	54,575	54,575	6,053,635	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																	54,575	54,575	6,053,635	XXX	XXX
1759999999 – Totals																	54,575	54,575	6,053,635	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	6,203,226	11,468,186	17,671,412
Total Net Cash Deposits	6,203,226	11,468,186	17,671,412

(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																			
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	6,096.7500	01/02/2025	5,912.5000	EXERCISE	(506,688)	(506,688)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/27/2024	6,030.5000	01/02/2025	5,912.5000	EXERCISE	(300,900)	(300,900)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,080.7500	01/02/2025	5,912.5000	EXERCISE	(378,563)	(378,563)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,035.0000	01/02/2025	5,912.5000	EXERCISE	(110,250)	(110,250)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,035.0000	01/02/2025	5,894.2500	EXERCISE	(63,338)	(63,338)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,035.0000	01/02/2025	5,894.5000	EXERCISE	(35,125)	(35,125)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/24/2024	6,035.0000	01/02/2025	5,897.7500	EXERCISE	(27,450)	(27,450)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,898.2500	EXERCISE	(29,100)	(29,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,892.2500	EXERCISE	(22,725)	(22,725)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,892.7500	EXERCISE	(22,650)	(22,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,894.5000	EXERCISE	(22,388)	(22,388)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,897.5000	EXERCISE	(21,938)	(21,938)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,897.5000	EXERCISE	(21,938)	(21,938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,892.0000	EXERCISE	(15,175)	(15,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,892.2500	EXERCISE	(15,150)	(15,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,893.5000	EXERCISE	(15,025)	(15,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,894.2500	EXERCISE	(14,950)	(14,950)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/20/2024	6,043.7500	01/02/2025	5,894.7500	EXERCISE	(7,450)	(7,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,894.7500	EXERCISE	(2,700)	(2,700)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,895.5000	EXERCISE	(5,325)	(5,325)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,895.7500	EXERCISE	(5,300)	(5,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,896.2500	EXERCISE	(5,250)	(5,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,898.7500	EXERCISE	(5,000)	(5,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,891.7500	EXERCISE	(2,850)	(2,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,892.0000	EXERCISE	(2,838)	(2,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,892.5000	EXERCISE	(2,813)	(2,813)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,892.7500	EXERCISE	(2,800)	(2,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,893.0000	EXERCISE	(2,788)	(2,788)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,893.0000	EXERCISE	(2,788)	(2,788)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,948.7500	01/02/2025	5,893.2500	EXERCISE	(2,775)	(2,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,893.5000	EXERCISE	(2,688)	(2,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,893.7500	EXERCISE	(2,675)	(2,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,894.0000	EXERCISE	(2,663)	(2,663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,894.0000	EXERCISE	(2,663)	(2,663)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,894.7500	EXERCISE	(2,625)	(2,625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,895.0000	EXERCISE	(2,613)	(2,613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,897.2500	EXERCISE	(2,500)	(2,500)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,897.7500	EXERCISE	(2,475)	(2,475)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,898.2500	EXERCISE	(2,450)	(2,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/02/2025	5,947.2500	01/02/2025	5,899.0000	EXERCISE	(2,413)	(2,413)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.0000	01/03/2025	5,932.0000	EXERCISE	(14,400)	(14,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,932.0000	EXERCISE	(2,738)	(2,738)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/03/2025	5,932.2500	EXERCISE	(5,400)	(5,400)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/27/2024	6,030.5000	01/06/2025	5,986.7500	EXERCISE	(89,688)	(89,688)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/27/2024	6,030.5000	01/06/2025	5,986.7500	EXERCISE	(32,813)	(32,813)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/06/2025	5,986.7500	EXERCISE	5,400	5,400				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/06/2025	5,987.5000	EXERCISE	26,363	26,363				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/06/2025	5,987.5000	EXERCISE	8,325	8,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/06/2025	6,016.7500	EXERCISE	2,850	2,850				
	56		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	(39,900)	(39,900)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/07/2025	5,939.7500	EXERCISE	(27,000)	(27,000)				
	23		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	(95,450)	(95,450)				
	131		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/08/2025	5,988.5000	01/08/2025	5,957.2500	EXERCISE	(204,688)	(204,688)				
	99		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	5,959.7500	01/08/2025	5,957.2500	EXERCISE	(12,375)	(12,375)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.2500	01/08/2025	5,957.2500	EXERCISE	(41,850)	(41,850)				

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
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.2500	01/08/2025	5,956.2500	EXERCISE	(56,000)	(56,000)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.2500	01/08/2025	5,956.2500	EXERCISE	(66,500)	(66,500)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.2500	01/08/2025	5,966.0000	EXERCISE	(60,250)	(60,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.2500	01/08/2025	5,966.0000	EXERCISE	(21,088)	(21,088)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.2500	01/08/2025	5,966.0000	EXERCISE	(39,163)	(39,163)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.0000	01/08/2025	5,966.0000	EXERCISE	(33,000)	(33,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.0000	01/08/2025	5,966.2500	EXERCISE	(2,988)	(2,988)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,950.2500	01/08/2025	5,966.2500	EXERCISE	8,800	8,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/08/2025	5,966.2500	EXERCISE	(5,950)	(5,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/08/2025	5,966.2500	EXERCISE	(8,925)	(8,925)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,026.0000	01/08/2025	5,966.2500	EXERCISE	(14,938)	(14,938)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	12/30/2024	6,025.7500	01/08/2025	5,966.2500	EXERCISE	(8,925)	(8,925)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.2500	01/13/2025	5,866.7500	EXERCISE	575	575				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.2500	01/13/2025	5,866.7500	EXERCISE	300	300				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.0000	01/13/2025	5,866.7500	EXERCISE	375	375				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.2500	01/13/2025	5,866.7500	EXERCISE	600	600				
	7		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	438	438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,865.7500	01/13/2025	5,866.7500	EXERCISE	150	150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.0000	01/13/2025	5,866.7500	EXERCISE	113	113				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,862.0000	01/13/2025	5,866.7500	EXERCISE	238	238				
	49		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	24,500	24,500				
	106		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	(49,025)	(49,025)				
	43		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	(20,425)	(20,425)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,972.7500	01/15/2025	5,989.0000	EXERCISE	13,000	13,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,972.7500	01/15/2025	5,985.0000	EXERCISE	8,575	8,575				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,973.0000	01/15/2025	5,985.0000	EXERCISE	13,200	13,200				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.5000	01/15/2025	5,985.0000	EXERCISE	73,125	73,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.5000	01/15/2025	5,978.0000	EXERCISE	4,525	4,525				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.5000	01/15/2025	5,978.0000	EXERCISE	63,350	63,350				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/15/2025	5,978.0000	EXERCISE	(6,825)	(6,825)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.2500	01/15/2025	5,978.0000	EXERCISE	4,538	4,538				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.2500	01/15/2025	5,978.2500	EXERCISE	22,750	22,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/15/2025	5,887.2500	01/15/2025	5,978.2500	EXERCISE	18,200	18,200				
	116		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/16/2025	5,871.0000	01/16/2025	5,976.5000	EXERCISE	611,900	611,900				
	85		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/03/2025	5,988.5000	01/16/2025	5,976.5000	EXERCISE	(51,000)	(51,000)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.7500	01/16/2025	5,976.5000	EXERCISE	211,500	211,500				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.7500	01/16/2025	5,996.0000	EXERCISE	131,513	131,513				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,870.7500	01/16/2025	5,996.2500	EXERCISE	18,825	18,825				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/09/2025	5,946.0000	01/16/2025	5,996.2500	EXERCISE	10,050	10,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/09/2025	5,946.2500	01/16/2025	5,996.2500	EXERCISE	5,000	5,000				
	10		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	(19,250)	(19,250)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,020.2500	01/17/2025	5,981.5000	EXERCISE	(17,438)	(17,438)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/21/2025	6,022.2500	EXERCISE	211,750	211,750				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/21/2025	6,021.2500	EXERCISE	187,813	187,813				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/21/2025	6,021.7500	EXERCISE	90,450	90,450				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/21/2025	6,021.2500	EXERCISE	60,100	60,100				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,021.2500	EXERCISE	(9,488)	(9,488)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,024.0000	EXERCISE	(21,175)	(21,175)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,024.0000	EXERCISE	(21,175)	(21,175)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/21/2025	6,084.5000	01/21/2025	6,022.5000	EXERCISE	(15,500)	(15,500)				
	2		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	(6,250)	(6,250)				
	2		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	(6,100)	(6,100)				
	1		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	(3,113)	(3,113)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,114.0000	EXERCISE	157,950	157,950				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,114.2500	EXERCISE	133,788	133,788				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,135.0000	EXERCISE	145,200	145,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,134.5000	EXERCISE	105,400	105,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,134.5000	EXERCISE	92,225	92,225				

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
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/23/2025	6,134.2500	EXERCISE	26,325	26,325				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.2500	EXERCISE	(2,513)	(2,513)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,135.2500	EXERCISE	(3,938)	(3,938)				
	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	6,134.0000	EXERCISE	(1,700)	(1,700)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.2500	EXERCISE	(1,675)	(1,675)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,135.2500	EXERCISE	(1,575)	(1,575)				
	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)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,134.7500	EXERCISE	(813)	(813)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/23/2025	6,151.0000	01/23/2025	6,135.0000	EXERCISE	(800)	(800)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,133.5000	01/24/2025	6,149.0000	EXERCISE	36,425	36,425				
	39		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	3,413	3,413				
	6		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	4,725	4,725				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/24/2025	6,133.2500	01/24/2025	6,136.2500	EXERCISE	1,800	1,800				
	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)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/28/2025	6,094.5000	EXERCISE	491,700	491,700				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/10/2025	5,871.0000	01/28/2025	6,050.0000	EXERCISE	295,350	295,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,889.0000	01/28/2025	6,050.0000	EXERCISE	8,050	8,050				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,889.0000	01/28/2025	6,050.0000	EXERCISE	136,850	136,850				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,876.5000	01/28/2025	6,050.0000	EXERCISE	69,400	69,400				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,882.2500	01/28/2025	6,050.0000	EXERCISE	41,938	41,938				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,882.2500	01/28/2025	6,050.5000	EXERCISE	25,238	25,238				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.2500	01/28/2025	6,050.5000	EXERCISE	18,425	18,425				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/13/2025	5,866.2500	01/28/2025	6,050.2500	EXERCISE	36,800	36,800				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,888.7500	01/28/2025	6,050.2500	EXERCISE	32,300	32,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,888.7500	01/28/2025	6,050.5000	EXERCISE	8,088	8,088				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/29/2025	6,032.2500	01/29/2025	6,049.7500	EXERCISE	62,125	62,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,889.0000	01/29/2025	6,049.7500	EXERCISE	24,113	24,113				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,889.0000	01/29/2025	6,067.2500	EXERCISE	44,563	44,563				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/17/2025	6,020.2500	01/29/2025	6,067.2500	EXERCISE	16,450	16,450				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/14/2025	5,890.0000	01/29/2025	6,067.2500	EXERCISE	44,313	44,313				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/29/2025	6,093.5000	01/29/2025	6,067.2500	EXERCISE	(3,938)	(3,938)				
	7		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	(7,175)	(7,175)				
	6		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	(6,150)	(6,150)				
	5		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	(6,000)	(6,000)				
	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)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,076.2500	EXERCISE	(2,375)	(2,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/21/2025	BAML -	01/30/2025	6,100.0000	01/30/2025	6,076.2500	EXERCISE	(1,188)	(1,188)				
	24		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	(57,300)	(57,300)				
	67		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/03/2025	6,041.5000	EXERCISE	61,975	61,975				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/03/2025	6,041.7500	EXERCISE	9,375	9,375				
	225		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,081.0000	EXERCISE	548,438	548,438				
	20		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	40,500	40,500				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,032.2500	02/05/2025	6,072.5000	EXERCISE	10,063	10,063				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,036.5000	02/05/2025	6,072.5000	EXERCISE	19,800	19,800				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,036.5000	02/05/2025	6,072.5000	EXERCISE	18,000	18,000				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,036.5000	02/05/2025	6,088.0000	EXERCISE	18,025	18,025				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/05/2025	6,052.7500	02/05/2025	6,088.0000	EXERCISE	5,288	5,288				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/05/2025	6,052.7500	02/05/2025	6,072.7500	EXERCISE	9,000	9,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/05/2025	6,052.7500	02/05/2025	6,073.0000	EXERCISE	3,038	3,038				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,047.7500	02/05/2025	6,073.0000	EXERCISE	2,525	2,525				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,047.7500	02/05/2025	6,072.2500	EXERCISE	4,900	4,900				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,047.7500	02/05/2025	6,073.0000	EXERCISE	3,788	3,788				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/06/2025	6,092.0000	EXERCISE	(19,875)	(19,875)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/06/2025	6,092.2500	EXERCISE	(650)	(650)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/07/2025	6,104.2500	02/07/2025	6,064.5000	EXERCISE	(19,875)	(19,875)				

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
															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	03/21/2025	BAML -	01/17/2025	6,047.7500	02/07/2025	6,064.5000	EXERCISE	3,350	3,350				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,047.7500	02/07/2025	6,052.2500	EXERCISE	225	225				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/07/2025	6,081.0000	02/07/2025	6,052.2500	EXERCISE	(7,188)	(7,188)				
	36		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	450	450				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/17/2025	6,047.7500	02/10/2025	6,087.2500	EXERCISE	33,575	33,575				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/10/2025	6,059.7500	02/10/2025	6,087.2500	EXERCISE	22,000	22,000				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/22/2025	6,100.7500	02/10/2025	6,087.2500	EXERCISE	(4,050)	(4,050)				
	53		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/12/2025	6,101.0000	02/12/2025	6,075.2500	EXERCISE	(68,238)	(68,238)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/12/2025	6,091.7500	02/12/2025	6,075.2500	EXERCISE	(9,075)	(9,075)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/22/2025	6,121.0000	02/12/2025	6,075.2500	EXERCISE	(6,863)	(6,863)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/22/2025	6,121.0000	02/12/2025	6,071.7500	EXERCISE	(4,925)	(4,925)				
	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)				
	1		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	(2,750)	(2,750)				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/14/2025	6,141.5000	02/14/2025	6,131.7500	EXERCISE	(18,038)	(18,038)				
	34		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/14/2025	6,141.5000	02/14/2025	6,131.7500	EXERCISE	(16,575)	(16,575)				
	32		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/22/2025	6,121.0000	02/14/2025	6,131.7500	EXERCISE	17,200	17,200				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,047.5000	02/14/2025	6,131.7500	EXERCISE	54,763	54,763				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,047.5000	02/14/2025	6,134.5000	EXERCISE	82,650	82,650				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/24/2025	6,147.2500	02/14/2025	6,134.5000	EXERCISE	(8,925)	(8,925)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/22/2025	6,133.7500	02/14/2025	6,134.5000	EXERCISE	338	338				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/14/2025	6,142.5000	02/14/2025	6,134.5000	EXERCISE	(3,200)	(3,200)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/24/2025	6,159.2500	02/14/2025	6,134.5000	EXERCISE	(1,238)	(1,238)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/14/2025	6,134.5000	EXERCISE	2,338	2,338				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/14/2025	6,142.5000	02/14/2025	6,134.5000	EXERCISE	(400)	(400)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/18/2025	6,138.2500	EXERCISE	(3,700)	(3,700)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,155.0000	02/19/2025	6,157.0000	EXERCISE	1,700	1,700				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,155.7500	02/19/2025	6,157.0000	EXERCISE	1,063	1,063				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,161.7500	02/19/2025	6,157.0000	EXERCISE	(238)	(238)				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,161.7500	02/19/2025	6,156.7500	EXERCISE	(3,500)	(3,500)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,155.5000	02/19/2025	6,156.7500	EXERCISE	563	563				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,155.0000	02/19/2025	6,156.7500	EXERCISE	350	350				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,155.5000	02/19/2025	6,156.7500	EXERCISE	188	188				
	50		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	35,625	35,625				
	42		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,140.5000	02/20/2025	6,135.7500	EXERCISE	(9,975)	(9,975)				
	35		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/30/2025	6,100.0000	02/20/2025	6,135.7500	EXERCISE	62,563	62,563				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,137.7500	02/20/2025	6,135.7500	EXERCISE	(1,900)	(1,900)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,137.7500	02/20/2025	6,147.2500	EXERCISE	3,325	3,325				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,088.0000	02/20/2025	6,147.2500	EXERCISE	47,400	47,400				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,088.0000	02/20/2025	6,147.2500	EXERCISE	14,813	14,813				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,088.0000	02/20/2025	6,147.2500	EXERCISE	35,550	35,550				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,088.0000	02/20/2025	6,115.0000	EXERCISE	9,450	9,450				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,088.0000	02/20/2025	6,116.7500	EXERCISE	1,438	1,438				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.0000	02/20/2025	6,116.7500	EXERCISE	(4,313)	(4,313)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.0000	02/20/2025	6,113.7500	EXERCISE	(5,063)	(5,063)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.0000	02/20/2025	6,116.2500	EXERCISE	(4,438)	(4,438)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.0000	02/20/2025	6,116.5000	EXERCISE	(4,375)	(4,375)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,114.0000	EXERCISE	5,250	5,250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,114.2500	EXERCISE	5,300	5,300				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,113.2500	EXERCISE	3,825	3,825				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,113.5000	EXERCISE	1,288	1,288				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,115.0000	02/20/2025	6,113.5000	EXERCISE	(150)	(150)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,115.0000	02/20/2025	6,114.5000	EXERCISE	(75)	(75)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,115.0000	02/20/2025	6,114.5000	EXERCISE	(75)	(75)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,115.0000	02/20/2025	6,115.2500	EXERCISE	38	38				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/20/2025	6,114.7500	EXERCISE	9,175	9,175				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/20/2025	6,115.0000	EXERCISE	9,200	9,200				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/20/2025	6,116.5000	EXERCISE	9,350	9,350				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/20/2025	6,116.7500	EXERCISE	9,375	9,375				

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
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/03/2025	6,023.0000	02/20/2025	6,117.2500	EXERCISE	4,713	4,713				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,117.2500	EXERCISE	1,475	1,475				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,117.5000	EXERCISE	2,975	2,975				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,113.2500	EXERCISE	1,275	1,275				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,115.2500	EXERCISE	1,375	1,375				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/27/2025	6,087.7500	02/20/2025	6,116.0000	EXERCISE	1,413	1,413				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.2500	02/20/2025	6,117.5000	EXERCISE	(838)	(838)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	01/31/2025	6,134.2500	02/20/2025	6,117.7500	EXERCISE	(825)	(825)				
	49		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,098.2500	EXERCISE	169,050	169,050				
	46		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,037.7500	EXERCISE	19,550	19,550				
	43		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.2500	02/21/2025	6,076.5000	EXERCISE	101,588	101,588				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.5000	02/21/2025	6,076.5000	EXERCISE	2,350	2,350				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.5000	02/21/2025	6,038.0000	EXERCISE	8,075	8,075				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.5000	02/21/2025	6,094.5000	EXERCISE	55,250	55,250				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,029.5000	02/21/2025	6,094.7500	EXERCISE	52,200	52,200				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,002.0000	02/24/2025	6,036.5000	EXERCISE	20,700	20,700				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/25/2025	6,023.0000	02/25/2025	5,971.7500	EXERCISE	(58,938)	(58,938)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/25/2025	6,011.2500	02/25/2025	5,971.7500	EXERCISE	(19,750)	(19,750)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/25/2025	6,011.2500	02/25/2025	5,940.2500	EXERCISE	(39,050)	(39,050)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/25/2025	6,011.0000	02/25/2025	5,940.2500	EXERCISE	(38,913)	(38,913)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/25/2025	5,940.2500	EXERCISE	(14,775)	(14,775)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/25/2025	5,984.2500	EXERCISE	(16,350)	(16,350)				
	75		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/26/2025	6,161.7500	02/26/2025	6,012.0000	EXERCISE	(561,563)	(561,563)				
	50		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/13/2025	6,137.2500	02/26/2025	6,012.0000	EXERCISE	(313,125)	(313,125)				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/26/2025	6,012.0000	EXERCISE	(155,825)	(155,825)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/26/2025	5,972.7500	EXERCISE	(87,375)	(87,375)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/26/2025	5,980.0000	EXERCISE	(58,625)	(58,625)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/26/2025	5,980.5000	EXERCISE	(58,450)	(58,450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/18/2025	6,147.5000	02/26/2025	5,979.7500	EXERCISE	(16,775)	(16,775)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,979.7500	EXERCISE	(25,100)	(25,100)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,980.5000	EXERCISE	(37,425)	(37,425)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,981.0000	EXERCISE	(37,275)	(37,275)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,978.7500	EXERCISE	(25,300)	(25,300)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,979.0000	EXERCISE	(25,250)	(25,250)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,979.2500	EXERCISE	(25,200)	(25,200)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/06/2025	6,105.2500	02/26/2025	5,979.7500	EXERCISE	(12,550)	(12,550)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,979.7500	EXERCISE	(11,175)	(11,175)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,980.0000	EXERCISE	(22,300)	(22,300)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,981.0000	EXERCISE	(22,100)	(22,100)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,982.0000	EXERCISE	(21,900)	(21,900)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,979.0000	EXERCISE	(16,875)	(16,875)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,981.2500	EXERCISE	(16,538)	(16,538)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,978.2500	EXERCISE	(11,325)	(11,325)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/11/2025	6,091.5000	02/26/2025	5,978.5000	EXERCISE	(11,300)	(11,300)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,978.7500	EXERCISE	(8,500)	(8,500)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,979.5000	EXERCISE	(8,425)	(8,425)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,980.2500	EXERCISE	(8,350)	(8,350)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,980.7500	EXERCISE	(8,300)	(8,300)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,978.2500	EXERCISE	(4,275)	(4,275)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,063.7500	02/26/2025	5,979.2500	EXERCISE	(4,225)	(4,225)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/26/2025	5,979.5000	EXERCISE	(2,963)	(2,963)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/26/2025	5,980.2500	EXERCISE	(2,925)	(2,925)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/26/2025	5,980.7500	EXERCISE	(2,900)	(2,900)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/26/2025	5,981.2500	EXERCISE	(2,875)	(2,875)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/04/2025	6,038.7500	02/26/2025	5,981.5000	EXERCISE	(2,863)	(2,863)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/26/2025	5,982.0000	02/26/2025	5,981.7500	EXERCISE	(13)	(13)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/26/2025	5,982.0000	02/26/2025	5,982.7500	EXERCISE	38	38				
	52		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/27/2025	6,029.5000	02/27/2025	5,877.0000	EXERCISE	(396,500)	(396,500)				

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
	31		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,002.0000	02/27/2025	5,877.0000	EXERCISE	(193,750)	(193,750)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,002.0000	02/27/2025	5,877.5000	EXERCISE	(130,725)	(130,725)				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,046.2500	02/27/2025	5,877.5000	EXERCISE	(253,125)	(253,125)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,134.5000	02/27/2025	5,877.5000	EXERCISE	(269,850)	(269,850)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/21/2025	6,134.5000	02/27/2025	5,877.2500	EXERCISE	(102,900)	(102,900)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,055.0000	02/27/2025	5,877.2500	EXERCISE	(186,638)	(186,638)				
	18		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/19/2025	6,161.7500	02/27/2025	5,877.2500	EXERCISE	(256,050)	(256,050)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,055.0000	02/27/2025	5,877.2500	EXERCISE	(97,763)	(97,763)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/27/2025	6,054.5000	02/27/2025	5,877.7500	EXERCISE	(79,538)	(79,538)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,046.0000	02/27/2025	5,877.7500	EXERCISE	(25,238)	(25,238)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,046.0000	02/27/2025	5,972.2500	EXERCISE	(3,688)	(3,688)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/21/2025	BAML -	02/24/2025	6,054.5000	02/27/2025	5,972.2500	EXERCISE	(12,338)	(12,338)				
	54		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	(265,275)	(265,275)				
	88		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	(448,653)	(448,653)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,957.2500	EXERCISE	(10,271)	(10,271)				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,957.2500	EXERCISE	(9,038)	(9,038)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/03/2025	5,881.7500	EXERCISE	(12,558)	(12,558)				
	18		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,862.7500	03/03/2025	5,881.7500	EXERCISE	17,100	17,100				
	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				
	17		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	93,075	93,075				
	1		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	5,463	5,463				
	5		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	27,313	27,313				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/03/2025	5,972.5000	EXERCISE	16,425	16,425				
	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				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,957.5000	EXERCISE	14,250	14,250				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,957.5000	EXERCISE	9,500	9,500				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,862.5000	03/03/2025	5,957.5000	EXERCISE	9,500	9,500				
	28		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/04/2025	5,874.2500	EXERCISE	(127,703)	(127,703)				
	26		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/04/2025	5,874.2500	EXERCISE	(118,582)	(118,582)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/04/2025	5,875.7500	EXERCISE	(8,972)	(8,972)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/04/2025	5,808.0000	03/04/2025	5,875.7500	EXERCISE	37,263	37,263				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/04/2025	5,808.0000	03/04/2025	5,875.7500	EXERCISE	33,875	33,875				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/04/2025	5,808.0000	03/04/2025	5,874.5000	EXERCISE	16,625	16,625				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/04/2025	5,808.0000	03/04/2025	5,874.5000	EXERCISE	16,625	16,625				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/04/2025	5,808.0000	03/04/2025	5,876.0000	EXERCISE	6,800	6,800				
	52		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,851.2500	EXERCISE	(296,963)	(296,963)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,841.7500	EXERCISE	(55,673)	(55,673)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,841.5000	EXERCISE	(30,992)	(30,992)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.7500	EXERCISE	(30,429)	(30,429)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,842.2500	EXERCISE	(24,643)	(24,643)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,841.5000	EXERCISE	(18,595)	(18,595)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,844.0000	EXERCISE	(18,220)	(18,220)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,846.7500	EXERCISE	(17,808)	(17,808)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,847.5000	EXERCISE	(17,695)	(17,695)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,850.5000	EXERCISE	(17,245)	(17,245)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,841.2500	EXERCISE	(12,422)	(12,422)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,842.0000	EXERCISE	(12,347)	(12,347)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,842.0000	EXERCISE	(12,347)	(12,347)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.5000	EXERCISE	(12,197)	(12,197)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,844.2500	EXERCISE	(12,122)	(12,122)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,847.7500	EXERCISE	(11,772)	(11,772)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,850.7500	EXERCISE	(11,472)	(11,472)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,851.0000	EXERCISE	(11,447)	(11,447)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,851.5000	EXERCISE	(11,397)	(11,397)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,851.7500	EXERCISE	(11,372)	(11,372)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,851.7500	EXERCISE	(11,372)	(11,372)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,841.7500	EXERCISE	(6,186)	(6,186)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,842.5000	EXERCISE	(6,148)	(6,148)				

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 -	02/28/2025	5,965.4667	03/05/2025	5,842.7500	EXERCISE	(6,136)	(6,136)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.0000	EXERCISE	(6,123)	(6,123)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.2500	EXERCISE	(6,111)	(6,111)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.2500	EXERCISE	(6,111)	(6,111)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.5000	EXERCISE	(6,098)	(6,098)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,843.7500	EXERCISE	(6,086)	(6,086)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,844.0000	EXERCISE	(6,073)	(6,073)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,844.2500	EXERCISE	(6,061)	(6,061)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,845.0000	EXERCISE	(6,023)	(6,023)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,845.5000	EXERCISE	(5,998)	(5,998)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,845.7500	EXERCISE	(5,986)	(5,986)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,846.2500	EXERCISE	(5,961)	(5,961)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,846.5000	EXERCISE	(5,948)	(5,948)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,847.7500	EXERCISE	(5,886)	(5,886)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/05/2025	5,848.0000	EXERCISE	(5,873)	(5,873)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,848.0000	EXERCISE	2,100	2,100				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,848.5000	EXERCISE	2,125	2,125				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,848.5000	EXERCISE	2,125	2,125				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,850.2500	EXERCISE	2,213	2,213				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,851.0000	EXERCISE	2,250	2,250				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/05/2025	5,806.0000	03/05/2025	5,852.2500	EXERCISE	2,313	2,313				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/06/2025	5,844.0000	EXERCISE	(18,220)	(18,220)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/06/2025	5,843.7500	EXERCISE	(12,172)	(12,172)				
	29		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/07/2025	5,774.0000	03/07/2025	5,763.2500	EXERCISE	(15,588)	(15,588)				
	60		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	81,000	81,000				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/11/2025	5,593.2500	EXERCISE	(465,271)	(465,271)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/11/2025	5,628.0000	EXERCISE	(101,240)	(101,240)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.0000	03/11/2025	5,628.0000	EXERCISE	13,500	13,500				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.0000	03/11/2025	5,593.5000	EXERCISE	5,250	5,250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.0000	03/11/2025	5,627.7500	EXERCISE	8,950	8,950				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.2500	03/11/2025	5,627.7500	EXERCISE	11,125	11,125				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.2500	03/11/2025	5,627.5000	EXERCISE	15,488	15,488				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/11/2025	5,583.2500	03/11/2025	5,628.2500	EXERCISE	11,250	11,250				
	35		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,606.0000	EXERCISE	(629,067)	(629,067)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,601.7500	EXERCISE	(454,646)	(454,646)				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,602.0000	EXERCISE	(254,427)	(254,427)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,611.2500	EXERCISE	(123,976)	(123,976)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,605.7500	EXERCISE	(107,915)	(107,915)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	02/28/2025	5,965.4667	03/12/2025	5,607.2500	EXERCISE	(71,643)	(71,643)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,607.2500	EXERCISE	(25,575)	(25,575)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,609.5000	EXERCISE	(76,050)	(76,050)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,610.0000	EXERCISE	(75,900)	(75,900)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,609.0000	EXERCISE	(63,500)	(63,500)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,609.5000	EXERCISE	(63,375)	(63,375)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,607.0000	EXERCISE	(51,200)	(51,200)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,610.7500	EXERCISE	(50,450)	(50,450)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,611.7500	EXERCISE	(50,250)	(50,250)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,607.7500	EXERCISE	(38,288)	(38,288)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,608.0000	EXERCISE	(38,250)	(38,250)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,609.7500	EXERCISE	(12,663)	(12,663)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,609.7500	EXERCISE	1,950	1,950				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,609.7500	EXERCISE	2,925	2,925				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,611.0000	EXERCISE	3,113	3,113				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,605.2500	EXERCISE	1,500	1,500				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,606.7500	EXERCISE	1,650	1,650				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,607.0000	EXERCISE	1,675	1,675				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/12/2025	5,590.2500	03/12/2025	5,611.0000	EXERCISE	1,038	1,038				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,611.0000	EXERCISE	(12,600)	(12,600)				

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
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,605.2500	EXERCISE	(12,888)	(12,888)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,605.5000	EXERCISE	(12,875)	(12,875)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,605.5000	EXERCISE	(12,875)	(12,875)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,605.7500	EXERCISE	(12,863)	(12,863)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,606.0000	EXERCISE	(12,850)	(12,850)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,608.0000	EXERCISE	(12,750)	(12,750)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,608.7500	EXERCISE	(12,713)	(12,713)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,611.2500	EXERCISE	(12,588)	(12,588)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,612.0000	EXERCISE	(12,550)	(12,550)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,863.0000	03/12/2025	5,612.0000	EXERCISE	(12,550)	(12,550)				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/14/2025	5,863.0000	03/14/2025	5,636.5000	EXERCISE	(226,500)	(226,500)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/14/2025	5,602.7500	03/14/2025	5,636.5000	EXERCISE	10,125	10,125				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,865.2500	03/14/2025	5,636.5000	EXERCISE	(34,313)	(34,313)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,865.2500	03/14/2025	5,636.5000	EXERCISE	(34,313)	(34,313)				
	70		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,774.0000	03/18/2025	5,680.2500	EXERCISE	(328,125)	(328,125)				
	47		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/10/2025	5,618.0000	03/18/2025	5,680.2500	EXERCISE	146,288	146,288				
	35		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/13/2025	5,530.2500	03/18/2025	5,680.2500	EXERCISE	262,500	262,500				
	29		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/17/2025	5,680.0000	03/18/2025	5,680.2500	EXERCISE	363	363				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/18/2025	5,680.2500	EXERCISE	6,000	6,000				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/13/2025	5,611.2500	03/18/2025	5,680.2500	EXERCISE	37,950	37,950				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/17/2025	5,623.2500	03/18/2025	5,680.2500	EXERCISE	31,350	31,350				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,676.2500	03/18/2025	5,680.2500	EXERCISE	2,200	2,200				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/13/2025	5,611.0000	03/18/2025	5,680.2500	EXERCISE	31,163	31,163				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,624.5000	03/18/2025	5,660.7500	EXERCISE	10,875	10,875				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,676.0000	03/18/2025	5,660.7500	EXERCISE	(4,575)	(4,575)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,865.5000	03/18/2025	5,660.7500	EXERCISE	(40,950)	(40,950)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/03/2025	5,865.5000	03/18/2025	5,660.7500	EXERCISE	(40,950)	(40,950)				
	143		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,733.7500	EXERCISE	14,300	14,300				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,690.2500	EXERCISE	(31,125)	(31,125)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,690.2500	EXERCISE	(18,675)	(18,675)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,691.5000	EXERCISE	(16,100)	(16,100)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,690.0000	EXERCISE	(12,525)	(12,525)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,690.5000	EXERCISE	(10,313)	(10,313)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/19/2025	5,691.5000	EXERCISE	(6,038)	(6,038)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.5000	EXERCISE	1,725	1,725				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.7500	EXERCISE	3,500	3,500				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.0000	EXERCISE	2,513	2,513				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.2500	EXERCISE	2,550	2,550				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,687.5000	EXERCISE	1,325	1,325				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,688.7500	EXERCISE	1,450	1,450				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.0000	EXERCISE	1,675	1,675				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,691.7500	EXERCISE	1,750	1,750				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,674.2500	03/19/2025	5,687.7500	EXERCISE	675	675				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,688.5000	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,688.7500	EXERCISE	313	313				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,689.0000	EXERCISE	325	325				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,689.2500	EXERCISE	338	338				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,689.7500	EXERCISE	363	363				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,690.0000	EXERCISE	375	375				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,690.7500	EXERCISE	413	413				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/19/2025	5,682.5000	03/19/2025	5,691.2500	EXERCISE	438	438				
	83		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/20/2025	5,713.2500	03/20/2025	5,716.7500	EXERCISE	14,525	14,525				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/24/2025	5,817.2500	EXERCISE	29,925	29,925				
	26		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/25/2025	5,731.7500	03/25/2025	5,827.2500	EXERCISE	124,150	124,150				
	11		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	9,350	9,350				
	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				
	14		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	9,975	9,975				
	7		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	5,163	5,163				

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	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.7500	EXERCISE	4,350	4,350				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.2500	EXERCISE	4,500	4,500				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,776.0000	EXERCISE	4,725	4,725				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,776.2500	EXERCISE	4,000	4,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.2500	EXERCISE	2,800	2,800				
	4		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	2,950	2,950				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.2500	EXERCISE	3,000	3,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.5000	EXERCISE	3,050	3,050				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.7500	EXERCISE	2,325	2,325				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.7500	EXERCISE	2,325	2,325				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,774.2500	EXERCISE	1,400	1,400				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,775.5000	EXERCISE	1,525	1,525				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,776.0000	EXERCISE	1,575	1,575				
	1		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	713	713				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	03/26/2025	5,776.5000	EXERCISE	813	813				
	45		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/27/2025	5,713.2500	03/27/2025	5,739.2500	EXERCISE	58,500	58,500				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/18/2025	5,731.7500	03/27/2025	5,739.2500	EXERCISE	7,875	7,875				
	36		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,622.5000	03/28/2025	5,636.7500	EXERCISE	25,650	25,650				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,622.5000	03/28/2025	5,639.2500	EXERCISE	17,588	17,588				
	14		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	11,900	11,900				
	31		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,622.2500	03/28/2025	5,637.0000	EXERCISE	22,863	22,863				
	31		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/31/2025	5,746.7500	03/31/2025	5,631.2500	EXERCISE	(179,025)	(179,025)				
	31		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/20/2025	5,757.5000	03/31/2025	5,631.2500	EXERCISE	(195,688)	(195,688)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/20/2025	5,713.2500	03/31/2025	5,631.2500	EXERCISE	(86,100)	(86,100)				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/31/2025	5,650.0000	03/31/2025	5,631.2500	EXERCISE	(14,063)	(14,063)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/20/2025	5,763.5000	03/31/2025	5,631.2500	EXERCISE	(46,288)	(46,288)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	03/31/2025	5,631.2500	EXERCISE	(17,650)	(17,650)				
	10		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	21,500	21,500				
	71		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,622.5000	04/02/2025	5,715.0000	EXERCISE	328,375	328,375				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	04/02/2025	5,715.0000	EXERCISE	(13,575)	(13,575)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,760.2500	04/02/2025	5,714.5000	EXERCISE	(57,188)	(57,188)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	04/02/2025	5,714.5000	EXERCISE	(2,000)	(2,000)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	04/02/2025	5,725.2500	EXERCISE	2,013	2,013				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	04/02/2025	5,722.7500	EXERCISE	975	975				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,719.5000	04/02/2025	5,720.7500	EXERCISE	250	250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,722.2500	EXERCISE	(21,600)	(21,600)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,725.5000	EXERCISE	(20,950)	(20,950)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,721.5000	EXERCISE	(16,313)	(16,313)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,722.5000	EXERCISE	(16,163)	(16,163)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,722.5000	EXERCISE	(16,163)	(16,163)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,722.7500	EXERCISE	(16,125)	(16,125)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/26/2025	5,830.2500	04/02/2025	5,724.7500	EXERCISE	(15,825)	(15,825)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,725.0000	EXERCISE	375	375				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,720.2500	EXERCISE	(225)	(225)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,720.7500	EXERCISE	(175)	(175)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,721.0000	EXERCISE	(150)	(150)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,721.2500	EXERCISE	(125)	(125)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,721.2500	EXERCISE	(125)	(125)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,722.0000	EXERCISE	(50)	(50)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/21/2025	5,722.5000	04/02/2025	5,723.0000	EXERCISE	25	25				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,723.0000	EXERCISE	2,775	2,775				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,725.2500	EXERCISE	5,775	5,775				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,720.5000	EXERCISE	2,650	2,650				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,721.7500	EXERCISE	2,713	2,713				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,721.7500	EXERCISE	2,713	2,713				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,722.0000	EXERCISE	2,725	2,725				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,722.2500	EXERCISE	2,738	2,738				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,723.0000	EXERCISE	2,775	2,775				

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 -	04/02/2025	5,667.5000	04/02/2025	5,723.2500	EXERCISE	2,788	2,788				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,723.7500	EXERCISE	2,813	2,813				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/02/2025	5,667.5000	04/02/2025	5,724.2500	EXERCISE	2,838	2,838				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/03/2025	5,667.0000	04/03/2025	5,434.2500	EXERCISE	(244,388)	(244,388)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,622.5000	04/03/2025	5,434.2500	EXERCISE	(160,013)	(160,013)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	04/03/2025	5,434.2500	EXERCISE	(77,000)	(77,000)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	04/03/2025	5,489.0000	EXERCISE	(88,638)	(88,638)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	04/03/2025	5,501.0000	EXERCISE	(12,063)	(12,063)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,415.5000	EXERCISE	375,938	375,938				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,281.7500	EXERCISE	158,650	158,650				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,281.5000	EXERCISE	83,375	83,375				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/04/2025	5,282.0000	EXERCISE	33,450	33,450				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,282.0000	EXERCISE	33,500	33,500				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,415.5000	EXERCISE	105,350	105,350				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.5000	04/04/2025	5,282.2500	EXERCISE	8,388	8,388				
	28		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/07/2025	5,090.5000	04/07/2025	4,992.5000	EXERCISE	(137,200)	(137,200)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	04/07/2025	4,992.5000	EXERCISE	(74,975)	(74,975)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.0000	04/09/2025	5,006.0000	EXERCISE	(2,850)	(2,850)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.0000	04/09/2025	5,006.0000	EXERCISE	(2,850)	(2,850)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.0000	04/09/2025	5,006.5000	EXERCISE	(2,825)	(2,825)				
	75		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/10/2025	5,115.0000	04/10/2025	5,214.2500	EXERCISE	372,188	372,188				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/10/2025	5,214.2500	EXERCISE	64,675	64,675				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/04/2025	5,114.7500	04/10/2025	5,297.0000	EXERCISE	154,913	154,913				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/10/2025	5,297.0000	EXERCISE	280,500	280,500				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/01/2025	5,632.2500	04/10/2025	5,297.0000	EXERCISE	(184,388)	(184,388)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/01/2025	5,632.2500	04/10/2025	5,250.2500	EXERCISE	(57,300)	(57,300)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	03/28/2025	5,742.2500	04/10/2025	5,250.2500	EXERCISE	(172,200)	(172,200)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/01/2025	5,632.2500	04/10/2025	5,250.2500	EXERCISE	(95,500)	(95,500)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/08/2025	5,016.5000	04/10/2025	5,250.2500	EXERCISE	35,063	35,063				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/08/2025	5,016.2500	04/10/2025	5,250.2500	EXERCISE	11,700	11,700				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.0000	04/10/2025	5,250.2500	EXERCISE	9,363	9,363				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/11/2025	5,274.2500	EXERCISE	(18,250)	(18,250)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/11/2025	5,274.2500	EXERCISE	(14,600)	(14,600)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/11/2025	5,274.5000	EXERCISE	(5,400)	(5,400)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/11/2025	5,274.5000	EXERCISE	(900)	(900)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/11/2025	5,274.7500	EXERCISE	(888)	(888)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/15/2025	5,436.0000	04/15/2025	5,426.0000	EXERCISE	(5,500)	(5,500)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/15/2025	5,426.0000	EXERCISE	18,138	18,138				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/15/2025	5,442.5000	EXERCISE	170,663	170,663				
	85		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	(179,563)	(179,563)				
	33		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,371.2500	EXERCISE	37,125	37,125				
	20		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	(82,250)	(82,250)				
	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)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.5000	EXERCISE	(11,063)	(11,063)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.5000	EXERCISE	(11,063)	(11,063)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.5000	EXERCISE	(9,050)	(9,050)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,306.2500	EXERCISE	(8,500)	(8,500)				
	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	5,304.0000	EXERCISE	(6,713)	(6,713)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,304.7500	EXERCISE	(6,600)	(6,600)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,305.0000	EXERCISE	(6,563)	(6,563)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,307.7500	EXERCISE	(6,150)	(6,150)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.2500	EXERCISE	(4,650)	(4,650)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,302.7500	EXERCISE	(4,600)	(4,600)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,303.2500	EXERCISE	(4,550)	(4,550)				
	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	5,304.7500	EXERCISE	(4,400)	(4,400)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,307.2500	EXERCISE	(4,150)	(4,150)				

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
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,308.0000	EXERCISE	(4,075)	(4,075)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,301.2500	EXERCISE	(2,375)	(2,375)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,301.2500	EXERCISE	(2,375)	(2,375)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/16/2025	5,348.7500	04/16/2025	5,301.5000	EXERCISE	(2,363)	(2,363)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,302.0000	EXERCISE	11,938	11,938				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,303.0000	EXERCISE	11,988	11,988				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,303.0000	EXERCISE	11,988	11,988				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,303.7500	EXERCISE	12,025	12,025				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,304.2500	EXERCISE	12,050	12,050				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,304.2500	EXERCISE	12,050	12,050				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,305.7500	EXERCISE	12,125	12,125				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,307.2500	EXERCISE	12,200	12,200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,307.5000	EXERCISE	12,213	12,213				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,308.5000	EXERCISE	12,263	12,263				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,308.7500	EXERCISE	12,275	12,275				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/16/2025	5,309.5000	EXERCISE	12,313	12,313				
	73		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,333.0000	EXERCISE	67,525	67,525				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/17/2025	5,327.7500	EXERCISE	15,900	15,900				
	14		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	9,275	9,275				
	11		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	(7,013)	(7,013)				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,168.5000	04/21/2025	5,186.0000	EXERCISE	26,250	26,250				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,168.5000	04/21/2025	5,134.0000	EXERCISE	(43,125)	(43,125)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,168.2500	04/21/2025	5,134.0000	EXERCISE	(6,850)	(6,850)				
	23		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	19,263	19,263				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,168.2500	04/21/2025	5,184.7500	EXERCISE	2,475	2,475				
	15		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	12,563	12,563				
	3		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	(17,363)	(17,363)				
	58		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/23/2025	5,498.7500	04/23/2025	5,400.7500	EXERCISE	(284,200)	(284,200)				
	22		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	7,700	7,700				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,468.5000	04/23/2025	5,400.7500	EXERCISE	(67,750)	(67,750)				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/23/2025	5,400.7500	EXERCISE	70,363	70,363				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/11/2025	5,292.5000	04/23/2025	5,418.0000	EXERCISE	6,275	6,275				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/23/2025	5,418.0000	EXERCISE	88,688	88,688				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,063.2500	04/23/2025	5,416.2500	EXERCISE	88,250	88,250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,416.2500	EXERCISE	(2,550)	(2,550)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,416.7500	EXERCISE	(2,450)	(2,450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,419.2500	EXERCISE	(975)	(975)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,419.2500	EXERCISE	(975)	(975)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,415.0000	EXERCISE	(2,100)	(2,100)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,415.5000	EXERCISE	(2,025)	(2,025)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,429.0000	04/23/2025	5,415.7500	EXERCISE	(663)	(663)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.2500	04/23/2025	5,415.7500	EXERCISE	(1,250)	(1,250)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.2500	04/23/2025	5,416.7500	EXERCISE	(1,725)	(1,725)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.2500	04/23/2025	5,417.0000	EXERCISE	(1,688)	(1,688)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.0000	04/23/2025	5,417.7500	EXERCISE	(1,538)	(1,538)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.0000	04/23/2025	5,419.7500	EXERCISE	(1,238)	(1,238)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.0000	04/23/2025	5,420.0000	EXERCISE	(400)	(400)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.5000	04/23/2025	5,420.0000	EXERCISE	(850)	(850)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.5000	04/23/2025	5,416.0000	EXERCISE	(1,250)	(1,250)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.5000	04/23/2025	5,416.0000	EXERCISE	(1,250)	(1,250)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,428.5000	04/23/2025	5,416.5000	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.5000	04/23/2025	5,416.5000	EXERCISE	(550)	(550)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.5000	04/23/2025	5,417.0000	EXERCISE	(1,050)	(1,050)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.5000	04/23/2025	5,418.7500	EXERCISE	(875)	(875)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.5000	04/23/2025	5,419.0000	EXERCISE	(425)	(425)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.7500	04/23/2025	5,419.0000	EXERCISE	(438)	(438)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.7500	04/23/2025	5,420.2500	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.7500	04/23/2025	5,414.7500	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
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.7500	04/23/2025	5,417.5000	EXERCISE	(513)	(513)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.7500	04/23/2025	5,417.7500	EXERCISE	(500)	(500)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.2500	04/23/2025	5,418.2500	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.2500	04/23/2025	5,418.2500	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.2500	04/23/2025	5,418.5000	EXERCISE	(438)	(438)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/09/2025	5,427.2500	04/23/2025	5,419.2500	EXERCISE	(400)	(400)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,428.7500	04/23/2025	5,419.7500	EXERCISE	(450)	(450)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,428.7500	04/23/2025	5,420.2500	EXERCISE	(425)	(425)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/14/2025	5,428.7500	04/23/2025	5,420.5000	EXERCISE	(413)	(413)				
	39		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/24/2025	5,468.5000	04/24/2025	5,513.0000	EXERCISE	86,775	86,775				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/24/2025	5,513.0000	EXERCISE	228,275	228,275				
	6		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	32,025	32,025				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,527.0000	EXERCISE	(13,050)	(13,050)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	04/25/2025	5,527.0000	EXERCISE	(11,963)	(11,963)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/28/2025	5,533.5000	04/28/2025	5,516.5000	EXERCISE	(4,250)	(4,250)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/28/2025	5,533.5000	04/28/2025	5,550.2500	EXERCISE	838	838				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/28/2025	5,533.5000	04/28/2025	5,550.2500	EXERCISE	2,513	2,513				
	4		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	(5,600)	(5,600)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,529.0000	EXERCISE	114,125	114,125				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,528.5000	EXERCISE	102,488	102,488				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,581.0000	EXERCISE	56,050	56,050				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,581.0000	EXERCISE	56,050	56,050				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,581.5000	EXERCISE	112,300	112,300				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,528.7500	EXERCISE	79,800	79,800				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.7500	04/30/2025	5,581.2500	EXERCISE	28,050	28,050				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,315.7500	04/30/2025	5,581.2500	EXERCISE	53,100	53,100				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,315.7500	04/30/2025	5,569.0000	EXERCISE	63,313	63,313				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,315.7500	04/30/2025	5,528.0000	EXERCISE	42,450	42,450				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,315.7500	04/30/2025	5,528.2500	EXERCISE	21,250	21,250				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/30/2025	5,528.2500	EXERCISE	10,688	10,688				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/30/2025	5,528.7500	EXERCISE	32,138	32,138				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/17/2025	5,314.5000	04/30/2025	5,529.2500	EXERCISE	32,213	32,213				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,529.7500	EXERCISE	46,875	46,875				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,581.7500	EXERCISE	54,675	54,675				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,528.5000	EXERCISE	15,563	15,563				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,528.5000	EXERCISE	15,563	15,563				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,529.2500	EXERCISE	31,200	31,200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,527.7500	EXERCISE	15,525	15,525				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/22/2025	5,217.2500	04/30/2025	5,528.2500	EXERCISE	15,550	15,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.5000	04/30/2025	5,529.0000	EXERCISE	11,425	11,425				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.5000	04/30/2025	5,529.5000	EXERCISE	11,450	11,450				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/21/2025	5,300.5000	04/30/2025	5,529.5000	EXERCISE	11,450	11,450				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	04/30/2025	5,529.7500	EXERCISE	(950)	(950)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	04/30/2025	5,530.0000	EXERCISE	(938)	(938)				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	05/01/2025	5,671.5000	EXERCISE	227,088	227,088				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	05/01/2025	5,624.5000	EXERCISE	3,788	3,788				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/01/2025	5,642.7500	05/01/2025	5,624.5000	EXERCISE	(4,563)	(4,563)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/01/2025	5,652.2500	05/01/2025	5,624.5000	EXERCISE	(4,163)	(4,163)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/01/2025	5,656.2500	05/01/2025	5,624.5000	EXERCISE	(1,588)	(1,588)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/02/2025	5,707.7500	EXERCISE	134,088	134,088				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/02/2025	5,638.0000	EXERCISE	35,200	35,200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	05/02/2025	5,638.0000	EXERCISE	4,463	4,463				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	05/02/2025	5,638.0000	EXERCISE	31,238	31,238				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,548.7500	05/02/2025	5,638.2500	EXERCISE	4,475	4,475				
	33		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,651.0000	EXERCISE	166,238	166,238				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,642.2500	EXERCISE	36,800	36,800				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,642.5000	EXERCISE	36,900	36,900				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,642.7500	EXERCISE	32,375	32,375				

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	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,642.0000	EXERCISE	22,938	22,938				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/07/2025	5,642.0000	EXERCISE	13,763	13,763				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,642.0000	EXERCISE	9,200	9,200				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,642.5000	EXERCISE	23,125	23,125				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,641.2500	EXERCISE	13,688	13,688				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,641.5000	EXERCISE	13,725	13,725				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,642.2500	EXERCISE	13,838	13,838				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,643.0000	EXERCISE	13,950	13,950				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,640.5000	EXERCISE	9,050	9,050				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,640.5000	EXERCISE	9,050	9,050				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,643.0000	EXERCISE	9,300	9,300				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,640.0000	EXERCISE	4,500	4,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,640.0000	EXERCISE	4,500	4,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.0000	05/07/2025	5,640.2500	EXERCISE	4,513	4,513				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,640.2500	EXERCISE	(38)	(38)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,641.0000	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,641.7500	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/07/2025	5,641.0000	05/07/2025	5,642.7500	EXERCISE	88	88				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/09/2025	5,669.5000	EXERCISE	59,625	59,625				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/09/2025	5,669.7500	EXERCISE	47,800	47,800				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/09/2025	5,669.2500	EXERCISE	17,850	17,850				
	43		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/12/2025	5,671.0000	05/12/2025	5,866.7500	EXERCISE	420,863	420,863				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/05/2025	5,671.2500	05/12/2025	5,866.7500	EXERCISE	185,725	185,725				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/12/2025	5,866.7500	EXERCISE	174,075	174,075				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/25/2025	5,550.2500	05/12/2025	5,817.5000	EXERCISE	13,363	13,363				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/12/2025	5,817.5000	EXERCISE	106,563	106,563				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/28/2025	5,533.5000	05/12/2025	5,817.5000	EXERCISE	71,000	71,000				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/28/2025	5,554.2500	05/12/2025	5,817.5000	EXERCISE	65,813	65,813				
	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)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/29/2025	5,589.0000	05/12/2025	5,817.5000	EXERCISE	34,275	34,275				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/12/2025	5,694.0000	05/12/2025	5,817.7500	EXERCISE	18,563	18,563				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/12/2025	5,855.2500	05/12/2025	5,817.7500	EXERCISE	(5,625)	(5,625)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	04/29/2025	5,587.0000	05/12/2025	5,817.7500	EXERCISE	11,538	11,538				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/13/2025	5,903.7500	05/13/2025	5,851.5000	EXERCISE	(10,450)	(10,450)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,903.2500	EXERCISE	223,600	223,600				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,897.7500	EXERCISE	54,800	54,800				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,898.0000	EXERCISE	41,138	41,138				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,898.0000	EXERCISE	41,138	41,138				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,898.7500	EXERCISE	41,250	41,250				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,623.7500	05/14/2025	5,899.2500	EXERCISE	27,550	27,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,638.7500	05/14/2025	5,899.2500	EXERCISE	13,025	13,025				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,638.7500	05/14/2025	5,900.7500	EXERCISE	39,300	39,300				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,638.7500	05/14/2025	5,901.0000	EXERCISE	39,338	39,338				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,638.7500	05/14/2025	5,897.5000	EXERCISE	25,875	25,875				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,638.7500	05/14/2025	5,898.2500	EXERCISE	25,950	25,950				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,624.0000	05/14/2025	5,898.7500	EXERCISE	27,475	27,475				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,624.0000	05/14/2025	5,899.5000	EXERCISE	27,550	27,550				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,624.0000	05/14/2025	5,900.7500	EXERCISE	27,675	27,675				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,624.0000	05/14/2025	5,901.2500	EXERCISE	27,725	27,725				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,624.0000	05/14/2025	5,901.2500	EXERCISE	13,863	13,863				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,901.2500	EXERCISE	(338)	(338)				
	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	5,897.2500	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)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,897.7500	EXERCISE	(513)	(513)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,898.2500	EXERCISE	(488)	(488)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/14/2025	5,908.0000	05/14/2025	5,898.5000	EXERCISE	(475)	(475)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/08/2025	5,683.7500	05/14/2025	5,899.7500	EXERCISE	10,800	10,800				

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
															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 -	05/08/2025	5,683.7500	05/14/2025	5,899.7500	EXERCISE	10,800	10,800				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/08/2025	5,683.7500	05/14/2025	5,900.5000	EXERCISE	10,838	10,838				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/06/2025	5,664.0000	05/14/2025	5,900.5000	EXERCISE	11,825	11,825				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,930.0000	05/15/2025	5,899.0000	EXERCISE	(15,500)	(15,500)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,930.0000	05/15/2025	5,899.2500	EXERCISE	(7,688)	(7,688)				
	35		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/16/2025	5,930.0000	05/16/2025	5,974.5000	EXERCISE	77,875	77,875				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/08/2025	5,683.7500	05/16/2025	5,974.5000	EXERCISE	188,988	188,988				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/08/2025	5,683.7500	05/16/2025	5,926.7500	EXERCISE	109,350	109,350				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/13/2025	5,903.7500	05/16/2025	5,926.7500	EXERCISE	23,000	23,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/08/2025	5,692.2500	05/16/2025	5,926.7500	EXERCISE	46,900	46,900				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/13/2025	5,915.2500	05/16/2025	5,926.7500	EXERCISE	1,725	1,725				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/20/2025	5,965.2500	EXERCISE	2,750	2,750				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/20/2025	5,965.0000	EXERCISE	525	525				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,947.7500	EXERCISE	43,250	43,250				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,887.2500	EXERCISE	10,400	10,400				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,887.5000	EXERCISE	10,500	10,500				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,886.2500	EXERCISE	7,500	7,500				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,886.7500	EXERCISE	7,650	7,650				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,887.0000	EXERCISE	7,725	7,725				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/21/2025	5,861.2500	05/21/2025	5,887.0000	EXERCISE	3,863	3,863				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,887.0000	EXERCISE	(6,788)	(6,788)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,888.0000	EXERCISE	(11,063)	(11,063)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,886.2500	EXERCISE	(9,200)	(9,200)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,886.7500	EXERCISE	(6,825)	(6,825)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,887.7500	EXERCISE	(6,675)	(6,675)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,887.7500	EXERCISE	(6,675)	(6,675)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,888.2500	EXERCISE	(6,600)	(6,600)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,885.5000	EXERCISE	(4,675)	(4,675)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,886.0000	EXERCISE	(4,625)	(4,625)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.2500	05/21/2025	5,886.5000	EXERCISE	(2,288)	(2,288)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,886.5000	EXERCISE	(2,300)	(2,300)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,887.5000	EXERCISE	(4,500)	(4,500)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,888.0000	EXERCISE	(4,450)	(4,450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,889.5000	EXERCISE	(4,300)	(4,300)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,885.7500	EXERCISE	(2,338)	(2,338)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,886.5000	EXERCISE	(2,300)	(2,300)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,887.2500	EXERCISE	(2,263)	(2,263)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/21/2025	5,888.7500	EXERCISE	(2,188)	(2,188)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,930.0000	05/21/2025	5,889.0000	EXERCISE	(2,050)	(2,050)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,930.0000	05/21/2025	5,889.7500	EXERCISE	(2,013)	(2,013)				
	23		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	9,488	9,488				
	73		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/23/2025	5,814.7500	EXERCISE	(429,788)	(429,788)				
	40		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/23/2025	5,859.0000	EXERCISE	(147,000)	(147,000)				
	35		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/23/2025	5,827.0000	EXERCISE	(184,625)	(184,625)				
	9		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	11,250	11,250				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/19/2025	5,982.7500	05/29/2025	5,916.0000	EXERCISE	(123,488)	(123,488)				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/19/2025	5,982.7500	05/29/2025	5,928.5000	EXERCISE	(65,100)	(65,100)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/19/2025	5,982.7500	05/29/2025	5,919.2500	EXERCISE	(25,400)	(25,400)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,919.2500	EXERCISE	(2,025)	(2,025)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,919.5000	EXERCISE	(14,088)	(14,088)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,917.0000	EXERCISE	(10,688)	(10,688)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,916.7500	EXERCISE	(6,450)	(6,450)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,917.2500	EXERCISE	(6,375)	(6,375)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,917.2500	EXERCISE	(6,375)	(6,375)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,917.5000	EXERCISE	(6,338)	(6,338)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,918.0000	EXERCISE	(6,263)	(6,263)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,919.0000	EXERCISE	(6,113)	(6,113)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,919.2500	EXERCISE	(6,075)	(6,075)				

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 -	05/20/2025	5,959.7500	05/29/2025	5,920.0000	EXERCISE	(5,963)	(5,963)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/20/2025	5,959.7500	05/29/2025	5,916.7500	EXERCISE	(4,300)	(4,300)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,917.0000	EXERCISE	(1,550)	(1,550)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,918.0000	EXERCISE	(1,450)	(1,450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,918.2500	EXERCISE	(1,425)	(1,425)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,918.5000	EXERCISE	(1,400)	(1,400)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,919.5000	EXERCISE	(1,300)	(1,300)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/15/2025	5,932.5000	05/29/2025	5,919.7500	EXERCISE	(638)	(638)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,919.7500	EXERCISE	(238)	(238)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,920.2500	EXERCISE	(425)	(425)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,916.0000	EXERCISE	(425)	(425)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,916.2500	EXERCISE	(413)	(413)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,916.2500	EXERCISE	(413)	(413)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,917.5000	EXERCISE	(350)	(350)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,918.2500	EXERCISE	(313)	(313)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/29/2025	5,924.5000	05/29/2025	5,920.2500	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/22/2025	5,860.5000	05/29/2025	5,920.5000	EXERCISE	3,000	3,000				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/19/2025	5,957.5000	05/29/2025	5,920.5000	EXERCISE	(1,850)	(1,850)				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/22/2025	5,860.5000	05/30/2025	5,919.5000	EXERCISE	44,250	44,250				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/22/2025	5,860.5000	05/30/2025	5,910.2500	EXERCISE	22,388	22,388				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/22/2025	5,860.7500	05/30/2025	5,910.2500	EXERCISE	9,900	9,900				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	06/20/2025	BAML -	05/22/2025	5,860.7500	05/30/2025	5,910.5000	EXERCISE	14,925	14,925				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/02/2025	5,901.2500	06/02/2025	5,947.0000	EXERCISE	25,163	25,163				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/02/2025	5,901.0000	06/02/2025	5,947.0000	EXERCISE	6,900	6,900				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/22/2025	5,860.7500	06/04/2025	5,982.0000	EXERCISE	66,688	66,688				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/22/2025	5,860.7500	06/04/2025	5,982.7500	EXERCISE	61,000	61,000				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/22/2025	5,860.7500	06/04/2025	5,982.5000	EXERCISE	12,175	12,175				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,876.7500	06/04/2025	5,982.5000	EXERCISE	31,725	31,725				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,876.7500	06/04/2025	5,982.0000	EXERCISE	26,313	26,313				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,876.7500	06/04/2025	5,982.2500	EXERCISE	21,100	21,100				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.2500	06/04/2025	5,982.2500	EXERCISE	5,250	5,250				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.2500	06/04/2025	5,982.5000	EXERCISE	26,313	26,313				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.2500	06/04/2025	5,981.5000	EXERCISE	15,638	15,638				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.2500	06/04/2025	5,981.7500	EXERCISE	10,450	10,450				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.0000	06/04/2025	5,981.7500	EXERCISE	5,238	5,238				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,877.0000	06/04/2025	5,982.2500	EXERCISE	15,788	15,788				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,908.2500	06/04/2025	5,981.7500	EXERCISE	7,350	7,350				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,908.2500	06/04/2025	5,982.7500	EXERCISE	3,725	3,725				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/04/2025	5,985.7500	06/04/2025	5,982.7500	EXERCISE	(150)	(150)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/04/2025	5,985.7500	06/04/2025	5,981.5000	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,929.7500	06/04/2025	5,983.2500	EXERCISE	2,675	2,675				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/22/2025	5,865.7500	06/04/2025	5,983.0000	EXERCISE	5,863	5,863				
	28		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,902.7500	06/06/2025	6,006.0000	EXERCISE	144,550	144,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,902.7500	06/06/2025	5,953.5000	EXERCISE	2,538	2,538				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,932.0000	06/06/2025	5,953.5000	EXERCISE	11,825	11,825				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,932.0000	06/06/2025	5,953.7500	EXERCISE	3,263	3,263				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,929.7500	06/06/2025	5,953.7500	EXERCISE	1,200	1,200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/27/2025	5,929.7500	06/06/2025	5,953.2500	EXERCISE	1,175	1,175				
	15		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	7,313	7,313				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/09/2025	6,009.0000	06/09/2025	5,999.5000	EXERCISE	(1,425)	(1,425)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,934.7500	06/11/2025	6,043.0000	EXERCISE	54,125	54,125				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,934.7500	06/11/2025	6,028.0000	EXERCISE	37,300	37,300				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,934.7500	06/11/2025	6,042.5000	EXERCISE	43,100	43,100				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,934.7500	06/11/2025	6,042.2500	EXERCISE	37,625	37,625				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,934.7500	06/11/2025	6,027.5000	EXERCISE	9,275	9,275				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,902.7500	06/11/2025	6,027.5000	EXERCISE	24,950	24,950				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,902.7500	06/11/2025	6,042.2500	EXERCISE	41,850	41,850				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	05/28/2025	5,902.7500	06/11/2025	6,042.7500	EXERCISE	42,000	42,000				

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	09/19/2025	BAML -	05/28/2025	5,902.7500	06/11/2025	6,042.0000	EXERCISE	27,850	27,850				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,042.0000	EXERCISE	663	663				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,042.5000	EXERCISE	3,438	3,438				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,042.7500	EXERCISE	3,500	3,500				
	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				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.5000	EXERCISE	638	638				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.7500	EXERCISE	650	650				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/11/2025	6,028.7500	06/11/2025	6,041.7500	EXERCISE	650	650				
	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				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/12/2025	6,048.5000	06/12/2025	6,015.2500	EXERCISE	(13,300)	(13,300)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/12/2025	6,048.5000	06/12/2025	6,015.5000	EXERCISE	(4,950)	(4,950)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/12/2025	6,044.0000	06/12/2025	6,015.5000	EXERCISE	(2,850)	(2,850)				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/13/2025	5,983.0000	06/13/2025	5,979.5000	EXERCISE	(3,325)	(3,325)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/02/2025	5,901.2500	06/13/2025	5,979.5000	EXERCISE	11,738	11,738				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/02/2025	5,901.2500	06/13/2025	6,007.2500	EXERCISE	15,900	15,900				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/03/2025	5,932.5000	06/13/2025	6,007.2500	EXERCISE	22,425	22,425				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/02/2025	5,901.5000	06/13/2025	6,007.2500	EXERCISE	5,288	5,288				
	70		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	5,948.7500	06/16/2025	5,979.2500	EXERCISE	106,750	106,750				
	39		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	5,986.7500	06/16/2025	5,979.2500	EXERCISE	(14,625)	(14,625)				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/16/2025	5,979.2500	EXERCISE	(99,068)	(99,068)				
	28		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	(91,000)	(91,000)				
	7		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	(24,238)	(24,238)				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/12/2025	6,048.5000	06/16/2025	6,082.7500	EXERCISE	23,975	23,975				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/03/2025	5,983.0000	06/16/2025	6,082.7500	EXERCISE	49,875	49,875				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/10/2025	6,018.7500	06/16/2025	6,082.7500	EXERCISE	32,000	32,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/09/2025	6,009.0000	06/16/2025	6,082.7500	EXERCISE	11,063	11,063				
	26		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/17/2025	6,039.2500	06/17/2025	6,045.7500	EXERCISE	8,450	8,450				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/17/2025	6,039.2500	06/17/2025	6,058.2500	EXERCISE	6,650	6,650				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/17/2025	6,039.2500	06/17/2025	6,058.5000	EXERCISE	5,775	5,775				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/17/2025	6,039.2500	06/17/2025	6,058.7500	EXERCISE	1,950	1,950				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/17/2025	6,058.7500	EXERCISE	5,190	5,190				
	18		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	(6,075)	(6,075)				
	11		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	(3,850)	(3,850)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,042.2500	EXERCISE	(10,125)	(10,125)				
	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)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,057.5000	EXERCISE	(2,175)	(2,175)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.2500	EXERCISE	(1,950)	(1,950)				
	5		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	(1,813)	(1,813)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,058.0000	EXERCISE	(1,350)	(1,350)				
	3		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	(975)	(975)				
	2		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	(775)	(775)				
	2		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	(700)	(700)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,056.2500	EXERCISE	(425)	(425)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/18/2025	6,056.5000	EXERCISE	(413)	(413)				
	1		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	(388)	(388)				
	1		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	(375)	(375)				
	1		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	(313)	(313)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,033.5000	06/18/2025	6,059.0000	EXERCISE	1,275	1,275				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,033.5000	06/18/2025	6,059.0000	EXERCISE	1,275	1,275				
	30		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	10,125	10,125				
	3		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	188	188				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/20/2025	6,019.7500	EXERCISE	(13,703)	(13,703)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/20/2025	6,021.7500	EXERCISE	(4,973)	(4,973)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/20/2025	6,047.0000	06/20/2025	6,021.7500	EXERCISE	(7,575)	(7,575)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/20/2025	6,047.0000	06/20/2025	6,025.5000	EXERCISE	(4,300)	(4,300)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/23/2025	6,066.7500	06/23/2025	6,077.2500	EXERCISE	5,250	5,250				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/23/2025	6,002.2500	EXERCISE	(22,913)	(22,913)				
	26		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/24/2025	6,150.7500	EXERCISE	153,335	153,335				

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
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/24/2025	6,146.2500	EXERCISE	39,708	39,708				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,145.7500	EXERCISE	62,123	62,123				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,145.7500	EXERCISE	45,180	45,180				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,145.5000	EXERCISE	39,445	39,445				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/25/2025	6,146.5000	EXERCISE	22,740	22,740				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.5000	EXERCISE	(75)	(75)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.0000	EXERCISE	(313)	(313)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.0000	EXERCISE	(313)	(313)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.7500	EXERCISE	(125)	(125)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.7500	EXERCISE	(125)	(125)				
	4		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	(350)	(350)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,147.2500	06/25/2025	6,146.2500	EXERCISE	(150)	(150)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,146.2500	EXERCISE	63	63				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,146.5000	EXERCISE	300	300				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,145.2500	EXERCISE	25	25				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/25/2025	6,145.0000	06/25/2025	6,146.2500	EXERCISE	125	125				
	38		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,092.2500	06/26/2025	6,148.2500	EXERCISE	106,400	106,400				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,092.2500	06/26/2025	6,184.5000	EXERCISE	9,225	9,225				
	32		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,032.8000	06/26/2025	6,184.5000	EXERCISE	242,720	242,720				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,092.5000	06/26/2025	6,184.5000	EXERCISE	13,800	13,800				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/16/2025	6,092.5000	06/26/2025	6,196.0000	EXERCISE	46,575	46,575				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/26/2025	6,183.2500	06/26/2025	6,196.0000	EXERCISE	1,275	1,275				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/27/2025	6,219.5000	EXERCISE	85,113	85,113				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/27/2025	6,195.2500	EXERCISE	52,200	52,200				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/30/2025	6,237.7500	EXERCISE	60,550	60,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	06/30/2025	6,253.5000	EXERCISE	9,438	9,438				
	9		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	(2,025)	(2,025)				
	8		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	(2,100)	(2,100)				
	8		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	(2,000)	(2,000)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.0000	EXERCISE	(1,500)	(1,500)				
	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)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.2500	EXERCISE	(950)	(950)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.5000	EXERCISE	(900)	(900)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/02/2025	6,275.0000	07/02/2025	6,270.2500	EXERCISE	(238)	(238)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,270.2500	EXERCISE	20,550	20,550				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,270.7500	EXERCISE	30,900	30,900				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,269.2500	EXERCISE	20,450	20,450				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,269.5000	EXERCISE	20,475	20,475				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,269.7500	EXERCISE	20,500	20,500				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,271.0000	EXERCISE	20,625	20,625				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/02/2025	6,271.0000	EXERCISE	10,313	10,313				
	47		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/03/2025	6,276.7500	EXERCISE	498,200	498,200				
	44		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/03/2025	6,325.7500	EXERCISE	574,200	574,200				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,273.7500	07/07/2025	6,276.2500	EXERCISE	1,000	1,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/08/2025	6,272.7500	07/08/2025	6,279.2500	EXERCISE	975	975				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,307.7500	EXERCISE	206,550	206,550				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,265.7500	EXERCISE	90,450	90,450				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,266.0000	EXERCISE	90,563	90,563				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,301.5000	EXERCISE	94,700	94,700				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,301.7500	EXERCISE	82,950	82,950				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,302.2500	EXERCISE	83,125	83,125				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,302.0000	EXERCISE	71,175	71,175				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,302.2500	EXERCISE	71,250	71,250				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,301.7500	EXERCISE	59,250	59,250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,301.2500	EXERCISE	47,300	47,300				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,301.5000	EXERCISE	47,350	47,350				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,302.0000	EXERCISE	47,450	47,450				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	06/18/2025	6,064.7500	07/09/2025	6,302.5000	EXERCISE	23,775	23,775				

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 -	07/01/2025	6,248.2500	07/09/2025	6,302.5000	EXERCISE	5,425	5,425				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/09/2025	6,301.2500	EXERCISE	7,950	7,950				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/09/2025	6,302.7500	EXERCISE	8,175	8,175				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/09/2025	6,303.0000	EXERCISE	2,738	2,738				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/09/2025	6,303.0000	EXERCISE	2,738	2,738				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,296.7500	EXERCISE	(21,600)	(21,600)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,297.0000	EXERCISE	(12,038)	(12,038)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/10/2025	6,296.5000	EXERCISE	(1,363)	(1,363)				
	51		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/11/2025	6,273.7500	07/11/2025	6,309.7500	EXERCISE	91,800	91,800				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/11/2025	6,309.7500	EXERCISE	21,525	21,525				
	29		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/11/2025	6,300.2500	EXERCISE	75,400	75,400				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,248.2500	07/11/2025	6,309.7500	EXERCISE	12,300	12,300				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,256.0000	07/11/2025	6,309.7500	EXERCISE	29,563	29,563				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,255.7500	07/11/2025	6,309.7500	EXERCISE	8,100	8,100				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/01/2025	6,250.2500	07/11/2025	6,309.7500	EXERCISE	5,950	5,950				
	49		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/08/2025	6,272.7500	07/16/2025	6,305.5000	EXERCISE	80,238	80,238				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/08/2025	6,272.7500	07/16/2025	6,303.0000	EXERCISE	24,200	24,200				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,324.0000	07/16/2025	6,303.0000	EXERCISE	(9,450)	(9,450)				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,324.0000	07/16/2025	6,298.5000	EXERCISE	(19,125)	(19,125)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,324.0000	07/16/2025	6,298.7500	EXERCISE	(6,313)	(6,313)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/16/2025	6,298.7500	EXERCISE	(11,250)	(11,250)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/16/2025	6,299.0000	EXERCISE	(13,613)	(13,613)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/10/2025	6,323.7500	07/16/2025	6,299.0000	EXERCISE	(8,663)	(8,663)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,308.5000	07/16/2025	6,299.0000	EXERCISE	(950)	(950)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,308.5000	07/16/2025	6,299.2500	EXERCISE	(3,238)	(3,238)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,308.5000	07/16/2025	6,298.2500	EXERCISE	(3,075)	(3,075)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,308.5000	07/16/2025	6,298.7500	EXERCISE	(2,925)	(2,925)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,282.0000	07/16/2025	6,298.5000	EXERCISE	4,125	4,125				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/16/2025	6,271.2500	07/16/2025	6,299.2500	EXERCISE	7,000	7,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/07/2025	6,273.7500	07/16/2025	6,298.2500	EXERCISE	3,675	3,675				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/08/2025	6,276.7500	07/16/2025	6,276.5000	EXERCISE	(25)	(25)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.2500	07/17/2025	6,296.7500	EXERCISE	(10,050)	(10,050)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/18/2025	6,310.5000	07/18/2025	6,335.2500	EXERCISE	21,038	21,038				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,282.0000	07/18/2025	6,335.2500	EXERCISE	13,313	13,313				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,282.0000	07/18/2025	6,347.5000	EXERCISE	36,025	36,025				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,282.0000	07/18/2025	6,347.5000	EXERCISE	9,825	9,825				
	42		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.0000	07/23/2025	6,394.0000	EXERCISE	233,100	233,100				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.0000	07/23/2025	6,375.7500	EXERCISE	23,188	23,188				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.2500	07/23/2025	6,375.7500	EXERCISE	29,575	29,575				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.2500	07/23/2025	6,375.5000	EXERCISE	31,675	31,675				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.2500	07/23/2025	6,375.5000	EXERCISE	22,625	22,625				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.2500	07/23/2025	6,375.5000	EXERCISE	4,613	4,613				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.2500	07/23/2025	6,375.2500	EXERCISE	41,400	41,400				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.2500	07/23/2025	6,376.0000	EXERCISE	41,738	41,738				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,283.2500	07/23/2025	6,375.7500	EXERCISE	23,125	23,125				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,310.5000	07/23/2025	6,375.7500	EXERCISE	3,263	3,263				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,310.5000	07/23/2025	6,375.2500	EXERCISE	16,188	16,188				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/14/2025	6,310.5000	07/23/2025	6,376.0000	EXERCISE	9,825	9,825				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,312.7500	07/23/2025	6,376.0000	EXERCISE	3,163	3,163				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,312.7500	07/23/2025	6,358.2500	EXERCISE	6,825	6,825				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,312.7500	07/23/2025	6,358.5000	EXERCISE	4,575	4,575				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,313.5000	07/23/2025	6,358.5000	EXERCISE	2,250	2,250				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/15/2025	6,313.5000	07/23/2025	6,376.2500	EXERCISE	6,275	6,275				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	07/24/2025	6,402.5000	EXERCISE	700	700				
	49		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/25/2025	6,330.5000	07/25/2025	6,424.2500	EXERCISE	229,688	229,688				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.2500	07/25/2025	6,424.2500	EXERCISE	32,900	32,900				
	2		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	1,175	1,175				
	7		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	6,125	6,125				

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	09/19/2025	BAML -	07/28/2025	6,424.5000	07/28/2025	6,442.0000	EXERCISE	5,250	5,250				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,412.0000	EXERCISE	97,800	97,800				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,396.7500	EXERCISE	66,250	66,250				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,418.5000	EXERCISE	52,800	52,800				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,419.0000	EXERCISE	44,250	44,250				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,418.2500	EXERCISE	39,488	39,488				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,418.2500	EXERCISE	30,713	30,713				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,418.5000	EXERCISE	30,800	30,800				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,419.2500	EXERCISE	31,063	31,063				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,330.5000	07/30/2025	6,418.0000	EXERCISE	17,500	17,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,418.0000	EXERCISE	3,925	3,925				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,418.0000	EXERCISE	19,625	19,625				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,419.5000	EXERCISE	16,000	16,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,418.7500	EXERCISE	11,888	11,888				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,419.5000	EXERCISE	12,000	12,000				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,418.7500	EXERCISE	7,925	7,925				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,419.7500	EXERCISE	8,025	8,025				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	07/30/2025	6,419.7500	EXERCISE	8,025	8,025				
	51		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	72,038	72,038				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/01/2025	6,265.0000	08/01/2025	6,355.2500	EXERCISE	67,688	67,688				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/01/2025	6,264.7500	08/01/2025	6,355.2500	EXERCISE	67,875	67,875				
	29		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/01/2025	6,264.7500	08/01/2025	6,284.2500	EXERCISE	28,275	28,275				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/01/2025	6,264.7500	08/01/2025	6,284.5000	EXERCISE	7,900	7,900				
	18		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	18,000	18,000				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/01/2025	6,264.5000	08/01/2025	6,280.2500	EXERCISE	16,538	16,538				
	3		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	2,325	2,325				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	08/01/2025	6,280.0000	EXERCISE	(41,650)	(41,650)				
	41		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	151,188	151,188				
	33		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/17/2025	6,339.5000	08/04/2025	6,345.0000	EXERCISE	9,075	9,075				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/21/2025	6,348.5000	08/04/2025	6,345.0000	EXERCISE	(4,200)	(4,200)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/21/2025	6,340.0000	08/04/2025	6,345.0000	EXERCISE	2,500	2,500				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/21/2025	6,340.0000	08/04/2025	6,351.0000	EXERCISE	2,750	2,750				
	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				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,344.7500	08/04/2025	6,351.0000	EXERCISE	4,375	4,375				
	3		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	12,000	12,000				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/04/2025	6,271.0000	08/04/2025	6,357.5000	EXERCISE	21,625	21,625				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/21/2025	6,339.7500	08/04/2025	6,357.5000	EXERCISE	5,325	5,325				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/04/2025	6,270.5000	08/04/2025	6,357.5000	EXERCISE	21,750	21,750				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/04/2025	6,270.7500	08/04/2025	6,357.5000	EXERCISE	13,013	13,013				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/04/2025	6,270.7500	08/04/2025	6,357.5000	EXERCISE	8,675	8,675				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/04/2025	6,271.0000	08/04/2025	6,357.5000	EXERCISE	8,650	8,650				
	34		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,344.7500	08/06/2025	6,371.2500	EXERCISE	45,050	45,050				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,344.7500	08/06/2025	6,366.5000	EXERCISE	10,875	10,875				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,344.7500	08/06/2025	6,365.5000	EXERCISE	6,225	6,225				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,344.7500	08/06/2025	6,367.2500	EXERCISE	1,125	1,125				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,367.2500	EXERCISE	(8,563)	(8,563)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,367.5000	EXERCISE	(10,200)	(10,200)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,365.7500	EXERCISE	(8,938)	(8,938)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,366.0000	EXERCISE	(8,875)	(8,875)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,366.2500	EXERCISE	(7,050)	(7,050)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,366.5000	EXERCISE	(7,000)	(7,000)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,367.7500	EXERCISE	(6,750)	(6,750)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/06/2025	6,367.7500	EXERCISE	(5,063)	(5,063)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/06/2025	6,321.2500	08/06/2025	6,367.7500	EXERCISE	2,325	2,325				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/06/2025	6,321.2500	08/06/2025	6,368.0000	EXERCISE	9,350	9,350				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/06/2025	6,321.2500	08/06/2025	6,366.0000	EXERCISE	6,713	6,713				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/06/2025	6,321.2500	08/06/2025	6,366.7500	EXERCISE	4,550	4,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,348.2500	08/06/2025	6,366.7500	EXERCISE	925	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
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,348.2500	08/06/2025	6,367.0000	EXERCISE	2,813	2,813				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,348.2500	08/06/2025	6,367.2500	EXERCISE	2,850	2,850				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/22/2025	6,348.2500	08/06/2025	6,367.5000	EXERCISE	963	963				
	1		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	850	850				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,407.5000	08/08/2025	6,383.0000	EXERCISE	(9,800)	(9,800)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,407.5000	08/08/2025	6,412.2500	EXERCISE	1,188	1,188				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,412.2500	EXERCISE	50	50				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/08/2025	6,382.7500	EXERCISE	(7,250)	(7,250)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/12/2025	6,405.2500	08/12/2025	6,463.7500	EXERCISE	61,425	61,425				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/12/2025	6,463.7500	EXERCISE	34,238	34,238				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/12/2025	6,467.5000	EXERCISE	19,800	19,800				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/12/2025	6,405.0000	08/12/2025	6,467.5000	EXERCISE	6,250	6,250				
	15		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	(11,438)	(11,438)				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/13/2025	6,488.2500	08/13/2025	6,473.2500	EXERCISE	(9,750)	(9,750)				
	12		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	(13,800)	(13,800)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/13/2025	6,473.0000	EXERCISE	33,000	33,000				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/13/2025	6,473.2500	EXERCISE	23,188	23,188				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/13/2025	6,472.7500	EXERCISE	16,438	16,438				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/13/2025	6,473.5000	EXERCISE	9,975	9,975				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/13/2025	6,474.5000	EXERCISE	3,375	3,375				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,474.5000	EXERCISE	7,300	7,300				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,472.0000	EXERCISE	7,050	7,050				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,472.2500	EXERCISE	7,075	7,075				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,472.2500	EXERCISE	7,075	7,075				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,472.5000	EXERCISE	7,100	7,100				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/24/2025	6,401.5000	08/13/2025	6,472.5000	EXERCISE	7,100	7,100				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/28/2025	6,424.5000	08/13/2025	6,472.7500	EXERCISE	4,825	4,825				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/28/2025	6,424.5000	08/13/2025	6,473.5000	EXERCISE	4,900	4,900				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/28/2025	6,424.5000	08/13/2025	6,474.2500	EXERCISE	4,975	4,975				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/28/2025	6,424.5000	08/13/2025	6,474.2500	EXERCISE	2,488	2,488				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/28/2025	6,424.5000	08/13/2025	6,474.7500	EXERCISE	2,513	2,513				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,487.0000	EXERCISE	(1,500)	(1,500)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,487.0000	EXERCISE	(1,000)	(1,000)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.5000	08/14/2025	6,487.2500	EXERCISE	(338)	(338)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,487.2500	EXERCISE	(250)	(250)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/14/2025	6,487.2500	EXERCISE	(250)	(250)				
	45		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/31/2025	6,375.0000	08/15/2025	6,476.2500	EXERCISE	227,813	227,813				
	39		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/31/2025	6,375.0000	08/15/2025	6,469.0000	EXERCISE	183,300	183,300				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/15/2025	6,469.0000	EXERCISE	3,100	3,100				
	39		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,407.0000	08/15/2025	6,480.0000	EXERCISE	142,350	142,350				
	13		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	56,063	56,063				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,427.7500	08/15/2025	6,493.2500	EXERCISE	29,475	29,475				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/15/2025	6,326.2500	08/15/2025	6,468.7500	EXERCISE	35,625	35,625				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/29/2025	6,428.0000	08/15/2025	6,468.7500	EXERCISE	8,150	8,150				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	07/31/2025	6,452.0000	08/15/2025	6,468.7500	EXERCISE	838	838				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,408.5000	EXERCISE	12,688	12,688				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,408.7500	EXERCISE	10,950	10,950				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,408.2500	EXERCISE	9,000	9,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,409.7500	EXERCISE	7,500	7,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,409.7500	EXERCISE	1,875	1,875				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,405.5000	EXERCISE	6,650	6,650				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,406.7500	EXERCISE	6,900	6,900				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,408.7500	EXERCISE	7,300	7,300				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,372.2500	08/20/2025	6,409.0000	EXERCISE	7,350	7,350				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,326.2500	08/20/2025	6,409.5000	EXERCISE	16,650	16,650				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,326.2500	08/20/2025	6,408.0000	EXERCISE	12,263	12,263				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,326.2500	08/20/2025	6,408.5000	EXERCISE	12,338	12,338				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,326.2500	08/20/2025	6,410.0000	EXERCISE	12,563	12,563				

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
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/05/2025	6,326.2500	08/20/2025	6,404.7500	EXERCISE	7,850	7,850				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/20/2025	6,405.7500	EXERCISE	(600)	(600)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/20/2025	6,406.0000	EXERCISE	(575)	(575)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/20/2025	6,406.7500	EXERCISE	(500)	(500)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/08/2025	6,411.7500	08/20/2025	6,407.2500	EXERCISE	(450)	(450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,407.5000	EXERCISE	900	900				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,404.7500	EXERCISE	313	313				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,405.0000	EXERCISE	325	325				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,405.2500	EXERCISE	338	338				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,405.5000	EXERCISE	350	350				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,405.7500	EXERCISE	363	363				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/20/2025	6,406.2500	EXERCISE	388	388				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/07/2025	6,370.0000	08/20/2025	6,409.2500	EXERCISE	1,963	1,963				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/07/2025	6,370.0000	08/20/2025	6,409.5000	EXERCISE	1,975	1,975				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/20/2025	6,422.2500	08/20/2025	6,409.7500	EXERCISE	(625)	(625)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/20/2025	6,422.2500	08/20/2025	6,410.2500	EXERCISE	(600)	(600)				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/21/2025	6,392.2500	EXERCISE	(180,375)	(180,375)				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/21/2025	6,388.2500	EXERCISE	(111,650)	(111,650)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/21/2025	6,388.0000	EXERCISE	(5,088)	(5,088)				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/21/2025	6,388.0000	EXERCISE	(10,500)	(10,500)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,398.5000	08/21/2025	6,404.5000	EXERCISE	1,200	1,200				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/11/2025	6,414.7500	08/21/2025	6,404.5000	EXERCISE	(1,025)	(1,025)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/22/2025	6,483.7500	08/22/2025	6,390.5000	EXERCISE	(55,950)	(55,950)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/22/2025	6,489.7500	08/22/2025	6,390.5000	EXERCISE	(59,550)	(59,550)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/22/2025	6,482.7500	08/22/2025	6,390.5000	EXERCISE	(18,450)	(18,450)				
	51		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/26/2025	6,489.7500	08/26/2025	6,461.2500	EXERCISE	(72,675)	(72,675)				
	35		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	(40,688)	(40,688)				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,492.7500	EXERCISE	3,300	3,300				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,493.0000	EXERCISE	2,600	2,600				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,493.0000	EXERCISE	2,275	2,275				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,492.7500	EXERCISE	1,650	1,650				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,493.2500	EXERCISE	1,225	1,225				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,489.7500	08/27/2025	6,493.5000	EXERCISE	563	563				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,492.2500	08/27/2025	6,493.5000	EXERCISE	250	250				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,492.2500	08/27/2025	6,499.0000	EXERCISE	2,025	2,025				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,492.2500	08/27/2025	6,493.5000	EXERCISE	250	250				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,492.2500	08/27/2025	6,492.5000	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/14/2025	6,492.2500	08/27/2025	6,492.5000	EXERCISE	13	13				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/27/2025	6,484.5000	08/27/2025	6,492.5000	EXERCISE	800	800				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/27/2025	6,484.5000	08/27/2025	6,493.2500	EXERCISE	875	875				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/28/2025	6,517.2500	08/28/2025	6,477.0000	EXERCISE	(30,188)	(30,188)				
	50		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/29/2025	6,472.2500	08/29/2025	6,473.2500	EXERCISE	2,500	2,500				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/29/2025	6,472.2500	08/29/2025	6,467.2500	EXERCISE	(7,500)	(7,500)				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	09/19/2025	BAML -	08/29/2025	6,472.2500	08/29/2025	6,468.5000	EXERCISE	(5,625)	(5,625)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/02/2025	6,487.7500	09/02/2025	6,426.0000	EXERCISE	(15,438)	(15,438)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/02/2025	6,487.5000	09/02/2025	6,426.0000	EXERCISE	(9,225)	(9,225)				
	39		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/14/2025	6,492.2500	09/04/2025	6,500.7500	EXERCISE	16,575	16,575				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/14/2025	6,492.2500	09/04/2025	6,481.0000	EXERCISE	(10,688)	(10,688)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/14/2025	6,492.2500	09/04/2025	6,480.7500	EXERCISE	(1,725)	(1,725)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.7500	EXERCISE	(18,150)	(18,150)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.7500	EXERCISE	(18,150)	(18,150)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,481.0000	EXERCISE	(16,500)	(16,500)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.5000	EXERCISE	(13,725)	(13,725)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,466.7500	EXERCISE	(15,488)	(15,488)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,481.2500	EXERCISE	(4,463)	(4,463)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.2500	EXERCISE	(3,075)	(3,075)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,511.0000	09/04/2025	6,480.2500	EXERCISE	(1,538)	(1,538)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,494.7500	09/04/2025	6,480.2500	EXERCISE	(725)	(725)				

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 -	09/04/2025	6,494.7500	09/04/2025	6,480.5000	EXERCISE	(1,425)	(1,425)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/04/2025	6,494.7500	09/04/2025	6,481.2500	EXERCISE	(1,350)	(1,350)				
	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)				
	34		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/05/2025	6,433.0000	09/05/2025	6,470.7500	EXERCISE	64,175	64,175				
	30		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/18/2025	6,469.0000	09/05/2025	6,470.7500	EXERCISE	2,625	2,625				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/18/2025	6,480.5000	09/05/2025	6,470.7500	EXERCISE	(1,463)	(1,463)				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/18/2025	6,480.5000	09/05/2025	6,490.5000	EXERCISE	11,000	11,000				
	5		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	(438)	(438)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/14/2025	6,492.2500	09/05/2025	6,470.7500	EXERCISE	(7,525)	(7,525)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,467.2500	09/05/2025	6,470.7500	EXERCISE	1,050	1,050				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,467.2500	09/05/2025	6,519.5000	EXERCISE	10,450	10,450				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/22/2025	6,489.7500	09/10/2025	6,531.7500	EXERCISE	25,200	25,200				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/22/2025	6,489.7500	09/10/2025	6,532.2500	EXERCISE	21,250	21,250				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/22/2025	6,489.7500	09/10/2025	6,532.0000	EXERCISE	10,563	10,563				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,539.0000	09/10/2025	6,532.0000	EXERCISE	(1,400)	(1,400)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,539.0000	09/10/2025	6,531.5000	EXERCISE	(2,625)	(2,625)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,539.0000	09/10/2025	6,532.0000	EXERCISE	(2,450)	(2,450)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,539.0000	09/10/2025	6,532.2500	EXERCISE	(338)	(338)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,468.5000	09/10/2025	6,532.2500	EXERCISE	19,125	19,125				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,468.5000	09/10/2025	6,531.7500	EXERCISE	18,975	18,975				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,468.5000	09/10/2025	6,532.7500	EXERCISE	12,850	12,850				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,467.2500	09/10/2025	6,532.7500	EXERCISE	6,550	6,550				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,467.2500	09/10/2025	6,532.5000	EXERCISE	13,050	13,050				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/19/2025	6,467.2500	09/10/2025	6,532.5000	EXERCISE	9,788	9,788				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,530.5000	09/10/2025	6,531.2500	EXERCISE	75	75				
	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				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/10/2025	6,530.5000	09/10/2025	6,532.7500	EXERCISE	113	113				
	13		EMINI S&P 380	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/25/2025	6,454.0000	09/11/2025	6,596.7500	EXERCISE	92,788	92,788				
	8		EMINI S&P 381	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/25/2025	6,454.0000	09/11/2025	6,546.5000	EXERCISE	37,000	37,000				
	4		EMINI S&P 382	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/22/2025	6,489.7500	09/11/2025	6,546.5000	EXERCISE	11,350	11,350				
	56		EMINI S&P 383	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,505.5000	09/12/2025	6,592.5000	EXERCISE	243,600	243,600				
	45		EMINI S&P 384	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/09/2025	6,520.5000	09/12/2025	6,592.5000	EXERCISE	162,000	162,000				
	42		EMINI S&P 385	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/25/2025	6,454.0000	09/12/2025	6,592.5000	EXERCISE	290,850	290,850				
	42		EMINI S&P 386	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/28/2025	6,517.2500	09/12/2025	6,592.5000	EXERCISE	158,025	158,025				
	38		EMINI S&P 387	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/03/2025	6,459.7500	09/12/2025	6,592.5000	EXERCISE	252,225	252,225				
	38		EMINI S&P 388	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/12/2025	6,592.5000	EXERCISE	(106,400)	(106,400)				
	31		EMINI S&P 389	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/29/2025	6,472.2500	09/12/2025	6,592.5000	EXERCISE	186,388	186,388				
	25		EMINI S&P 390	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/09/2025	6,522.0000	09/12/2025	6,592.5000	EXERCISE	88,125	88,125				
	17		EMINI S&P 391	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/02/2025	6,487.7500	09/12/2025	6,592.5000	EXERCISE	89,038	89,038				
	15		EMINI S&P 392	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/08/2025	6,505.0000	09/12/2025	6,592.5000	EXERCISE	65,625	65,625				
	5		EMINI S&P 393	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,592.5000	EXERCISE	813	813				
	8		EMINI S&P 394	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,589.2500	09/12/2025	6,643.2500	EXERCISE	21,600	21,600				
	10		EMINI S&P 395	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/08/2025	6,504.7500	09/12/2025	6,643.2500	EXERCISE	69,250	69,250				
	9		EMINI S&P 396	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/08/2025	6,505.2500	09/12/2025	6,643.2500	EXERCISE	62,100	62,100				
	9		EMINI S&P 397	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/09/2025	6,512.5000	09/12/2025	6,643.2500	EXERCISE	58,838	58,838				
	2		EMINI S&P 398	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	08/29/2025	6,514.2500	09/12/2025	6,643.2500	EXERCISE	12,900	12,900				
	24		EMINI S&P 399	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/16/2025	6,679.0000	09/16/2025	6,669.0000	EXERCISE	(12,000)	(12,000)				
	9		EMINI S&P 400	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/16/2025	6,669.0000	EXERCISE	9,225	9,225				
	10		EMINI S&P 401	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.2500	09/17/2025	6,652.5000	EXERCISE	(875)	(875)				
	8		EMINI S&P 402	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.2500	09/17/2025	6,652.7500	EXERCISE	(600)	(600)				
	7		EMINI S&P 403	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.2500	09/17/2025	6,654.5000	EXERCISE	88	88				
	5		EMINI S&P 404	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.2500	09/17/2025	6,653.2500	EXERCISE	(250)	(250)				
	1		EMINI S&P 405	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.2500	EXERCISE	(38)	(38)				
	6		EMINI S&P 406	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,653.5000	EXERCISE	(150)	(150)				
	6		EMINI S&P 407	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,654.0000	EXPIRATION						
	3		EMINI S&P 408	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,654.0000	EXPIRATION						
	2		EMINI S&P 409	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,654.0000	09/17/2025	6,654.5000	EXERCISE	50	50				
	1		EMINI S&P 410	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,654.5000	EXERCISE	(850)	(850)				

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 411	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,652.2500	EXERCISE	(1,925)	(1,925)				
	2		EMINI S&P 412	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,652.7500	EXERCISE	(1,875)	(1,875)				
	2		EMINI S&P 413	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,653.0000	EXERCISE	(1,850)	(1,850)				
	2		EMINI S&P 414	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,653.5000	EXERCISE	(1,800)	(1,800)				
	2		EMINI S&P 415	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,653.7500	EXERCISE	(1,775)	(1,775)				
	2		EMINI S&P 416	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	09/17/2025	6,654.2500	EXERCISE	(1,725)	(1,725)				
	2		EMINI S&P 417	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,654.2500	EXERCISE	(1,700)	(1,700)				
	2		EMINI S&P 418	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,654.7500	EXERCISE	(1,650)	(1,650)				
	2		EMINI S&P 419	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,655.0000	EXERCISE	(1,625)	(1,625)				
	1		EMINI S&P 420	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,653.2500	EXERCISE	(900)	(900)				
	1		EMINI S&P 421	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.2500	09/17/2025	6,655.0000	EXERCISE	(813)	(813)				
	39		EMINI S&P 422	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,696.7500	EXERCISE	7,313	7,313				
	9		EMINI S&P 423	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	09/18/2025	6,681.2500	EXERCISE	(5,288)	(5,288)				
	5		EMINI S&P 424	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,696.7500	09/18/2025	6,681.2500	EXERCISE	(3,875)	(3,875)				
	8		EMINI S&P 425	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,696.7500	09/18/2025	6,681.5000	EXERCISE	(6,100)	(6,100)				
	53		EMINI S&P 426	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/19/2025	6,648.5000	09/19/2025	6,725.2500	EXERCISE	203,388	203,388				
	10		EMINI S&P 427	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/19/2025	6,708.5000	09/19/2025	6,725.2500	EXERCISE	8,375	8,375				
	2		EMINI S&P 428	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/19/2025	6,708.5000	09/19/2025	6,699.2500	EXERCISE	(925)	(925)				
	3		EMINI S&P 429	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/22/2025	6,753.7500	09/22/2025	6,711.2500	EXERCISE	(6,375)	(6,375)				
	8		EMINI S&P 430	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/23/2025	6,751.5000	09/23/2025	6,715.5000	EXERCISE	(14,400)	(14,400)				
	64		EMINI S&P 431	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/25/2025	6,660.2796	09/25/2025	6,657.3136	EXERCISE	(9,491)	(9,491)				
	27		EMINI S&P 432	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/25/2025	6,657.3136	EXERCISE	11,898	11,898				
	11		EMINI S&P 433	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/25/2025	6,701.0000	EXERCISE	28,875	28,875				
	9		EMINI S&P 434	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/25/2025	6,700.7500	EXERCISE	23,513	23,513				
	57		EMINI S&P 435	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/26/2025	6,693.7500	EXERCISE	128,963	128,963				
	51		EMINI S&P 436	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	09/26/2025	6,696.4620	EXERCISE	122,303	122,303				
	4		EMINI S&P 437	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/26/2025	6,658.2500	09/26/2025	6,696.4620	EXERCISE	7,642	7,642				
	15		EMINI S&P 438	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	09/29/2025	6,707.7500	EXERCISE	(3,375)	(3,375)				
	27		EMINI S&P 439	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/30/2025	6,648.5000	09/30/2025	6,734.2500	EXERCISE	115,763	115,763				
	7		EMINI S&P 440	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/30/2025	6,715.0000	09/30/2025	6,734.2500	EXERCISE	6,738	6,738				
	15		EMINI S&P 441	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,762.2500	10/01/2025	6,764.5000	EXERCISE	1,688	1,688				
	13		EMINI S&P 442	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,762.2500	10/01/2025	6,764.7500	EXERCISE	1,625	1,625				
	10		EMINI S&P 443	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,762.2500	10/01/2025	6,765.0000	EXERCISE	1,375	1,375				
	7		EMINI S&P 444	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,762.2500	10/01/2025	6,764.2500	EXERCISE	700	700				
	1		EMINI S&P 445	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,764.2500	EXERCISE	5,788	5,788				
	6		EMINI S&P 446	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,764.7500	EXERCISE	34,875	34,875				
	5		EMINI S&P 447	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,764.5000	EXERCISE	29,000	29,000				
	5		EMINI S&P 448	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,765.2500	EXERCISE	29,188	29,188				
	4		EMINI S&P 449	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,765.0000	EXERCISE	23,300	23,300				
	3		EMINI S&P 450	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/12/2025	6,648.5000	10/01/2025	6,765.5000	EXERCISE	17,550	17,550				
	2		EMINI S&P 451	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,765.2500	10/01/2025	6,764.2500	EXERCISE	(100)	(100)				
	1		EMINI S&P 452	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 453	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/01/2025	6,765.2500	10/01/2025	6,765.5000	EXERCISE	13	13				
	14		EMINI S&P 454	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/02/2025	6,767.7500	EXERCISE	700	700				
	48		EMINI S&P 455	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/03/2025	6,648.5000	10/03/2025	6,759.5000	EXERCISE	266,400	266,400				
	30		EMINI S&P 456	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,679.5000	10/03/2025	6,759.5000	EXERCISE	120,000	120,000				
	12		EMINI S&P 457	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	10/03/2025	6,759.5000	EXERCISE	39,900	39,900				
	5		EMINI S&P 458	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	10/03/2025	6,759.5000	EXERCISE	22,000	22,000				
	6		EMINI S&P 459	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/17/2025	6,671.5000	10/03/2025	6,766.2500	EXERCISE	28,425	28,425				
	7		EMINI S&P 460	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,645.5000	10/03/2025	6,766.2500	EXERCISE	42,263	42,263				
	1		EMINI S&P 461	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,645.5000	10/03/2025	6,774.2500	EXERCISE	6,438	6,438				
	5		EMINI S&P 462	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/15/2025	6,645.7500	10/03/2025	6,774.2500	EXERCISE	32,125	32,125				
	13		EMINI S&P 463	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.7500	EXERCISE	(3,088)	(3,088)				
	9		EMINI S&P 464	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.5000	EXERCISE	(2,250)	(2,250)				
	8		EMINI S&P 465	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.0000	EXERCISE	(2,200)	(2,200)				
	5		EMINI S&P 466	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,801.5000	10/08/2025	6,796.7500	EXERCISE	(1,188)	(1,188)				
	3		EMINI S&P 467	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/08/2025	6,796.7500	EXERCISE	14,513	14,513				
	7		EMINI S&P 468	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/08/2025	6,796.2500	EXERCISE	33,688	33,688				

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
	6		EMINI S&P 469	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/08/2025	6,796.2500	EXERCISE	28,875	28,875				
	2		EMINI S&P 470	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/08/2025	6,797.0000	EXERCISE	9,700	9,700				
	3		EMINI S&P 471	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,761.5000	10/08/2025	6,797.0000	EXERCISE	5,325	5,325				
	5		EMINI S&P 472	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,761.5000	10/08/2025	6,797.0000	EXERCISE	8,875	8,875				
	1		EMINI S&P 473	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,761.5000	10/08/2025	6,797.2500	EXERCISE	1,788	1,788				
	4		EMINI S&P 474	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	10/08/2025	6,797.2500	EXERCISE	20,850	20,850				
	3		EMINI S&P 475	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	10/08/2025	6,795.7500	EXERCISE	15,413	15,413				
	1		EMINI S&P 476	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,693.0000	10/08/2025	6,796.0000	EXERCISE	5,150	5,150				
	2		EMINI S&P 477	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,697.0000	10/08/2025	6,796.0000	EXERCISE	9,900	9,900				
	2		EMINI S&P 478	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,697.0000	10/08/2025	6,797.2500	EXERCISE	10,025	10,025				
	1		EMINI S&P 479	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,797.7500	10/08/2025	6,797.2500	EXERCISE	(25)	(25)				
	1		EMINI S&P 480	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/08/2025	6,797.7500	10/08/2025	6,797.5000	EXERCISE	(13)	(13)				
	15		EMINI S&P 481	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,806.0000	EXERCISE	17,813	17,813				
	2		EMINI S&P 482	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/09/2025	6,806.2500	EXERCISE	2,400	2,400				
	1		EMINI S&P 483	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,778.2500	10/09/2025	6,806.2500	EXERCISE	1,400	1,400				
	48		EMINI S&P 484	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/10/2025	6,696.5000	10/10/2025	6,670.2500	EXERCISE	(63,000)	(63,000)				
	35		EMINI S&P 485	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/22/2025	6,753.7500	10/10/2025	6,670.2500	EXERCISE	(146,125)	(146,125)				
	12		EMINI S&P 486	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/22/2025	6,753.7500	10/10/2025	6,624.5000	EXERCISE	(77,550)	(77,550)				
	8		EMINI S&P 487	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/10/2025	6,624.5000	EXERCISE	(30,200)	(30,200)				
	19		EMINI S&P 488	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/10/2025	6,661.0000	EXERCISE	(37,050)	(37,050)				
	10		EMINI S&P 489	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/18/2025	6,700.0000	10/10/2025	6,673.2500	EXERCISE	(13,375)	(13,375)				
	4		EMINI S&P 490	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/23/2025	6,751.7500	10/10/2025	6,673.2500	EXERCISE	(15,700)	(15,700)				
	6		EMINI S&P 491	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/23/2025	6,751.7500	10/10/2025	6,673.0000	EXERCISE	(23,625)	(23,625)				
	7		EMINI S&P 492	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/10/2025	6,596.2500	10/10/2025	6,673.0000	EXERCISE	26,863	26,863				
	3		EMINI S&P 493	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/10/2025	6,751.5000	10/10/2025	6,672.7500	EXERCISE	(11,813)	(11,813)				
	3		EMINI S&P 494	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,696.7500	10/10/2025	6,672.7500	EXERCISE	(3,600)	(3,600)				
	1		EMINI S&P 495	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/10/2025	6,672.7500	EXERCISE	(2,138)	(2,138)				
	2		EMINI S&P 496	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/10/2025	6,791.2500	EXERCISE	7,575	7,575				
	25		EMINI S&P 497	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/13/2025	6,695.0000	10/13/2025	6,687.2500	EXERCISE	(9,688)	(9,688)				
	21		EMINI S&P 498	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/13/2025	6,679.0000	10/13/2025	6,687.2500	EXERCISE	8,663	8,663				
	14		EMINI S&P 499	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/13/2025	6,678.7500	10/13/2025	6,687.2500	EXERCISE	5,950	5,950				
	12		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	(1,350)	(1,350)				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,693.0000	10/14/2025	6,631.2500	EXERCISE	(46,313)	(46,313)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,693.5000	10/14/2025	6,631.2500	EXERCISE	(12,450)	(12,450)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,693.5000	10/14/2025	6,631.0000	EXERCISE	(9,375)	(9,375)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,688.5000	10/14/2025	6,631.0000	EXERCISE	(11,500)	(11,500)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	10/15/2025	6,713.2500	EXERCISE	1,250	1,250				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	10/15/2025	6,700.5000	EXERCISE	(3,525)	(3,525)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	10/15/2025	6,698.5000	EXERCISE	(3,438)	(3,438)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/29/2025	6,712.2500	10/15/2025	6,701.2500	EXERCISE	(2,750)	(2,750)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,701.5000	EXERCISE	(2,800)	(2,800)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,702.0000	EXERCISE	(2,700)	(2,700)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,698.0000	EXERCISE	(2,625)	(2,625)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,698.2500	EXERCISE	(2,588)	(2,588)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,698.2500	EXERCISE	(2,588)	(2,588)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,698.5000	EXERCISE	(2,550)	(2,550)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	09/24/2025	6,715.5000	10/15/2025	6,698.7500	EXERCISE	(1,675)	(1,675)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,698.7500	EXERCISE	175	175				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,700.0000	EXERCISE	713	713				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,700.5000	EXERCISE	788	788				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,701.7500	EXERCISE	975	975				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,700.7500	EXERCISE	550	550				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,700.7500	EXERCISE	550	550				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,701.0000	EXERCISE	575	575				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,701.0000	EXERCISE	575	575				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.2500	10/15/2025	6,701.2500	EXERCISE	600	600				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.0000	10/15/2025	6,701.7500	EXERCISE	675	675				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.0000	10/15/2025	6,702.0000	EXERCISE	700	700				

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 -	10/15/2025	6,695.0000	10/15/2025	6,698.0000	EXERCISE	150	150				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.0000	10/15/2025	6,699.0000	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.0000	10/15/2025	6,699.2500	EXERCISE	213	213				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/15/2025	6,695.0000	10/15/2025	6,699.5000	EXERCISE	225	225				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/15/2025	6,701.5000	EXERCISE	(3,263)	(3,263)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/15/2025	6,702.2500	EXERCISE	(3,225)	(3,225)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/15/2025	6,702.5000	EXERCISE	(3,213)	(3,213)				
	52		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	(68,250)	(68,250)				
	32		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	(63,200)	(63,200)				
	22		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	13,750	13,750				
	21		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	(60,638)	(60,638)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,706.2500	EXERCISE	4,388	4,388				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,706.5000	EXERCISE	2,500	2,500				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	10/16/2025	6,706.0000	EXERCISE	1,900	1,900				
	34		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	3,400	3,400				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/21/2025	6,781.7500	10/21/2025	6,777.7500	EXERCISE	(5,000)	(5,000)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/21/2025	6,777.7500	EXERCISE	1,650	1,650				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,788.7500	10/22/2025	6,736.5000	EXERCISE	(57,475)	(57,475)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,788.7500	10/22/2025	6,769.2500	EXERCISE	(16,575)	(16,575)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,788.7500	10/22/2025	6,728.2500	EXERCISE	(18,150)	(18,150)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/22/2025	6,728.2500	EXERCISE	(10,800)	(10,800)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/22/2025	6,708.7500	EXERCISE	(29,400)	(29,400)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/22/2025	6,707.2500	EXERCISE	(22,500)	(22,500)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/22/2025	6,708.2500	EXERCISE	(22,200)	(22,200)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/22/2025	6,708.5000	EXERCISE	(3,688)	(3,688)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,708.5000	EXERCISE	(14,375)	(14,375)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,708.2500	EXERCISE	(14,438)	(14,438)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,736.7500	EXERCISE	(7,313)	(7,313)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,709.0000	EXERCISE	(11,400)	(11,400)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,707.5000	EXERCISE	(8,775)	(8,775)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,766.0000	10/22/2025	6,707.7500	EXERCISE	(2,913)	(2,913)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,707.7500	EXERCISE	(6,850)	(6,850)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,709.2500	EXERCISE	(10,050)	(10,050)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,709.7500	EXERCISE	(9,975)	(9,975)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,710.2500	EXERCISE	(9,900)	(9,900)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,710.5000	EXERCISE	(9,863)	(9,863)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,710.7500	EXERCISE	(9,825)	(9,825)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/07/2025	6,776.2500	10/22/2025	6,707.0000	EXERCISE	(3,463)	(3,463)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,707.0000	EXERCISE	(3,763)	(3,763)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,707.2500	EXERCISE	(7,500)	(7,500)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,707.7500	EXERCISE	(7,450)	(7,450)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,708.0000	EXERCISE	(7,425)	(7,425)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,708.0000	EXERCISE	(7,400)	(7,400)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,708.7500	EXERCISE	(7,325)	(7,325)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,709.0000	EXERCISE	(7,300)	(7,300)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,709.2500	EXERCISE	(7,300)	(7,300)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,710.0000	EXERCISE	(7,225)	(7,225)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.2500	10/22/2025	6,711.7500	EXERCISE	(7,050)	(7,050)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/22/2025	6,707.5000	EXERCISE	(2,963)	(2,963)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/22/2025	6,708.5000	EXERCISE	(2,913)	(2,913)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/22/2025	6,710.0000	EXERCISE	(2,838)	(2,838)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/02/2025	6,766.7500	10/22/2025	6,710.2500	EXERCISE	(2,825)	(2,825)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,710.7500	EXERCISE	(3,563)	(3,563)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,711.0000	EXERCISE	(3,550)	(3,550)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,711.5000	EXERCISE	(3,525)	(3,525)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/06/2025	6,782.0000	10/22/2025	6,711.5000	EXERCISE	(3,525)	(3,525)				
	33		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/23/2025	6,696.5000	10/23/2025	6,762.5000	EXERCISE	108,900	108,900				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/13/2025	6,695.0000	10/23/2025	6,762.5000	EXERCISE	54,000	54,000				

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
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/13/2025	6,695.0000	10/23/2025	6,736.5000	EXERCISE	14,525	14,525				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,693.7500	10/23/2025	6,736.5000	EXERCISE	29,925	29,925				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/14/2025	6,693.7500	10/23/2025	6,762.7500	EXERCISE	24,150	24,150				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/23/2025	6,762.7500	EXERCISE	(6,825)	(6,825)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/09/2025	6,782.2500	10/23/2025	6,775.0000	EXERCISE	(725)	(725)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	10/27/2025	6,908.5000	EXERCISE	116,600	116,600				
	11		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	10,588	10,588				
	7		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	6,650	6,650				
	6		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	5,625	5,625				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,939.0000	EXERCISE	4,813	4,813				
	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				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,939.2500	EXERCISE	3,900	3,900				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,939.2500	EXERCISE	3,900	3,900				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,938.0000	EXERCISE	2,738	2,738				
	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				
	2		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	1,825	1,825				
	2		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	1,850	1,850				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	10/29/2025	6,937.7500	EXERCISE	900	900				
	27		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/30/2025	6,696.5000	10/30/2025	6,933.7500	EXERCISE	320,288	320,288				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/30/2025	6,854.0000	10/30/2025	6,933.7500	EXERCISE	43,863	43,863				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/30/2025	6,854.0000	10/30/2025	6,934.0000	EXERCISE	36,000	36,000				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/31/2025	6,871.0000	10/31/2025	6,875.7500	EXERCISE	2,850	2,850				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/31/2025	6,899.5000	10/31/2025	6,875.7500	EXERCISE	(2,375)	(2,375)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/31/2025	6,899.5000	10/31/2025	6,875.5000	EXERCISE	(2,400)	(2,400)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/31/2025	6,895.2500	10/31/2025	6,875.5000	EXERCISE	(988)	(988)				
	42		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	17,325	17,325				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/04/2025	6,809.0000	EXERCISE	50,625	50,625				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/04/2025	6,865.5000	EXERCISE	76,050	76,050				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/05/2025	6,850.2500	EXERCISE	15,375	15,375				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/05/2025	6,850.5000	EXERCISE	30,800	30,800				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/05/2025	6,850.5000	EXERCISE	46,200	46,200				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/05/2025	6,851.2500	EXERCISE	15,475	15,475				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/16/2025	6,696.5000	11/05/2025	6,851.5000	EXERCISE	7,750	7,750				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/05/2025	6,850.7500	EXERCISE	59,000	59,000				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/05/2025	6,850.7500	EXERCISE	44,250	44,250				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/05/2025	6,851.0000	EXERCISE	44,325	44,325				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/05/2025	6,851.5000	EXERCISE	7,413	7,413				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/05/2025	6,782.5000	11/05/2025	6,851.0000	EXERCISE	23,975	23,975				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/05/2025	6,782.5000	11/05/2025	6,851.2500	EXERCISE	6,875	6,875				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/05/2025	6,782.7500	11/05/2025	6,824.0000	EXERCISE	51,563	51,563				
	56		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/06/2025	6,765.5000	11/06/2025	6,744.5000	EXERCISE	(58,800)	(58,800)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/06/2025	6,765.5000	11/06/2025	6,751.7500	EXERCISE	(11,688)	(11,688)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/06/2025	6,751.7500	EXERCISE	4,850	4,850				
	18		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/06/2025	6,758.2500	EXERCISE	49,500	49,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/06/2025	6,810.7500	11/06/2025	6,758.2500	EXERCISE	(2,625)	(2,625)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/06/2025	6,810.7500	11/06/2025	6,779.7500	EXERCISE	(12,400)	(12,400)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/06/2025	6,810.5000	11/06/2025	6,779.7500	EXERCISE	(3,075)	(3,075)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/07/2025	6,750.7500	11/07/2025	6,745.2500	EXERCISE	(4,400)	(4,400)				
	13		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	(37,050)	(37,050)				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,800.7500	11/10/2025	6,857.2500	EXERCISE	56,500	56,500				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.5000	11/11/2025	6,869.5000	EXERCISE	5,000	5,000				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,888.0000	EXERCISE	83,138	83,138				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,877.7500	EXERCISE	69,800	69,800				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,874.7500	EXERCISE	42,875	42,875				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,878.7500	EXERCISE	43,875	43,875				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,877.5000	EXERCISE	34,850	34,850				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,877.7500	EXERCISE	34,900	34,900				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,878.5000	EXERCISE	35,050	35,050				

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	11/12/2025	6,879.0000	EXERCISE	35,150	35,150				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,879.5000	EXERCISE	26,438	26,438				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,874.7500	EXERCISE	17,150	17,150				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,875.0000	EXERCISE	17,175	17,175				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,875.2500	EXERCISE	17,200	17,200				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,875.5000	EXERCISE	17,225	17,225				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,876.2500	EXERCISE	17,300	17,300				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,876.5000	EXERCISE	17,325	17,325				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,877.2500	EXERCISE	17,400	17,400				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,878.2500	EXERCISE	17,500	17,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/17/2025	6,703.2500	11/12/2025	6,878.5000	EXERCISE	8,763	8,763				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,878.5000	EXERCISE	213	213				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,879.2500	EXERCISE	500	500				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,879.7500	EXERCISE	550	550				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,880.0000	EXERCISE	575	575				
	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				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,875.0000	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/12/2025	6,874.2500	11/12/2025	6,878.2500	EXERCISE	200	200				
	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				
	89		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/13/2025	6,703.2500	11/13/2025	6,767.0000	EXERCISE	283,688	283,688				
	59		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/24/2025	6,826.5000	11/13/2025	6,767.0000	EXERCISE	(175,525)	(175,525)				
	29		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/13/2025	6,765.2500	11/13/2025	6,767.0000	EXERCISE	2,538	2,538				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/20/2025	6,716.0000	11/13/2025	6,767.0000	EXERCISE	56,100	56,100				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/24/2025	6,838.0000	11/13/2025	6,767.0000	EXERCISE	(78,100)	(78,100)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/20/2025	6,774.2500	11/13/2025	6,767.0000	EXERCISE	(3,263)	(3,263)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/20/2025	6,774.2500	11/13/2025	6,883.0000	EXERCISE	38,063	38,063				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/20/2025	6,714.7500	11/13/2025	6,883.0000	EXERCISE	109,363	109,363				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/13/2025	6,910.5000	11/13/2025	6,769.7500	EXERCISE	(77,413)	(77,413)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/24/2025	6,780.5000	11/13/2025	6,769.7500	EXERCISE	(2,688)	(2,688)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/28/2025	6,910.7500	11/13/2025	6,769.7500	EXERCISE	(14,100)	(14,100)				
	29		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	47,125	47,125				
	22		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,768.7500	EXERCISE	19,525	19,525				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,769.0000	EXERCISE	9,000	9,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,719.2500	EXERCISE	(6,350)	(6,350)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.2500	EXERCISE	6,650	6,650				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.2500	EXERCISE	4,988	4,988				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.7500	EXERCISE	5,063	5,063				
	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				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,782.7500	EXERCISE	3,175	3,175				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,783.7500	EXERCISE	3,275	3,275				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.0000	EXERCISE	3,300	3,300				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.5000	EXERCISE	3,350	3,350				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,784.7500	EXERCISE	3,375	3,375				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,786.0000	EXERCISE	3,500	3,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,782.0000	EXERCISE	1,550	1,550				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,782.2500	EXERCISE	1,563	1,563				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,782.2500	EXERCISE	1,563	1,563				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,783.0000	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	6,784.5000	EXERCISE	1,675	1,675				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,785.0000	EXERCISE	1,700	1,700				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,785.2500	EXERCISE	1,713	1,713				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,785.7500	EXERCISE	1,738	1,738				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,786.0000	EXERCISE	1,750	1,750				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/14/2025	6,786.2500	EXERCISE	1,763	1,763				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,782.2500	11/14/2025	6,786.5000	EXERCISE	213	213				
	83		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/18/2025	6,751.0000	11/18/2025	6,617.5000	EXERCISE	(554,025)	(554,025)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/28/2025	6,910.7500	11/18/2025	6,617.5000	EXERCISE	(307,913)	(307,913)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/28/2025	6,910.7500	11/18/2025	6,677.7500	EXERCISE	(23,300)	(23,300)				

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
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/07/2025	6,750.7500	11/18/2025	6,677.7500	EXERCISE	(69,350)	(69,350)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/03/2025	6,883.0000	11/18/2025	6,677.7500	EXERCISE	(174,463)	(174,463)				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/28/2025	6,925.2500	11/18/2025	6,677.7500	EXERCISE	(160,875)	(160,875)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/31/2025	6,899.5000	11/18/2025	6,677.7500	EXERCISE	(110,875)	(110,875)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/03/2025	6,895.2500	11/18/2025	6,677.7500	EXERCISE	(97,875)	(97,875)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,927.5000	11/18/2025	6,677.7500	EXERCISE	(74,925)	(74,925)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/03/2025	6,895.5000	11/18/2025	6,677.7500	EXERCISE	(10,888)	(10,888)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/03/2025	6,895.5000	11/18/2025	6,678.0000	EXERCISE	(54,375)	(54,375)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	10/29/2025	6,919.7500	11/18/2025	6,678.0000	EXERCISE	(60,438)	(60,438)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/18/2025	6,701.2500	11/18/2025	6,678.0000	EXERCISE	(2,325)	(2,325)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/18/2025	6,637.5000	11/18/2025	6,678.0000	EXERCISE	2,025	2,025				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/19/2025	6,641.0000	11/19/2025	6,661.5000	EXERCISE	21,525	21,525				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/19/2025	6,641.0000	11/19/2025	6,630.5000	EXERCISE	(2,625)	(2,625)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,633.0000	EXERCISE	(56,688)	(56,688)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,631.5000	EXERCISE	(45,650)	(45,650)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,632.0000	EXERCISE	(45,550)	(45,550)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,632.5000	EXERCISE	(45,450)	(45,450)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,633.2500	EXERCISE	(45,300)	(45,300)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,630.0000	EXERCISE	(18,150)	(18,150)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,630.7500	EXERCISE	(18,038)	(18,038)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,631.0000	EXERCISE	(18,000)	(18,000)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,632.0000	EXERCISE	(17,850)	(17,850)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,632.7500	EXERCISE	(17,738)	(17,738)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/19/2025	6,633.2500	EXERCISE	(11,775)	(11,775)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,801.0000	11/19/2025	6,633.2500	EXERCISE	(8,388)	(8,388)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,801.0000	11/19/2025	6,633.5000	EXERCISE	(25,125)	(25,125)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,801.0000	11/19/2025	6,633.7500	EXERCISE	(25,088)	(25,088)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,801.0000	11/19/2025	6,629.7500	EXERCISE	(17,125)	(17,125)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,801.0000	11/19/2025	6,631.2500	EXERCISE	(8,488)	(8,488)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,631.2500	EXERCISE	(11,425)	(11,425)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,631.7500	EXERCISE	(22,800)	(22,800)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,632.2500	EXERCISE	(22,750)	(22,750)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,632.2500	EXERCISE	(22,750)	(22,750)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.7500	11/19/2025	6,632.7500	EXERCISE	(22,700)	(22,700)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.5000	11/19/2025	6,633.5000	EXERCISE	(22,600)	(22,600)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.5000	11/19/2025	6,634.0000	EXERCISE	(22,550)	(22,550)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.5000	11/19/2025	6,630.2500	EXERCISE	(11,463)	(11,463)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/11/2025	6,859.5000	11/19/2025	6,630.2500	EXERCISE	(11,463)	(11,463)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,800.7500	11/19/2025	6,630.7500	EXERCISE	(8,500)	(8,500)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,800.7500	11/19/2025	6,631.0000	EXERCISE	(8,488)	(8,488)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,800.7500	11/19/2025	6,631.5000	EXERCISE	(8,463)	(8,463)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/10/2025	6,800.7500	11/19/2025	6,631.7500	EXERCISE	(8,450)	(8,450)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/07/2025	6,751.0000	11/19/2025	6,634.0000	EXERCISE	(5,850)	(5,850)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/07/2025	6,751.0000	11/19/2025	6,634.5000	EXERCISE	(5,825)	(5,825)				
	73		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	(576,700)	(576,700)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/20/2025	6,621.5000	EXERCISE	(41,963)	(41,963)				
	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)				
	2		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	(9,350)	(9,350)				
	92		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	(187,450)	(187,450)				
	16		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	(32,400)	(32,400)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,580.7500	EXERCISE	(20,213)	(20,213)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/21/2025	6,617.5000	11/21/2025	6,580.5000	EXERCISE	(3,700)	(3,700)				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,751.0000	11/24/2025	6,721.0000	EXERCISE	(30,000)	(30,000)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,634.0000	11/24/2025	6,721.0000	EXERCISE	43,500	43,500				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,645.2500	11/24/2025	6,721.0000	EXERCISE	34,088	34,088				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,722.2500	11/24/2025	6,721.0000	EXERCISE	(563)	(563)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,634.0000	11/24/2025	6,721.0000	EXERCISE	30,450	30,450				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/24/2025	6,645.5000	11/24/2025	6,721.0000	EXERCISE	26,425	26,425				

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 -	11/24/2025	6,722.5000	11/24/2025	6,721.0000	EXERCISE	(150)	(150)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/25/2025	6,719.5000	11/25/2025	6,781.7500	EXERCISE	49,800	49,800				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/14/2025	6,751.0000	11/25/2025	6,781.7500	EXERCISE	23,063	23,063				
	15		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,688.7500	11/25/2025	6,781.7500	EXERCISE	69,750	69,750				
	12		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	36,900	36,900				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/25/2025	6,720.5000	11/25/2025	6,781.7500	EXERCISE	33,688	33,688				
	43		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/26/2025	6,689.0000	11/26/2025	6,832.5000	EXERCISE	308,525	308,525				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,725.2500	11/26/2025	6,832.5000	EXERCISE	42,900	42,900				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,725.2500	11/26/2025	6,797.0000	EXERCISE	71,750	71,750				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,725.2500	11/26/2025	6,797.2500	EXERCISE	28,800	28,800				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,725.2500	11/26/2025	6,840.2500	EXERCISE	23,000	23,000				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,840.2500	EXERCISE	10,163	10,163				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,839.0000	EXERCISE	19,950	19,950				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,839.7500	EXERCISE	20,175	20,175				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,840.5000	EXERCISE	20,400	20,400				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,842.0000	EXERCISE	20,850	20,850				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,772.5000	11/26/2025	6,841.2500	EXERCISE	10,313	10,313				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,841.2500	EXERCISE	6,825	6,825				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,841.7500	EXERCISE	17,188	17,188				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,839.2500	EXERCISE	13,250	13,250				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,839.7500	EXERCISE	13,350	13,350				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,840.7500	EXERCISE	13,550	13,550				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,839.0000	EXERCISE	9,900	9,900				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,773.0000	11/26/2025	6,840.0000	EXERCISE	3,350	3,350				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/26/2025	6,840.0000	EXERCISE	12,525	12,525				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/26/2025	6,841.2500	EXERCISE	18,975	18,975				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/26/2025	6,842.0000	EXERCISE	19,088	19,088				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/26/2025	6,840.7500	EXERCISE	12,600	12,600				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/20/2025	6,714.7500	11/26/2025	6,841.0000	EXERCISE	12,625	12,625				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,841.5000	EXERCISE	7,000	7,000				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,840.0000	EXERCISE	3,425	3,425				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,840.5000	EXERCISE	3,450	3,450				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,841.5000	EXERCISE	3,500	3,500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,841.7500	EXERCISE	3,513	3,513				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/17/2025	6,771.5000	11/26/2025	6,842.2500	EXERCISE	3,538	3,538				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,830.5000	EXERCISE	(16,913)	(16,913)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/28/2025	6,861.5000	11/28/2025	6,830.5000	EXERCISE	(15,500)	(15,500)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,830.5000	EXERCISE	(1,538)	(1,538)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/28/2025	6,861.2500	11/28/2025	6,831.0000	EXERCISE	(10,588)	(10,588)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	12/19/2025	BAML -	11/28/2025	6,861.0000	11/28/2025	6,831.0000	EXERCISE	(4,500)	(4,500)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/02/2025	6,842.7500	12/02/2025	6,827.5000	EXERCISE	(4,575)	(4,575)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/02/2025	6,842.7500	12/02/2025	6,827.7500	EXERCISE	(1,500)	(1,500)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,861.7500	EXERCISE	51,450	51,450				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.0000	EXERCISE	43,575	43,575				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.2500	EXERCISE	43,650	43,650				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.2500	EXERCISE	43,650	43,650				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,861.0000	EXERCISE	43,875	43,875				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,859.5000	EXERCISE	36,188	36,188				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,861.2500	EXERCISE	36,625	36,625				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,858.5000	EXERCISE	28,750	28,750				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,858.5000	EXERCISE	28,750	28,750				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,859.7500	EXERCISE	29,000	29,000				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.5000	EXERCISE	29,150	29,150				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.5000	EXERCISE	29,150	29,150				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,861.5000	EXERCISE	29,350	29,350				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,862.2500	EXERCISE	29,500	29,500				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,858.7500	EXERCISE	21,600	21,600				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,859.0000	EXERCISE	21,638	21,638				

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	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,860.0000	EXERCISE	21,788	21,788				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,862.0000	EXERCISE	22,088	22,088				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,862.5000	EXERCISE	22,163	22,163				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,862.7500	EXERCISE	22,200	22,200				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,858.2500	EXERCISE	14,350	14,350				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,859.0000	EXERCISE	14,425	14,425				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/03/2025	6,859.5000	EXERCISE	14,475	14,475				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,861.0000	EXERCISE	950	950				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,862.5000	EXERCISE	1,100	1,100				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,859.2500	EXERCISE	388	388				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,859.7500	EXERCISE	413	413				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,861.5000	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,861.7500	EXERCISE	513	513				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,862.0000	EXERCISE	525	525				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,862.2500	EXERCISE	538	538				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,862.7500	EXERCISE	563	563				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,863.2500	EXERCISE	588	588				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/03/2025	6,851.5000	12/03/2025	6,863.5000	EXERCISE	600	600				
	57		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,868.5000	EXERCISE	715,350	715,350				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,861.0000	EXERCISE	73,050	73,050				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,862.2500	EXERCISE	36,713	36,713				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,862.0000	EXERCISE	24,450	24,450				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,862.2500	EXERCISE	24,475	24,475				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,861.7500	EXERCISE	12,213	12,213				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	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	12/04/2025	6,862.5000	EXERCISE	12,250	12,250				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,862.7500	EXERCISE	12,263	12,263				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,863.0000	EXERCISE	12,275	12,275				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,863.2500	EXERCISE	12,288	12,288				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,863.5000	EXERCISE	12,300	12,300				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,863.5000	EXERCISE	12,300	12,300				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,864.2500	EXERCISE	12,338	12,338				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/04/2025	6,865.2500	EXERCISE	12,388	12,388				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/04/2025	6,865.5000	EXERCISE	7,538	7,538				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/04/2025	6,866.0000	EXERCISE	7,563	7,563				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/20/2025	6,714.7500	12/04/2025	6,868.0000	EXERCISE	7,663	7,663				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,875.5000	EXERCISE	(963)	(963)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,878.2500	12/05/2025	6,875.5000	EXERCISE	(413)	(413)				
	23		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	(12,650)	(12,650)				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,861.7500	12/09/2025	6,850.5000	EXERCISE	(12,938)	(12,938)				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,861.7500	12/09/2025	6,850.5000	EXERCISE	(12,938)	(12,938)				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/09/2025	6,850.5000	EXERCISE	(13,225)	(13,225)				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,861.5000	12/09/2025	6,850.5000	EXERCISE	(7,700)	(7,700)				
	7		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	(3,763)	(3,763)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/09/2025	6,848.2500	12/09/2025	6,850.5000	EXERCISE	563	563				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/21/2025	6,617.5000	12/09/2025	6,850.5000	EXERCISE	34,950	34,950				
	26		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,891.0000	EXERCISE	37,700	37,700				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,846.0000	EXERCISE	(6,400)	(6,400)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,844.0000	EXERCISE	(6,300)	(6,300)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,844.7500	EXERCISE	(5,175)	(5,175)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.7500	EXERCISE	(3,250)	(3,250)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.7500	EXERCISE	(1,625)	(1,625)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,846.5000	EXERCISE	(4,650)	(4,650)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.0000	EXERCISE	(4,250)	(4,250)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.2500	EXERCISE	(4,188)	(4,188)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,846.0000	EXERCISE	(4,000)	(4,000)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,844.0000	EXERCISE	(3,600)	(3,600)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,844.7500	EXERCISE	(3,450)	(3,450)				

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
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.5000	EXERCISE	(3,300)	(3,300)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/10/2025	6,845.7500	EXERCISE	(813)	(813)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,845.7500	EXERCISE	225	225				
	3		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	6,844.2500	12/10/2025	6,846.2500	EXERCISE	300	300				
	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						
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,845.2500	EXERCISE	100	100				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,845.5000	EXERCISE	125	125				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,846.2500	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,843.7500	EXERCISE	(25)	(25)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/10/2025	6,844.2500	12/10/2025	6,845.0000	EXERCISE	38	38				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/11/2025	6,821.2500	12/11/2025	6,908.5000	EXERCISE	21,813	21,813				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/11/2025	6,908.5000	EXERCISE	2,325	2,325				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	11/28/2025	6,862.0000	12/11/2025	6,865.2500	EXERCISE	163	163				
	80		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	(69,000)	(69,000)				
	21		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	13,913	13,913				
	20		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	13,000	13,000				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,830.2500	EXERCISE	800	800				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,830.0000	EXERCISE	188	188				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/12/2025	6,829.2500	12/12/2025	6,830.5000	EXERCISE	63	63				
	78		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,829.2500	12/15/2025	6,830.7500	EXERCISE	5,850	5,850				
	74		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,879.5000	12/15/2025	6,830.7500	EXERCISE	(180,375)	(180,375)				
	50		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/02/2025	6,842.7500	12/15/2025	6,830.7500	EXERCISE	(30,000)	(30,000)				
	47		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/08/2025	6,854.2500	12/15/2025	6,830.7500	EXERCISE	(55,225)	(55,225)				
	46		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,879.5000	12/15/2025	6,830.7500	EXERCISE	(112,125)	(112,125)				
	25		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,836.7500	12/15/2025	6,830.7500	EXERCISE	(7,500)	(7,500)				
	24		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,836.7500	12/15/2025	6,830.7500	EXERCISE	(7,200)	(7,200)				
	21		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/08/2025	6,876.5000	12/15/2025	6,830.7500	EXERCISE	(48,038)	(48,038)				
	20		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	(47,500)	(47,500)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,879.2500	12/15/2025	6,830.7500	EXERCISE	(29,100)	(29,100)				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,835.0000	12/15/2025	6,830.7500	EXERCISE	(2,338)	(2,338)				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,835.0000	12/15/2025	6,830.7500	EXERCISE	(1,700)	(1,700)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/01/2025	6,821.2500	12/15/2025	6,830.7500	EXERCISE	3,325	3,325				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/08/2025	6,876.2500	12/15/2025	6,830.7500	EXERCISE	(15,925)	(15,925)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/12/2025	6,910.2500	12/15/2025	6,830.7500	EXERCISE	(23,850)	(23,850)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/01/2025	6,852.0000	12/15/2025	6,830.7500	EXERCISE	(5,313)	(5,313)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/05/2025	6,879.2500	12/15/2025	6,830.7500	EXERCISE	(12,125)	(12,125)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,834.7500	12/15/2025	6,830.7500	EXERCISE	(400)	(400)				
	80		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/16/2025	6,846.7500	EXERCISE	(170,000)	(170,000)				
	23		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/16/2025	6,859.0000	EXERCISE	(34,788)	(34,788)				
	37		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,884.0000	12/16/2025	6,859.0000	EXERCISE	(46,250)	(46,250)				
	14		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/16/2025	6,856.5000	12/16/2025	6,859.0000	EXERCISE	1,750	1,750				
	12		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	(10,200)	(10,200)				
	2		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	(2,150)	(2,150)				
	1		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	(1,075)	(1,075)				
	17		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,796.2500	EXERCISE	(79,050)	(79,050)				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,797.2500	EXERCISE	(55,200)	(55,200)				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,789.0000	EXERCISE	(50,125)	(50,125)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,796.7500	EXERCISE	(41,625)	(41,625)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/17/2025	6,796.5000	EXERCISE	(13,913)	(13,913)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,796.5000	EXERCISE	(11,650)	(11,650)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,796.7500	EXERCISE	(20,300)	(20,300)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,796.0000	EXERCISE	(17,625)	(17,625)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,796.2500	EXERCISE	(17,550)	(17,550)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,795.2500	EXERCISE	(8,925)	(8,925)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.5000	12/17/2025	6,795.2500	EXERCISE	(5,925)	(5,925)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.5000	12/17/2025	6,795.5000	EXERCISE	(14,750)	(14,750)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.5000	12/17/2025	6,795.5000	EXERCISE	(8,850)	(8,850)				

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	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,795.5000	EXERCISE	(5,875)	(5,875)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.2500	12/17/2025	6,795.7500	EXERCISE	(14,625)	(14,625)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,797.0000	EXERCISE	(11,550)	(11,550)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.7500	12/17/2025	6,797.2500	EXERCISE	(2,875)	(2,875)				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.5000	12/17/2025	6,797.2500	EXERCISE	(8,588)	(8,588)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,854.5000	12/17/2025	6,796.5000	EXERCISE	(2,900)	(2,900)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,777.7500	12/17/2025	6,796.5000	EXERCISE	938	938				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,777.7500	12/17/2025	6,797.5000	EXERCISE	1,975	1,975				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,853.7500	12/17/2025	6,795.0000	EXERCISE	(2,938)	(2,938)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,853.7500	12/17/2025	6,795.7500	EXERCISE	(2,900)	(2,900)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/17/2025	6,853.7500	12/17/2025	6,796.0000	EXERCISE	(2,888)	(2,888)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/18/2025	6,826.7500	12/18/2025	6,787.2500	EXERCISE	(31,600)	(31,600)				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/18/2025	6,826.7500	12/18/2025	6,787.5000	EXERCISE	(17,663)	(17,663)				
	76		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/19/2025	6,886.5000	12/19/2025	6,890.2500	EXERCISE	14,250	14,250				
	20		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/19/2025	6,890.2500	EXERCISE	1,000	1,000				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/19/2025	6,890.0000	EXERCISE	375	375				
	28		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/19/2025	6,890.0000	12/19/2025	6,890.0000	EXPIRATION						
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/19/2025	6,886.2500	12/19/2025	6,890.0000	EXERCISE	2,250	2,250				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/19/2025	6,889.2500	12/19/2025	6,890.0000	EXERCISE	75	75				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/19/2025	6,891.2500	12/19/2025	6,890.0000	EXERCISE	(63)	(63)				
	27		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	(40,838)	(40,838)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/22/2025	6,932.0000	12/22/2025	6,902.0000	EXERCISE	(3,000)	(3,000)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/22/2025	6,920.0000	12/22/2025	6,902.0000	EXERCISE	(4,500)	(4,500)				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.0000	EXERCISE	67,000	67,000				
	13		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.2500	EXERCISE	54,600	54,600				
	11		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.5000	EXERCISE	46,338	46,338				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.2500	EXERCISE	42,000	42,000				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,972.0000	EXERCISE	37,238	37,238				
	8		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.0000	EXERCISE	33,500	33,500				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,972.2500	EXERCISE	29,050	29,050				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,972.0000	EXERCISE	24,825	24,825				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,972.7500	EXERCISE	25,050	25,050				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,972.7500	EXERCISE	20,875	20,875				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/26/2025	6,973.5000	EXERCISE	12,638	12,638				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/26/2025	6,973.0000	12/26/2025	6,973.5000	EXERCISE	25	25				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/26/2025	6,973.0000	12/26/2025	6,972.5000	EXERCISE	(75)	(75)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/26/2025	6,973.0000	12/26/2025	6,971.7500	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/26/2025	6,973.0000	12/26/2025	6,973.7500	EXERCISE	38	38				
	9		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/29/2025	6,955.7500	12/29/2025	6,977.7500	EXERCISE	9,900	9,900				
	23		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	4,025	4,025				
	3		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/30/2025	6,949.0000	EXERCISE	8,963	8,963				
	19		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/30/2025	6,952.7500	EXERCISE	60,325	60,325				
	110		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/31/2025	6,892.7500	EXERCISE	19,250	19,250				
	16		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/31/2025	6,927.0000	EXERCISE	30,200	30,200				
	12		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/31/2025	6,926.7500	EXERCISE	22,500	22,500				
	10		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/15/2025	6,889.2500	12/31/2025	6,927.0000	EXERCISE	18,875	18,875				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,927.0000	EXERCISE	(725)	(725)				
	7		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,926.5000	EXERCISE	(2,713)	(2,713)				
	6		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,927.2500	EXERCISE	(2,100)	(2,100)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,926.5000	EXERCISE	(1,938)	(1,938)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,926.7500	EXERCISE	(1,875)	(1,875)				
	5		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,927.2500	EXERCISE	(1,750)	(1,750)				
	4		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,926.2500	EXERCISE	(1,600)	(1,600)				
	2		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/31/2025	6,934.2500	12/31/2025	6,927.5000	EXERCISE	(675)	(675)				
	1		EMINI S&P 500	Index Liab	N/A	EQUITY/INDEX	03/20/2026	BAML -	12/18/2025	6,826.7500	12/31/2025	6,927.5000	EXERCISE	5,038	5,038				
1539999999 - Long Futures - Hedging Other														7,892,425	7,892,425			XXX	XXX
Long Futures - Replication																			
Long Futures - Income Generation																			

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
Long Futures - Other																			
1579999999 - Long Futures - Subtotal - Long Futures														7,892,425	7,892,425			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														7,892,425	7,892,425			XXX	XXX
1759999999 Totals														7,892,425	7,892,425			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART 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		423,446,500	(228,852,521)	423,446,500	1,229,076,334	(780,905,075)	1,229,076,334	6,053,635	6,053,635
Over-The-Counter												
NAIC 1 Designation												
GS - FX-	Y					(19,407)			(19,407)			
JPM - FX-	Y					(84,009)			(84,009)			
BNP PARIBAS - FX-	Y					(480)			(480)			
BAML - OPTION-	Y	Y	104,974,248		41,747,599			85,596,080				
BARCLAYS - OPTION-	Y	Y	54,130,000		32,159,106			42,255,629				
BNP PARIBAS - OPTION-	Y	Y	23,118,000		7,267,469			22,385,065				
BMO - OPTION-	Y	Y	26,095,000		11,303,629			39,569,422		13,474,422		
CITI - OPTION-	Y	Y	105,012,602		39,640,497			103,275,563				
GS - OPTION-	Y	Y	224,940,000		154,711,509			217,306,253				
JPM - OPTION-	Y	Y	52,503,722		20,117,411			69,319,247		16,815,524		
ML - OPTION-	Y	Y	330,000		102,559			282,054				
MS - OPTION-	Y	Y	185,537,305		108,544,054			175,225,133				
RBC - OPTION-	Y	Y	17,790,000		5,035,271			17,032,468				
SG - OPTION-	Y	Y	7,419,000		2,430,489			8,515,080		1,096,080		
TB-Option-	Y	Y	730,000		261,158			762,074		32,074		
UBS - OPTION-	Y	Y	33,060,000		16,560,536			31,568,179				
WELLS FARGO - OPTION-	Y	Y	3,690,000		3,380,375			10,587,023		6,897,023		
0299999999 - Total NAIC 1 Designation			839,329,877		443,261,661	(103,895)		823,679,270	(103,895)	38,315,123		
NAIC 2 Designation												
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0999999999 Gross Totals			839,329,877		866,708,161	(228,956,416)	423,446,500	2,052,755,604	(781,008,970)	1,267,391,457	6,053,635	6,053,635
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					866,708,161	(228,956,416)						

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)
Collateral Pledged by Reporting Entity								
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				170,000	170,000	170,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	BOND	31418D-RS-3	FN MA4096	33,297,793	89,834,235	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FN MA4182	56,212,329	108,045,555	XXX	11/01/2050	V
BAML - OPTION -	BOND	91282C-CB-5	T 1.625 05/15/2031	4,004,226	4,459,000	XXX	05/15/2031	V
JPM - OPTION -	BOND	912810-PT-9	T 4.75 02/15/37	1,625,742	1,526,000	XXX	02/15/2037	V
JPM - OPTION -	BOND	912810-PW-2	T 4.375 02/15/38	1,369,928	1,336,000	XXX	02/15/2038	V
JPM - OPTION -	BOND	912810-QC-5	T 4.5 8/15/2039	1,232,648	1,210,000	XXX	08/15/2039	V
JPM - OPTION -	BOND	912810-RR-1	TII 1.000 02/15/2046	547,388	526,000	XXX	02/15/2046	V
JPM - OPTION -	BOND	912810-SE-9	T 3.375 11/15/2048	1,349,244	1,695,900	XXX	11/15/2048	V
JPM - OPTION -	BOND	912810-TG-3	T 2.875 05/15/2052	1,197,031	1,704,000	XXX	05/15/2052	V
JPM - OPTION -	BOND	912810-TH-1	T 0.0 05/15/2042	1,506,580	1,797,400	XXX	05/15/2042	V
JPM - OPTION -	BOND	912810-TJ-7	T 3.00 08/15/2052	1,185,674	1,629,700	XXX	08/15/2052	V
JPM - OPTION -	BOND	912810-TR-9	T 3.625 05/15/2053	1,752,858	2,154,400	XXX	05/15/2053	V
JPM - OPTION -	BOND	912810-TT-5	T 4.125 08/15/2053	1,505,525	1,671,300	XXX	08/15/2053	V
JPM - OPTION -	BOND	912810-UB-2	TREASURY BOND	2,227,697	2,255,200	XXX	05/15/2044	V
JPM - OPTION -	BOND	912810-UE-6	T 4.50 11/15/2054	582,997	614,300	XXX	11/15/2054	V
JPM - OPTION -	BOND	912810-UG-1	T 4.625 02/15/2055	1,335,236	1,361,500	XXX	02/15/2055	V
JPM - OPTION -	BOND	91282C-AE-1	T 0.625 08/15/2030	7,928,247	9,086,600	XXX	08/15/2030	V
JPM - OPTION -	BOND	91282C-DJ-7	T 1.375 11/15/2031	11,274,367	12,916,800	XXX	11/15/2031	V
JPM - OPTION -	BOND	91282C-LV-1	TII 1.625 10/15/2029	2,871,735	2,739,000	XXX	10/15/2029	V
JPM - OPTION -	BOND	912810-UM-8	T 4.75 08/15/2055	2,381,738	2,379,200	XXX	08/15/2055	V
JPM - OPTION -	BOND	912810-RZ-3	T 2.75 11/15/47	1,212,104	1,693,000	XXX	11/15/2047	V
JPM - OPTION -	BOND	912810-TN-8	T 3.625 02/15/2053	1,763,184	2,141,600	XXX	02/15/2053	V
JPM - OPTION -	BOND	912810-SF-6	T 3.0 02/15/2049	1,190,397	1,591,500	XXX	02/15/2049	V
JPM - OPTION -	BOND	91282C-HP-9	TII 1.375 07/15/2033	390,690	371,500	XXX	07/15/2033	V
JPM - OPTION -	BOND	912810-SC-3	T 3.125 05/15/48	565,407	740,500	XXX	05/15/2048	V
JPM - OPTION -	BOND	912810-TU-2	T 4.375 08/15/2043	597,319	614,700	XXX	08/15/2043	V
JPM - OPTION -	BOND	912797-SK-4	TREASURY BILL GOVT	196,322	202,000	XXX	10/29/2026	V
JPM - OPTION -	BOND	912810-SK-5	T 2.375 11/15/2049	1,054,638	1,634,100	XXX	11/15/2049	V
JPM - OPTION -	BOND	912810-TL-2	T 4.0 11/15/2052	767,313	879,600	XXX	11/15/2052	V
JPM - OPTION -	BOND	912810-TB-4	T 1.875 11/15/2051	301,288	542,700	XXX	11/15/2051	V
JPM - OPTION -	BOND	912810-ST-6	T 1.375 11/15/2040	1,790,475	2,751,000	XXX	11/15/2040	V
BAML - OPTION -	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,668,800	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	7,961,100	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	54,130,000	54,130,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	23,118,000	23,118,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	26,095,000	26,095,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	105,012,602	105,012,602	XXX		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)
GS - OPTION -	CASH	000000-00-0	CASH	224,940,000	224,940,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	799,950	799,950	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	330,000	330,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	185,537,305	185,537,305	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	17,790,000	17,790,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	7,419,000	7,419,000	XXX		V
TB-Option -	CASH	000000-00-0	CASH	730,000	730,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	33,060,000	33,060,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	3,690,000	3,690,000	XXX		V
0299999999 Total				839,499,877	959,256,147	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)						
91282C-MB-4	US Treasury Note Bond		1.A	254,441,880	250,328,073	12/15/2027
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)				254,441,880	250,328,073	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)						
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.B FE	26,725,413	32,057,500	07/14/2036
880591-ES-7	FEDERAL HOME LOAN BANKS		1.A	27,956,942	35,579,985	09/15/2065
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)				54,682,355	67,637,485	XXX
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities						
716743-AR-0	FEDERATION OF MALAYSIA		1.G FE	281,901	393,864	04/21/2050
0039999999 - ICO - Non-U.S. Sovereign Jurisdiction Securities				281,901	393,864	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct & Guaranteed)						
010878-BA-3	ALAMEDA CALIF		1.A FE	7,069,289	7,631,918	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,596,380	7,000,000	08/01/2042
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,613,220	26,950,054	12/01/2047
0049999999 - ICO - Municipal Bonds - General Obligations (Direct & Guaranteed)				40,278,888	41,581,971	XXX
Issuer Credit Obligations - Municipal Bonds – Special Revenue						
01354M-DS-7	ALBUQUERQUE CITY OF		1.C FE	9,054,063	8,750,000	07/01/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,207,484	2,188,557	08/15/2037
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.C FE	11,418,869	14,349,428	11/15/2039
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,770,630	3,000,000	04/01/2051
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.B FE	2,600,430	3,000,000	03/01/2039
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.D FE	31,307,210	30,519,030	06/15/2027
0059999999 - ICO - Municipal Bonds - Special Revenue				58,358,685	61,807,015	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)						
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)						
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	53,933,853	69,277,387	05/13/2041
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	51,575,703	49,550,000	06/13/2032
03765H-AB-7	APOLLO MANAGEMENT HOLDIN		1.F FE	54,271,427	54,266,214	05/27/2026
037833-EL-0	APPLE INC		1.B FE	4,444,733	5,396,878	08/05/2061
037833-ER-7	APPLE INC		1.B FE	1,965,175	2,108,413	08/08/2062
03939A-AA-5	ARCH CAPITAL GROUP LTD		1.G FE	1,558,746	1,617,690	06/30/2050
049560-AX-3	ATMOS ENERGY CORPORATION		1.G FE	31,730	29,950	10/15/2032
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA		2.B FE	7,035,000	7,191,987	08/15/2052
097023-CV-5	BOEING CO/THE		2.C FE	1,020,780	1,000,000	05/01/2040
141781-BR-4	CARGILL INC		1.F FE	9,329,040	13,856,834	05/25/2051
20030N-CN-9	COMCAST CORP		1.G FE	298,487	500,134	10/15/2058
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	8,687,133	8,982,990	07/15/2027
68389X-BZ-7	ORACLE CORP		2.B FE	35,564,100	48,679,059	03/25/2041
71531Q-AB-7	PS HOLDINGS INDEPENDENT VOTING		2.A FE	79,575,913	88,750,000	07/15/2039
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.A FE	51,092,823	59,750,000	07/15/2032
96337R-AC-6	WHISTLER PIPELINE LLC		2.C FE	47,567,450	45,946,990	09/30/2034
0089999999 - ICO - Corporate Bonds (Unaffiliated)				407,952,091	456,904,526	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	97,737,997	107,042,066	09/30/2045
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	102,470,660	135,661,839	11/05/2057
0129999999 - ICO - Single Entity Backed Obligations (Unaffiliated)				200,208,657	242,703,905	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)						
36261*-AC-2	GUIDED PRACTICE		3.B PL	1,032,230	1,032,230	11/24/2026
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,293,610	1,293,610	03/31/2027
BGH6CC-ME-9	ACQUIA INC		5.B GI	1,970,180	2,000,000	11/01/2026
BGH70Y-8Z-1	WOMENS CARE		4.C FE	898,853	958,077	01/15/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	4,451,992	4,399,374	08/07/2028
0209999999 - ICO - Bank Loans - Acquired (Unaffiliated)				9,646,865	9,683,291	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)				1,025,851,322	1,131,040,131	XXX
0509999999 - ICO - Total – Total Issuer Credit Obligations				1,025,851,322	1,131,040,131	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)						
38373V-T8-3	Government National Mortgage A		1.A	14,211	14,246	10/16/2042
1029999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Guaranteed (Exempt from RBC)				14,211	14,246	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
35563P-BD-0	FEDERAL HOME LOAN BANKS		1.A	29,976,224	36,174,621	08/25/2056
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				29,976,224	36,174,621	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)						
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.B FE	3,210,969	3,373,859	06/01/2042
3132XE-CP-4	FEDERAL HOME LOAN BANKS		1.A	46,834,440	52,008,110	03/01/2040
3138LJ-2G-4	FEDERAL HOME LOAN BANKS		1.A	30,490,250	35,034,673	07/01/2037
3138LN-NG-2	FEDERAL HOME LOAN BANKS		1.A	28,265,984	29,451,133	06/01/2033
3138LN-NH-0	FEDERAL HOME LOAN BANKS		1.A	29,334,176	30,564,106	06/01/2033
3140HR-6G-3	FEDERAL HOME LOAN BANKS		1.A	28,924,042	33,495,473	12/01/2048
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				167,059,862	183,927,354	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG		1.B FE	1,795,920	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,570,200	4,000,000	12/01/2039
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	2,881,360	2,807,908	10/25/2067
105933-AA-3	BRAVO RESIDENTIAL FUNDING TRUS		1.A FE	3,795,851	3,714,777	05/25/2062
BGH9TY-X6-2	LEWIS MCCHORD COMMUNITIES LLC		1.D FE	66,165,597	63,450,000	06/01/2047
1059999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)				78,208,928	75,972,685	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)						
50184B-AC-2	Ladder Capital Commercial Mort		1.A FM	8,470,350	9,033,518	02/15/2036
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	19,293,297	19,194,232	11/15/2035
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				27,763,647	28,227,750	XXX

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
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)						
000823-AW-4	ABPCI DIRECT LENDING FUND CLO		1.A FE	8,014,272	8,000,000	07/20/2037
000823-BA-1	ABPCI DIRECT LENDING FUND CLO		1.F FE	13,969,004	14,000,000	07/20/2037
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST		2.B FE	1,511,250	1,550,000	12/18/2037
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	9,684,530	10,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	2,901,159	3,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd		1.A FE	17,388,126	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	34,724,567	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	16,546,542	16,862,589	01/28/2039
05591X-AG-6	BrightSpire Capital Inc		1.E FE	8,491,645	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	4,202,125	4,200,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.A FE	6,994,232	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		1.E FE	10,966,263	11,000,000	02/15/2037
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	1,001,482	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	1,997,678	2,000,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	3,007,902	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,508,685	5,500,000	04/21/2035
12434L-AA-2	BXMT Ltd		1.A FE	81,296	81,368	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	1,825,397	1,819,850	02/15/2038
12434L-AJ-3	BXMT Ltd		2.C FE	1,026,824	1,039,008	02/18/2038
14310Q-AN-8	Carlyle Direct Lending CLO LLC		1.A FE	23,540,773	23,500,000	07/15/2036
15672Q-AE-7	Cerberus		1.G FE	6,998,348	7,000,000	04/15/2034
15674D-AA-2	Cerberus		1.A FE	23,052,141	23,000,000	01/15/2036
15674L-AE-6	Cerberus		1.E FE	3,154,171	3,150,000	04/22/2033
15675A-AA-7	Cerberus		1.A FE	15,250,427	15,250,000	03/22/2035
15675F-AA-6	Cerberus		1.A FE	36,332,650	36,250,000	04/15/2036
156945-AC-1	Cerberus		1.C FE	5,006,695	5,000,000	07/15/2036
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.B FE	24,547,716	27,000,000	01/20/2043
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	32,489,811	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.B FE	35,550,883	39,000,000	02/25/2044
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	497,455	500,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	1,992,424	2,000,000	04/16/2038
30338W-AA-7	FS Rialto Issuer Ltd		1.A FE	12,023,148	11,970,000	10/19/2039
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	18,627,981	18,639,481	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	12,236,512	12,258,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,301,143	2,215,485	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,668,649	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,271,977	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,945,788	6,950,000	10/15/2033
38180J-AE-0	Golub Capital Partners CLO Ltd		1.C FE	7,006,720	7,000,000	11/05/2037
39809P-AG-0	Greystone Commercial Real Esta		1.D FE	1,979,660	2,000,000	07/15/2039
40390J-AJ-1	HGI CRE CLO Ltd		2.B FE	1,050,519	1,050,000	09/19/2036
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	7,026,855	7,025,000	10/15/2030
48275E-AE-6	KREF 2022-FI3 Ltd		1.C FE	9,952,460	10,000,000	02/17/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,978,075	5,000,000	02/15/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd		1.A FE	4,228,737	4,177,517	01/17/2037
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		1.G FE	3,960,900	4,000,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		1.F FE	2,970,858	3,000,000	07/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	5,940,990	6,000,000	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.C FE	6,165,800	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.F FE	6,372,360	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	38,997,933	38,807,613	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.C FE	8,019,472	7,977,185	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.F FE	12,395,368	12,273,704	09/19/2037
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	1,736,495	1,736,383	04/25/2031
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	55,052,580	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	5,027,235	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	46,533,806	46,500,000	02/20/2036
69291W-AC-6	PFP LTD PFP..24-11		1.A FE	22,682,632	22,626,423	09/17/2039
701631-AC-7	Parliament CLO Ltd		1.E FE	2,630,897	2,630,810	08/20/2032
85815C-AC-3	Steele Creek CLO Ltd		1.A FE	5,002,225	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	2,555,382	2,555,049	04/21/2031
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				704,599,626	716,745,465	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)						
23327C-AA-9	DLS ABS CAPITAL TRUST		1.B FE	35,201,166	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.B FE	20,968,015	23,000,000	02/20/2044
55356M-AA-3	MSF TRUST		1.B FE	53,070,897	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.B FE	33,089,341	35,000,000	11/20/2043
1119999999 - ABS - Financial ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				142,329,418	152,000,000	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				1,149,951,915	1,193,062,121	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)						
Asset-Backed Securities - Financial Asset-Backed Securities - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Affiliated)						
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)						
12479M-AH-1	CBC INSURANCE REVENUE SECURITI		1.F FE	63,160,188	69,754,195	07/15/2046
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELL		1.G PL	91,044,962	93,393,624	10/01/2045
BGH9EU-DM-3	CORVIAS MILITARY LIVING LLC		2.A PL	74,438,903	73,000,000	04/01/2055
1739999999 - ABS - Non-Financial ABS - Full Analysis - Other Non-Financial ABS - Full Analysis (Unaffiliated)				228,644,053	236,147,820	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				228,644,053	236,147,820	XXX
1889999999 - ABS - Total - ABS (Unaffiliated)				1,378,595,968	1,429,209,941	XXX
1909999999 - ABS - Total - ABS				1,378,595,968	1,429,209,941	XXX
2009999999 - Total - Long-Term Bonds (ICO and ABS)				2,404,447,289	2,560,250,072	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						

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
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						
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	13,016,546		391,361,101	XXX
Bank of New York Mellon	New York, NY					1,045,589	XXX
Bank of America	New York, NY					19,232,797	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					1,737,106	XXX
Wells Fargo	Sioux Falls, SD		0.017	867,642		(84,716,568)	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	13,884,188		328,660,026	XXX
0399999 Total Cash on Deposit		XXX	XXX	13,884,188		328,660,026	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	13,884,188		328,660,026	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	498,290,942	4. April	406,727,384	7. July	464,769,085	10. October	541,834,209
2. February	528,314,762	5. May	715,113,432	8. August	449,778,283	11. November	654,624,396
3. March	593,068,754	6. June	399,524,697	9. September	542,391,463	12. December	328,660,026

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	TREASURY BILL		12/15/2025		01/02/2026	299,968,021		478,871
XXX	TREASURY BILL		12/15/2025		01/06/2026	299,841,308		475,070
XXX	TREASURY BILL		12/15/2025		01/13/2026	299,625,253		467,119
XXX	TREASURY BILL		12/23/2025		01/20/2026	249,511,792		179,386
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)						1,148,946,374		1,600,446
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	225,978,026		21,970
0029999999 - ICO - Other U.S. Government Obligations (Not Exempt from RBC)						225,978,026		21,970
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)						1,374,924,400		1,622,416
0509999999 - ICO - Total - Total Issuer Credit Obligations						1,374,924,400		1,622,416
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)						1,374,924,400		1,622,416
8609999999 Total Cash Equivalents						1,374,924,400		1,622,416

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$ 1,374,924,400	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			224,429	210,763
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	Life Insurance			60,000	59,747
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			125,000	124,473
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						
31. New Jersey NJ						
32. New Mexico NM	ICO	Life insurance			262,496	233,327
33. New York NY						
34. North Carolina NC	ICO	Life Insurance			435,000	433,165
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	ICO	Life Insurance			60,000	59,747
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX				
59. Total	XXX	XXX	3,250,000	3,216,366	1,166,925	1,121,222
DETAILS OF WRITE-INS						
5801.						
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				